

# Unaudited Semi-Annual Report

For the period ended 30 June 2020

## STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV

### Société d'Investissement à Capital Variable

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RCS Number B141816

**STATE STREET**  
**GLOBAL ADVISORS**

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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  
Vanessa Donegan, Independent Director (since 24 January 2020)

### THE COMPANY

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

### MANAGEMENT COMPANY

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

### 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  
B.P. 1443  
L-1014 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 EUR	State Street Euro Core Treasury Bond Index Fund <sup>(a)</sup> EUR	State Street EMU Government Bond Index Fund EUR	State Street EMU Government Long Bond Index Fund <sup>(a)</sup> EUR	State Street Euro Inflation Linked Bond Index Fund <sup>(a)</sup> EUR	State Street Euro Corporate Bond Index Fund <sup>(a)</sup> EUR	State Street Euro Corporate ex-Financials Bond Index Fund EUR
<b>As at 30 June 2020</b>	<b>Notes</b>							
<b>ASSETS</b>								
Investments in securities, at market value	2c	25,450,381,436	652,976,781	464,761,565	45,550,832	149,585,847	2,876,918,192	86,398,357
Cash and liquid assets		251,342,233	474,899	234,292	136,504	124,871	14,366,585	482,786
Dividend and interest receivable	2h	114,896,348	5,271,888	3,942,823	433,146	947,137	19,725,437	617,920
Receivable for investment securities sold		354,622,106	–	3,130,181	–	1,157,969	505,788	–
Receivable for fund shares sold		353,840,919	2,911,452	1,018,460	–	–	244,200	–
Reimbursement receivable from Investment Manager	3b	232,008	5,890	1,404	4,468	–	–	1,892
Unrealised appreciation on forward foreign exchange contracts	2g	39,686	–	–	–	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2g	63,677,954	–	–	–	–	–	–
Unrealised appreciation on futures contracts	2e	2,134,751	–	–	–	–	–	–
Other assets		364,567	4,908	5,480	7,534	3,635	6,591	8,744
<b>Total Assets</b>		<b>26,591,532,008</b>	<b>661,645,818</b>	<b>473,094,205</b>	<b>46,132,484</b>	<b>151,819,459</b>	<b>2,911,766,793</b>	<b>87,509,699</b>
<b>LIABILITIES</b>								
Bank overdraft		1,060,370	–	–	–	–	–	–
Payable for investment securities purchased		417,088,125	2,392,608	–	–	–	999,600	197,589
Payable for shares redeemed		358,129,927	485,330	3,786,715	1,598	2,110	3,687,236	–
Accrued expenses and other liabilities		8,941,844	146,212	142,217	66,685	63,596	383,427	63,058
Investment Manager fees payable	3b	5,040,956	54,658	54,252	5,248	18,446	196,819	16,084
Unrealised depreciation on forward foreign exchange contracts	2g	523,074	–	–	–	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2g	37,043,547	–	–	–	–	–	–
Unrealised depreciation on futures contracts	2e	202,058	–	–	–	–	–	–
<b>Total Liabilities</b>		<b>828,029,901</b>	<b>3,078,808</b>	<b>3,983,184</b>	<b>73,531</b>	<b>84,152</b>	<b>5,267,082</b>	<b>276,731</b>
<b>TOTAL NET ASSETS</b>		<b>25,763,502,107</b>	<b>658,567,010</b>	<b>469,111,021</b>	<b>46,058,953</b>	<b>151,735,307</b>	<b>2,906,499,711</b>	<b>87,232,968</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 Euro Sustainable Corporate Bond Index Fund <sup>(a)</sup> EUR	State Street Euro Issuer Scored Corporate Bond Index Fund <sup>(a)</sup> EUR	State Street US Corporate Bond Index Fund USD	State Street US Issuer Scored Corporate Bond Index Fund <sup>(a)</sup> USD	State Street Global Treasury Bond Index Fund <sup>(a)</sup> USD	State Street Global Aggregate Bond Index Fund <sup>(a)</sup> USD	State Street Australia Index Equity Fund <sup>(a)</sup> AUD
As at 30 June 2020	Notes							
<b>ASSETS</b>								
Investments in securities, at market value	2c	897,380,986	93,138,680	39,189,089	109,009,621	2,067,967,454	3,384,702,065	243,050,126
Cash and liquid assets		4,369,394	80,679	136,563	719,712	20,719,594	55,850,268	457,498
Dividend and interest receivable	2h	6,521,465	611,186	365,077	951,771	10,710,185	19,666,774	522,187
Receivable for investment securities sold		–	102,096	31,595	45,282	–	10,370,999	450,021
Receivable for fund shares sold		449,658	–	–	–	3,538,713	5,144,941	143,568
Reimbursement receivable from Investment Manager	3b	–	–	7,085	–	1,858	39	13,000
Unrealised appreciation on forward foreign exchange contracts	2g	–	–	–	–	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2g	–	99,520	–	2,330,249	23,957,321	23,565,574	–
Unrealised appreciation on futures contracts	2e	–	–	–	–	–	–	8,500
Other assets	1	–	8,180	9,667	10,217	–	–	10,171
<b>Total Assets</b>		<b>908,721,504</b>	<b>94,040,341</b>	<b>39,739,076</b>	<b>113,066,852</b>	<b>2,126,895,125</b>	<b>3,499,300,660</b>	<b>244,655,071</b>
<b>LIABILITIES</b>								
Bank overdraft		–	–	–	–	–	126,893	–
Payable for investment securities purchased		2,477,500	–	–	–	–	41,078,721	468,946
Payable for shares redeemed		47,076	–	–	–	855,037	37,082	114,249
Accrued expenses and other liabilities		219,868	132,501	64,780	150,217	580,621	573,550	124,766
Investment Manager fees payable	3b	58,165	17,278	5,198	40,875	304,631	266,832	30,785
Unrealised depreciation on forward foreign exchange contracts	2g	–	–	–	–	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2g	–	38,535	–	345,744	10,024,501	18,868,984	–
Unrealised depreciation on futures contracts	2e	–	–	–	–	–	–	–
<b>Total Liabilities</b>		<b>2,802,609</b>	<b>188,314</b>	<b>69,978</b>	<b>536,836</b>	<b>11,764,790</b>	<b>60,952,062</b>	<b>738,746</b>
<b>TOTAL NET ASSETS</b>		<b>905,918,895</b>	<b>93,852,027</b>	<b>39,669,098</b>	<b>112,530,016</b>	<b>2,115,130,335</b>	<b>3,438,348,598</b>	<b>243,916,325</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 Canada Index Equity Fund <sup>(a)</sup> CAD	State Street Japan Index Equity Fund <sup>(a)</sup> JPY	State Street Switzerland Index Equity Fund <sup>(a)</sup> CHF	State Street UK Index Equity Fund <sup>(a)</sup> GBP	State Street US Index Equity Fund <sup>(a)</sup> USD	State Street EMU Index Equity Fund <sup>(a)</sup> EUR	State Street Europe Index Equity Fund <sup>(a)</sup> EUR
As at 30 June 2020	Notes							
<b>ASSETS</b>								
Investments in securities, at market value	2c	100,283,373	24,959,603,477	220,731,937	127,355,882	1,465,215,394	453,899,644	730,041,724
Cash and liquid assets		381,428	267,151,108	2,342,476	1,680,154	4,484,830	2,737,957	1,717,081
Dividend and interest receivable	2h	185,277	31,609,524	–	305,957	850,839	2,241,574	2,344,130
Receivable for investment securities sold		–	–	–	–	21,144,838	22,390	18,418
Receivable for fund shares sold		–	1,404	14,770	–	3,932	6,850	19,362
Reimbursement receivable from Investment Manager	3b	7,824	189,751	2,421	1,581	1	8,226	7,886
Unrealised appreciation on forward foreign exchange contracts	2g	–	–	–	–	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2g	–	–	–	–	829,549	–	–
Unrealised appreciation on futures contracts	2e	2,620	–	16,140	43,055	13,177	64,810	26,233
Other assets		14,346	589,635	9,264	7,139	–	–	–
<b>Total Assets</b>		<b>100,874,868</b>	<b>25,259,144,899</b>	<b>223,117,008</b>	<b>129,393,768</b>	<b>1,492,542,560</b>	<b>458,981,451</b>	<b>734,174,834</b>
<b>LIABILITIES</b>								
Bank overdraft		–	130	16,087	–	–	3	–
Payable for investment securities purchased		59,300	–	–	–	–	17,236	–
Payable for shares redeemed		–	24,669,222	10,035	–	23,827,214	210,463	113,000
Accrued expenses and other liabilities		109,546	15,963,066	141,042	81,721	355,044	251,321	256,004
Investment Manager fees payable	3b	25,039	4,003,521	41,210	21,848	228,512	89,924	143,525
Unrealised depreciation on forward foreign exchange contracts	2g	–	–	–	–	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2g	–	–	–	–	17,697	–	–
Unrealised depreciation on futures contracts	2e	–	11,440,000	–	–	–	–	–
<b>Total Liabilities</b>		<b>193,885</b>	<b>56,075,939</b>	<b>208,374</b>	<b>103,569</b>	<b>24,428,467</b>	<b>568,947</b>	<b>512,529</b>
<b>TOTAL NET ASSETS</b>		<b>100,680,983</b>	<b>25,203,068,960</b>	<b>222,908,634</b>	<b>129,290,199</b>	<b>1,468,114,093</b>	<b>458,412,504</b>	<b>733,662,305</b>

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

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

## Combined Statement of Net Assets (continued)

		State Street Pacific Ex-Japan Index Equity Fund <sup>(a)</sup> USD	State Street World Index Equity Fund <sup>(a)</sup> USD	State Street World ESG Index Equity Fund <sup>(a)</sup> USD	State Street Global Emerging Markets Index Equity Fund <sup>(a)</sup> USD	State Street Flexible Asset Allocation Plus Fund <sup>(a)</sup> EUR	State Street Europe Value Spotlight Fund <sup>(a)</sup> EUR	State Street Eurozone Value Spotlight Fund <sup>(a)</sup> EUR
As at 30 June 2020	Notes							
<b>ASSETS</b>								
Investments in securities, at market value	2c	82,523,133	4,696,138,262	197,517,326	233,674,285	156,658,523	173,420,029	81,116,364
Cash and liquid assets		551,621	48,554,382	2,954,163	1,809,560	14,193,248	1,935,193	1,546,686
Dividend and interest receivable	2h	159,995	5,025,672	135,544	803,858	292,913	798,614	308,938
Receivable for investment securities sold		115,432	632,401	4,519	129,173	–	–	–
Receivable for fund shares sold		1,168	373,644,664	–	177,103	447	2,330	–
Reimbursement receivable from Investment Manager	3b	7,456	51,039	10,464	5,299	5,860	–	6,004
Unrealised appreciation on forward foreign exchange contracts	2g	–	–	–	–	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2g	–	7,113,695	192,428	–	–	–	–
Unrealised appreciation on futures contracts	2e	8,538	404,069	8,155	5,996	859,786	–	–
Other assets		–	28,044	2,546	1,312	12,037	4,820	8,222
<b>Total Assets</b>		<b>83,367,343</b>	<b>5,131,592,228</b>	<b>200,825,145</b>	<b>236,606,586</b>	<b>172,022,814</b>	<b>176,160,986</b>	<b>82,986,214</b>
<b>LIABILITIES</b>								
Bank overdraft		–	310,375	403	7,304	25,160	–	51
Payable for investment securities purchased		118,602	397,351,181	391,924	8,508	10,835,208	–	–
Payable for shares redeemed		16,015	215,817	–	142,950	1,821	7,381	47,194
Accrued expenses and other liabilities		78,949	1,265,970	191,745	245,999	114,114	134,979	67,486
Investment Manager fees payable	3b	13,100	953,902	152,031	65,591	18,197	98,536	5,772
Unrealised depreciation on forward foreign exchange contracts	2g	–	–	–	–	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2g	–	1,203,905	24,214	–	–	–	–
Unrealised depreciation on futures contracts	2e	–	–	–	–	107,678	–	–
<b>Total Liabilities</b>		<b>226,666</b>	<b>401,301,150</b>	<b>760,317</b>	<b>470,352</b>	<b>11,102,178</b>	<b>240,896</b>	<b>120,503</b>
<b>TOTAL NET ASSETS</b>		<b>83,140,677</b>	<b>4,730,291,078</b>	<b>200,064,828</b>	<b>236,136,234</b>	<b>160,920,636</b>	<b>175,920,090</b>	<b>82,865,711</b>

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

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



## Combined Statement of Net Assets (continued)

		State Street US Value Spotlight Fund <sup>(a)</sup> USD	State Street Asia Pacific Value Spotlight Fund <sup>(a)</sup> USD	State Street Global Value Spotlight Fund <sup>(a)</sup> EUR	State Street Multi-Factor Global ESG Equity Fund <sup>(a)</sup> USD	State Street Europe Enhanced Equity Fund EUR	State Street North America Enhanced Equity Fund <sup>(a)</sup> USD	State Street Global Enhanced Equity Fund USD
As at 30 June 2020	Notes							
<b>ASSETS</b>								
Investments in securities, at market value	2c	16,763,091	26,453,639	112,585,284	419,073,280	389,921,758	543,977,010	52,208,957
Cash and liquid assets		432,361	1,168,284	2,605,387	3,269,472	3,381,361	17,174,784	1,377,121
Dividend and interest receivable	2h	4,696	181,250	426,743	716,176	2,056,838	505,352	266,277
Receivable for investment securities sold		–	–	–	–	144,548,122	195,714,772	–
Receivable for fund shares sold		–	–	–	21,358	20,379	–	15,548
Reimbursement receivable from Investment Manager	3b	7,538	7,213	10,488	3	5,673	32	10,792
Unrealised appreciation on forward foreign exchange contracts	2g	–	–	13,593	–	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2g	–	–	–	–	284,878	449,992	–
Unrealised appreciation on futures contracts	2e	–	–	–	28,595	133,456	175,197	19,008
Other assets		10,734	7,454	7,880	2,236	24,369	–	2,377
<b>Total Assets</b>		<b>17,218,420</b>	<b>27,817,840</b>	<b>115,649,375</b>	<b>423,111,120</b>	<b>540,376,834</b>	<b>757,997,139</b>	<b>53,900,080</b>
<b>LIABILITIES</b>								
Bank overdraft		–	–	–	–	13,502	454,330	–
Payable for investment securities purchased		–	–	–	–	–	–	–
Payable for shares redeemed		27,781	–	9,509	5,800	142,714,655	204,009,755	–
Accrued expenses and other liabilities		72,122	76,719	83,721	174,541	198,177	241,667	160,873
Investment Manager fees payable	3b	66	89	6,296	30,033	156,401	222,354	15,586
Unrealised depreciation on forward foreign exchange contracts	2g	–	–	461,462	–	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2g	–	–	–	–	173,829	16,197	–
Unrealised depreciation on futures contracts	2e	–	–	–	–	–	–	–
<b>Total Liabilities</b>		<b>99,969</b>	<b>76,808</b>	<b>560,988</b>	<b>210,374</b>	<b>143,256,564</b>	<b>204,944,303</b>	<b>176,459</b>
<b>TOTAL NET ASSETS</b>		<b>17,118,451</b>	<b>27,741,032</b>	<b>115,088,387</b>	<b>422,900,746</b>	<b>397,120,270</b>	<b>553,052,836</b>	<b>53,723,621</b>

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

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

## Combined Statement of Net Assets (continued)

		State Street Emerging Markets SRI Enhanced Equity Fund <sup>(a)</sup> USD	State Street Enhanced Emerging Markets Equity Fund <sup>(a)</sup> USD	State Street EMU Equity Fund <sup>(a)</sup> EUR	State Street Europe Small Cap Equity Fund <sup>(a)</sup> EUR	State Street Emerging Asia Equity Fund <sup>(a)</sup> EUR	State Street Emerging Markets Select Equity Fund EUR	State Street Emerging Markets Small Cap Equity Fund USD
As at 30 June 2020	Notes							
<b>ASSETS</b>								
Investments in securities, at market value	2c	1,467,461,462	1,426,375,640	31,424,261	25,381,214	25,948,323	13,639,086	199,860,177
Cash and liquid assets		11,556,849	18,034,730	72,106	135,346	245,786	275,073	1,584,253
Dividend and interest receivable	2h	6,153,383	6,256,284	135,194	133,723	209,726	87,935	848,914
Receivable for investment securities sold		23,808	–	–	–	–	1,075,151	17,606
Receivable for fund shares sold		–	341,590	2,608	–	–	–	–
Reimbursement receivable from Investment Manager	3b	–	3,821	11,309	18,963	5,430	851	–
Unrealised appreciation on forward foreign exchange contracts	2g	–	–	–	–	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2g	–	–	–	–	–	–	–
Unrealised appreciation on futures contracts	2e	209,571	227,933	50	–	–	1,363	–
Other assets		–	72,601	23,336	54,631	2,431	–	130
<b>Total Assets</b>		<b>1,485,405,073</b>	<b>1,451,312,599</b>	<b>31,668,864</b>	<b>25,723,877</b>	<b>26,411,696</b>	<b>15,079,459</b>	<b>202,311,080</b>
<b>LIABILITIES</b>								
Bank overdraft		56,299	107,961	–	–	–	59,592	–
Payable for investment securities purchased		40,360	–	–	–	–	880,651	–
Payable for shares redeemed		63,951	424,698	1,018	20	–	2,852	–
Accrued expenses and other liabilities		425,725	625,483	60,119	62,429	64,515	111,122	182,684
Investment Manager fees payable	3b	584,062	489,314	38,564	50,297	34,982	27,206	182,089
Unrealised depreciation on forward foreign exchange contracts	2g	–	–	–	–	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2g	–	–	–	–	–	–	–
Unrealised depreciation on futures contracts	2e	–	–	–	–	–	–	–
<b>Total Liabilities</b>		<b>1,170,397</b>	<b>1,647,456</b>	<b>99,701</b>	<b>112,746</b>	<b>99,497</b>	<b>1,081,423</b>	<b>364,773</b>
<b>TOTAL NET ASSETS</b>		<b>1,484,234,676</b>	<b>1,449,665,143</b>	<b>31,569,163</b>	<b>25,611,131</b>	<b>26,312,199</b>	<b>13,998,036</b>	<b>201,946,307</b>

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

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

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

		State Street Europe Managed Volatility Equity Fund <sup>(a)</sup> EUR	State Street Global Managed Volatility Equity Fund <sup>(a)</sup> USD	State Street Global Defensive Equity Fund <sup>(a)</sup> USD	State Street Europe Defensive Equity Fund EUR	State Street Global Treasury 1-10 Year Bond Index Fund <sup>(a)</sup> USD	State Street Emerging Markets Local Currency Government Bond Index Fund USD
As at 30 June 2020	Notes						
<b>ASSETS</b>							
Investments in securities, at market value	2c	148,407,731	283,825,370	186,689,293	4,669,166	1,494,396,897	777,615,550
Cash and liquid assets		317,431	529,640	3,127,995	52,581	19,269,915	5,791,720
Dividend and interest receivable	2h	617,739	316,042	275,530	11,896	7,475,733	12,594,468
Receivable for investment securities sold		–	–	–	–	652,737	–
Receivable for fund shares sold		–	333	–	–	199,337	8,963,062
Reimbursement receivable from Investment Manager	3b	–	–	1,691	3,185	15,748	–
Unrealised appreciation on forward foreign exchange contracts	2g	–	–	–	–	–	29,306
Unrealised appreciation on share class specific forward currency contracts	2g	–	–	–	–	12,649,591	–
Unrealised appreciation on futures contracts	2e	–	–	–	–	–	–
Other assets		5,087	7,374	145	–	2,006	–
<b>Total Assets</b>		<b>149,347,988</b>	<b>284,678,759</b>	<b>190,094,654</b>	<b>4,736,828</b>	<b>1,534,661,964</b>	<b>804,994,106</b>
<b>LIABILITIES</b>							
Bank overdraft		–	–	–	–	–	–
Payable for investment securities purchased		–	–	–	–	–	9,105,834
Payable for shares redeemed		–	129,415	–	–	2,432,908	–
Accrued expenses and other liabilities		136,759	242,356	176,317	86,773	367,952	30,215
Investment Manager fees payable	3b	115,535	236,360	66,938	2,861	202,144	96,954
Unrealised depreciation on forward foreign exchange contracts	2g	–	–	–	–	–	69,200
Unrealised depreciation on share class specific forward currency contracts	2g	–	–	–	–	10,865,842	–
Unrealised depreciation on futures contracts	2e	–	–	–	–	–	–
<b>Total Liabilities</b>		<b>252,294</b>	<b>608,131</b>	<b>243,255</b>	<b>89,634</b>	<b>13,868,846</b>	<b>9,302,203</b>
<b>TOTAL NET ASSETS</b>		<b>149,095,694</b>	<b>284,070,628</b>	<b>189,851,399</b>	<b>4,647,194</b>	<b>1,520,793,118</b>	<b>795,691,903</b>

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

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

## Combined Statement of Operations

		Combined EUR	State Street Euro Core Treasury Bond Index Fund EUR	State Street EMU Government Bond Index Fund EUR	State Street EMU Government Long Bond Index Fund EUR	State Street Euro Inflation Linked Bond Index Fund EUR	State Street Euro Corporate Bond Index Fund EUR	State Street Euro Corporate ex-Financials Bond Index Fund EUR
For the Period ended 30 June 2020								
	Notes							
<b>INCOME</b>								
Interest	2h	87,528,266	811,440	1,682,987	311,952	659,081	17,841,748	596,341
Dividends (net of withholding tax)	2h	163,349,323	–	–	–	–	–	–
Securities lending income	10	2,397,741	4,837	–	79	–	25,098	1,040
Other income		5,249	–	–	–	–	–	–
<b>Total income</b>		<b>253,280,579</b>	<b>816,277</b>	<b>1,682,987</b>	<b>312,031</b>	<b>659,081</b>	<b>17,866,846</b>	<b>597,381</b>
<b>EXPENSES</b>								
Investment Manager Fees	3b	32,096,027	317,290	328,016	38,916	110,345	1,112,944	98,159
Depository, Administration and Transfer Agent fees	3a	7,689,134	136,686	126,114	40,486	45,860	426,848	40,842
Professional fees		633,899	12,984	12,830	11,902	11,947	15,478	12,478
Taxe d'abonnement	4	404,272	–	–	–	–	–	–
Securities lending expenses	10	599,437	1,209	–	20	–	6,275	260
Other expenses	3c	1,849,951	23,537	19,076	5,452	8,094	121,466	8,945
Waiver, reimbursement from Investment Manager	3b	(1,561,435)	–	(26,285)	(31,789)	–	–	(17,877)
<b>Total expenses</b>		<b>41,711,285</b>	<b>491,706</b>	<b>459,751</b>	<b>64,987</b>	<b>176,246</b>	<b>1,683,011</b>	<b>142,807</b>
<b>NET INVESTMENT INCOME / (LOSS)</b>		<b>211,569,294</b>	<b>324,571</b>	<b>1,223,236</b>	<b>247,044</b>	<b>482,835</b>	<b>16,183,835</b>	<b>454,574</b>

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

## Combined Statement of Operations *(continued)*

		State Street Euro Sustainable Corporate Bond Index Fund EUR	State Street Euro Issuer Scored Corporate Bond Index Fund EUR	State Street US Corporate Bond Index Fund USD	State Street US Issuer Scored Corporate Bond Index Fund USD	State Street Global Treasury Bond Index Fund USD	State Street Global Aggregate Bond Index Fund USD	State Street Australia Index Equity Fund AUD
For the Period ended 30 June 2020	Notes							
<b>INCOME</b>								
Interest	2h	4,369,439	352,361	587,233	1,681,103	11,656,269	29,770,888	3,002
Dividends (net of withholding tax)	2h	–	–	–	–	–	–	4,241,259
Securities lending income	10	7,481	751	–	–	53,026	35,040	22,444
Other income		–	2,552	–	1,960	705	–	–
<b>Total income</b>		<b>4,376,920</b>	<b>355,664</b>	<b>587,233</b>	<b>1,683,063</b>	<b>11,710,000</b>	<b>29,805,928</b>	<b>4,266,705</b>
<b>EXPENSES</b>								
Investment Manager Fees	3b	727,179	96,194	26,981	116,105	1,821,912	1,535,531	196,081
Depository, Administration and Transfer Agent fees	3a	210,233	40,002	34,596	49,788	589,454	746,889	107,292
Professional fees		13,742	12,166	13,353	13,002	18,326	17,496	20,471
Taxe d'abonnement	4	–	–	–	–	–	43	–
Securities lending expenses	10	1,870	188	–	–	13,256	8,760	5,611
Other expenses	3c	58,311	1,036	5,159	–	70,586	100,171	20,294
Waiver, reimbursement from Investment Manager	3b	–	–	(35,906)	(228)	(2,473)	(5,721)	(76,372)
<b>Total expenses</b>		<b>1,011,335</b>	<b>149,586</b>	<b>44,183</b>	<b>178,667</b>	<b>2,511,061</b>	<b>2,403,169</b>	<b>273,377</b>
<b>NET INVESTMENT INCOME / (LOSS)</b>		<b>3,365,585</b>	<b>206,078</b>	<b>543,050</b>	<b>1,504,396</b>	<b>9,198,939</b>	<b>27,402,759</b>	<b>3,993,328</b>

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

## Combined Statement of Operations *(continued)*

		State Street Canada Index Equity Fund CAD	State Street Japan Index Equity Fund JPY	State Street Switzerland Index Equity Fund CHF	State Street UK Index Equity Fund GBP	State Street US Index Equity Fund USD	State Street EMU Index Equity Fund EUR	State Street Europe Index Equity Fund EUR
For the Period ended 30 June 2020	Notes							
<b>INCOME</b>								
Interest	2h	811	–	–	–	–	–	–
Dividends (net of withholding tax)	2h	1,276,001	424,068,161	3,463,373	2,242,818	10,602,400	6,440,421	11,075,930
Securities lending income	10	200,593	10,091,601	149,014	1,339	32,084	114,756	218,879
Other income		–	–	–	–	–	–	–
<b>Total income</b>		<b>1,477,405</b>	<b>434,159,762</b>	<b>3,612,387</b>	<b>2,244,157</b>	<b>10,634,484</b>	<b>6,555,177</b>	<b>11,294,809</b>
<b>EXPENSES</b>								
Investment Manager Fees	3b	151,116	33,934,590	239,010	135,402	1,394,667	523,532	889,715
Depository, Administration and Transfer Agent fees	3a	68,690	12,128,546	82,872	52,814	252,341	189,494	205,028
Professional fees		18,288	1,652,124	13,836	11,077	15,726	15,111	13,555
Taxe d'abonnement	4	–	–	–	–	–	–	–
Securities lending expenses	10	50,148	2,522,900	37,254	335	8,021	28,689	54,720
Other expenses	3c	13,552	3,798,917	26,853	12,411	93,166	54,730	81,163
Waiver, reimbursement from Investment Manager	3b	(51,833)	(189,749)	(31,047)	(9,766)	–	(105,383)	(84,777)
<b>Total expenses</b>		<b>249,961</b>	<b>53,847,328</b>	<b>368,778</b>	<b>202,273</b>	<b>1,763,921</b>	<b>706,173</b>	<b>1,159,404</b>
<b>NET INVESTMENT INCOME / (LOSS)</b>		<b>1,227,444</b>	<b>380,312,434</b>	<b>3,243,609</b>	<b>2,041,884</b>	<b>8,870,563</b>	<b>5,849,004</b>	<b>10,135,405</b>

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

## Combined Statement of Operations *(continued)*

		State Street Pacific Ex-Japan Index Equity Fund USD	State Street World Index Equity Fund USD	State Street World ESG Index Equity Fund USD	State Street Global Emerging Markets Index Equity Fund USD	State Street Flexible Asset Allocation Plus Fund EUR	State Street Europe Value Spotlight Fund EUR	State Street Eurozone Value Spotlight Fund EUR
For the Period ended 30 June 2020	Notes							
<b>INCOME</b>								
Interest	2h	119	59,825	–	–	–	–	–
Dividends (net of withholding tax)	2h	1,453,907	40,445,227	1,048,729	2,274,364	245,680	2,463,498	1,191,097
Securities lending income	10	8,957	695,821	16,235	36,683	135	–	–
Other income		–	–	–	–	–	–	–
<b>Total income</b>		<b>1,462,983</b>	<b>41,200,873</b>	<b>1,064,964</b>	<b>2,311,047</b>	<b>245,815</b>	<b>2,463,498</b>	<b>1,191,097</b>
<b>EXPENSES</b>								
Investment Manager Fees	3b	78,920	5,700,953	79,097	377,492	103,993	705,600	36,037
Depositary, Administration and Transfer Agent fees	3a	61,308	827,324	95,834	193,826	105,808	86,316	39,220
Professional fees		14,244	19,652	13,468	13,169	12,695	12,848	12,355
Taxe d'abonnement	4	–	–	–	–	9,970	8,662	3,749
Securities lending expenses	10	2,239	173,955	4,059	9,171	34	–	–
Other expenses	3c	11,029	342,634	29,263	32,133	90,664	20,711	12,815
Waiver, reimbursement from Investment Manager	3b	(44,778)	(314,455)	(102,938)	(113,135)	(54,547)	(12,151)	(21,007)
<b>Total expenses</b>		<b>122,962</b>	<b>6,750,063</b>	<b>118,783</b>	<b>512,656</b>	<b>268,617</b>	<b>821,986</b>	<b>83,169</b>
<b>NET INVESTMENT INCOME / (LOSS)</b>		<b>1,340,021</b>	<b>34,450,810</b>	<b>946,181</b>	<b>1,798,391</b>	<b>(22,802)</b>	<b>1,641,512</b>	<b>1,107,928</b>

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

## Combined Statement of Operations *(continued)*

		State Street US Value Spotlight Fund USD	State Street Asia Pacific Value Spotlight Fund USD	State Street Global Value Spotlight Fund EUR	State Street Global Value Fund <sup>(a)</sup> USD	State Street Multi-Factor Global ESG Equity Fund USD	State Street Europe Enhanced Equity Fund EUR	State Street North America Enhanced Equity Fund USD
For the Period ended 30 June 2020	Notes							
<b>INCOME</b>								
Interest	2h	–	104	–	–	1,229	–	11,418
Dividends (net of withholding tax)	2h	129,666	441,216	1,403,619	2,554	5,559,201	9,302,188	5,879,560
Securities lending income	10	–	–	–	–	106,964	185,615	57,828
Other income		–	–	–	16	–	–	–
<b>Total income</b>		<b>129,666</b>	<b>441,320</b>	<b>1,403,619</b>	<b>2,570</b>	<b>5,667,394</b>	<b>9,487,803</b>	<b>5,948,806</b>
<b>EXPENSES</b>								
Investment Manager Fees	3b	403	534	69,873	38	191,060	921,671	1,321,064
Depository, Administration and Transfer Agent fees	3a	40,616	42,774	67,496	4,648	164,284	174,457	150,664
Professional fees		13,746	13,127	12,960	11,291	13,928	13,792	14,212
Taxe d'abonnement	4	779	1,350	5,532	34	22,293	52,876	90,735
Securities lending expenses	10	–	–	–	–	26,741	46,404	14,457
Other expenses	3c	4,473	4,727	9,627	518	19,349	41,162	24,032
Waiver, reimbursement from Investment Manager	3b	(51,019)	(47,921)	(28,682)	(5,887)	–	–	–
<b>Total expenses</b>		<b>8,998</b>	<b>14,591</b>	<b>136,806</b>	<b>10,642</b>	<b>437,655</b>	<b>1,250,362</b>	<b>1,615,164</b>
<b>NET INVESTMENT INCOME / (LOSS)</b>		<b>120,668</b>	<b>426,729</b>	<b>1,266,813</b>	<b>(8,072)</b>	<b>5,229,739</b>	<b>8,237,441</b>	<b>4,333,642</b>

<sup>(a)</sup>Sub-fund was liquidated on 14 January 2020.

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



## Combined Statement of Operations *(continued)*

		State Street Asia Pacific Enhanced Equity Fund <sup>(a)</sup> JPY	State Street Global Enhanced Equity Fund USD	State Street Emerging Markets SRI Enhanced Equity Fund USD	State Street Enhanced Emerging Markets Equity Fund USD	State Street EMU Equity Fund EUR	State Street Europe Small Cap Equity Fund EUR	State Street Emerging Asia Equity Fund EUR
For the Period ended 30 June 2020	Notes							
<b>INCOME</b>								
Interest	2h	–	–	33,320	45,276	–	–	–
Dividends (net of withholding tax)	2h	55,250,851	3,497,157	21,004,792	18,586,386	518,303	412,125	456,560
Securities lending income	10	772,885	44,428	103,140	97,289	8,017	6,568	561
Other income		–	–	–	106	–	–	–
<b>Total income</b>		<b>56,023,736</b>	<b>3,541,585</b>	<b>21,141,252</b>	<b>18,729,057</b>	<b>526,320</b>	<b>418,693</b>	<b>457,121</b>
<b>EXPENSES</b>								
Investment Manager Fees	3b	9,563,483	590,797	4,234,629	3,226,256	223,152	207,925	233,266
Depositary, Administration and Transfer Agent fees	3a	6,148,122	124,598	569,840	663,424	53,082	53,528	47,502
Professional fees		1,426,534	13,947	14,348	13,819	12,861	12,473	11,637
Taxe d'abonnement	4	923,681	10,616	77,527	69,368	6,856	5,923	5,513
Securities lending expenses	10	193,221	11,107	25,785	24,322	2,004	1,642	140
Other expenses	3c	25,831,972	17,896	60,727	65,972	9,561	9,947	10,628
Waiver, reimbursement from Investment Manager	3b	(6,385,112)	(10,792)	–	–	(60,092)	(62,122)	(31,174)
<b>Total expenses</b>		<b>37,701,901</b>	<b>758,169</b>	<b>4,982,856</b>	<b>4,063,161</b>	<b>247,424</b>	<b>229,316</b>	<b>277,512</b>
<b>NET INVESTMENT INCOME / (LOSS)</b>		<b>18,321,835</b>	<b>2,783,416</b>	<b>16,158,396</b>	<b>14,665,896</b>	<b>278,896</b>	<b>189,377</b>	<b>179,609</b>

<sup>(a)</sup>The Sub-fund was liquidated on 29 June 2020.

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

## Combined Statement of Operations *(continued)*

		State Street Emerging Markets Select Equity Fund EUR	State Street Emerging Markets Small Cap Equity Fund USD	State Street Europe Managed Volatility Equity Fund EUR	State Street Global Managed Volatility Equity Fund USD	State Street Global Defensive Equity Fund USD	State Street Europe Defensive Equity Fund EUR	State Street Global Treasury 1-10 Year Bond Index Fund USD
For the Period ended 30 June 2020	Notes							
<b>INCOME</b>								
Interest	2h	–	139	–	–	2,222	–	4,399,736
Dividends (net of withholding tax)	2h	253,369	3,223,991	2,564,779	3,412,660	7,687,993	86,848	–
Securities lending income	10	536	4,211	85,199	57,060	138,591	–	9,122
Other income		167	–	–	–	–	–	–
Total income		254,072	3,228,341	2,649,978	3,469,720	7,828,806	86,848	4,408,858
<b>EXPENSES</b>								
Investment Manager Fees	3b	136,388	1,092,905	302,601	526,803	2,100,147	17,513	1,355,935
Depositary, Administration and Transfer Agent fees	3a	77,354	120,210	73,206	135,814	170,338	42,078	341,496
Professional fees		11,057	12,761	12,455	15,082	14,171	8,900	17,060
Taxe d'abonnement	4	2,918	9,198	7,985	15,061	18,347	222	–
Securities lending expenses	10	134	1,053	21,300	14,265	34,648	–	2,281
Other expenses	3c	10,996	10,093	11,137	18,088	29,804	3,035	58,349
Waiver, reimbursement from Investment Manager	3b	(80,589)	–	(17,222)	(34,545)	(1,763)	(51,724)	–
Total expenses		158,258	1,246,220	411,462	690,568	2,365,692	20,024	1,775,121
NET INVESTMENT INCOME / (LOSS)		95,814	1,982,121	2,238,516	2,779,152	5,463,114	66,824	2,633,737

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

## Combined Statement of Operations *(continued)*

For the Period ended 30 June 2020	Notes	State Street Emerging Markets Local Currency Government Bond Index Fund USD
<b>INCOME</b>		
Interest	2h	18,827,423
Dividends (net of withholding tax)	2h	–
Securities lending income	10	–
Other income		–
<b>Total income</b>		<u>18,827,423</u>
<b>EXPENSES</b>		
Investment Manager Fees	3b	588,829
Depository, Administration and Transfer Agent fees	3a	133,870
Professional fees		15,479
Taxe d'abonnement	4	–
Securities lending expenses	10	–
Other expenses	3c	24,731
Waiver, reimbursement from Investment Manager	3b	–
<b>Total expenses</b>		<u>762,909</u>
<b>NET INVESTMENT INCOME / (LOSS)</b>		18,064,514

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

## Combined Statement of Changes in Net Assets

		Combined EUR	State Street Euro Core Treasury Bond Index Fund <sup>(a)</sup> EUR	State Street EMU Government Bond Index Fund EUR	State Street EMU Government Long Bond Index Fund <sup>(a)</sup> EUR	State Street Euro Inflation Linked Bond Index Fund <sup>(a)</sup> EUR	State Street Euro Corporate Bond Index Fund <sup>(a)</sup> EUR	State Street Euro Corporate ex-Financials Bond Index Fund EUR
For the Period ended 30 June 2020	Notes							
Net assets at the beginning of the Period		30,065,252,085	631,820,813	423,041,399	67,984,305	146,964,839	2,648,857,469	92,297,949
Net investment income/(loss)		211,569,294	324,571	1,223,236	247,044	482,835	16,183,835	454,574
Net realised gain/(loss) from:								
Investments	2c	3,131,383	6,990,446	2,416,378	7,099,613	167,742	(7,882,968)	(27,847)
Futures contracts	2e	6,619,229	–	–	–	–	–	–
Currencies	2d	(224,730,222)	–	(1)	–	–	1	–
Net change in unrealised appreciation/(depreciation) on								
Investments	2c	(1,709,413,250)	7,592,524	4,587,159	(3,009,502)	(3,419,475)	(45,707,521)	(1,616,710)
Futures contracts	2e	(1,758,812)	–	–	–	–	–	–
Currencies	2d	(1,923,655)	–	–	–	–	(3)	–
Forward foreign exchange contracts	2g	(24,932,594)	–	–	–	–	–	–
Total Net increase/(decrease) in net assets resulting from operations		(1,741,438,627)	14,907,541	8,226,772	4,337,155	(2,768,898)	(37,406,656)	(1,189,983)
Subscriptions		4,385,127,677	119,907,081	98,598,749	6,810,771	17,307,741	684,288,632	4,851,642
Redemptions		(6,967,133,327)	(108,031,519)	(60,534,763)	(33,073,278)	(9,768,375)	(385,490,762)	(8,653,623)
Distributions	7	(18,676,915)	(36,906)	(221,136)	–	–	(3,748,972)	(73,017)
Total Net increase/(decrease) in net assets from fund shares transaction		(2,600,682,565)	11,838,656	37,842,850	(26,262,507)	7,539,366	295,048,898	(3,874,998)
Total Increase/(decrease) in net assets		(4,342,121,193)	26,746,197	46,069,622	(21,925,352)	4,770,468	257,642,242	(5,064,981)
Currency Adjustment	8	40,371,214	–	–	–	–	–	–
Total Net assets at the end of the Period		25,763,502,107	658,567,010	469,111,021	46,058,953	151,735,307	2,906,499,711	87,232,968

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

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

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

	Notes	State Street Euro Sustainable Corporate Bond Index Fund <sup>(a)</sup> EUR	State Street Euro Issuer Scored Corporate Bond Index Fund <sup>(a)</sup> EUR	State Street US Corporate Bond Index Fund USD	State Street US Issuer Scored Corporate Bond Index Fund <sup>(a)</sup> USD	State Street Global Treasury Bond Index Fund <sup>(a)</sup> USD	State Street Global Aggregate Bond Index Fund <sup>(a)</sup> USD	State Street Australia Index Equity Fund <sup>(a)</sup> AUD
For the Period ended 30 June 2020								
Net assets at the beginning of the Period		1,280,193,252	94,409,526	33,554,990	102,844,088	2,041,408,037	3,333,332,674	307,692,520
Net investment income/(loss)		3,365,585	206,078	543,050	1,504,396	9,198,939	27,402,759	3,993,328
Net realised gain/(loss) from:								
Investments	2c	5,498,488	(99,477)	372,036	(576,820)	16,466,291	18,440,368	(2,639,217)
Futures contracts	2e	–	–	–	–	–	–	(645,746)
Currencies	2d	(738)	624,327	2,853	(170,599)	(24,175,010)	(115,797,983)	28,341
Net change in unrealised appreciation/(depreciation) on:								
Investments	2c	(15,917,179)	(1,171,646)	906,522	3,610,579	43,969,959	60,067,985	(35,348,949)
Futures contracts	2e	–	–	–	–	–	–	82,713
Currencies	2d	58	(18)	4	(7,612)	(361,039)	(339,686)	854
Forward foreign exchange contracts	2g	–	(182,616)	–	(78,962)	2,733,146	(25,878,470)	–
Total Net increase/(decrease) in net assets resulting from operations		(7,053,786)	(623,352)	1,824,465	4,280,982	47,832,286	(36,105,027)	(34,528,676)
Subscriptions		90,621,119	65,853	11,658,572	6,244,421	409,230,645	617,612,761	18,539,559
Redemptions		(452,992,334)	–	(7,368,929)	(839,475)	(383,000,792)	(476,491,810)	(47,787,078)
Distributions	7	(4,849,356)	–	–	–	(339,841)	–	–
Total Net increase/(decrease) in net assets from fund shares transaction		(367,220,571)	65,853	4,289,643	5,404,946	25,890,012	141,120,951	(29,247,519)
Total Increase/(decrease) in net assets		(374,274,357)	(557,499)	6,114,108	9,685,928	73,722,298	105,015,924	(63,776,195)
Currency Adjustment	8	–	–	–	–	–	–	–
Total Net assets at the end of the Period		905,918,895	93,852,027	39,669,098	112,530,016	2,115,130,335	3,438,348,598	243,916,325

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

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

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

	Notes	State Street Canada Index Equity Fund <sup>(a)</sup> CAD	State Street Japan Index Equity Fund <sup>(a)</sup> JPY	State Street Switzerland Index Equity Fund <sup>(a)</sup> CHF	State Street UK Index Equity Fund <sup>(a)</sup> GBP	State Street US Index Equity Fund <sup>(a)</sup> USD	State Street EMU Index Equity Fund <sup>(a)</sup> EUR	State Street Europe Index Equity Fund <sup>(a)</sup> EUR
For the Period ended 30 June 2020								
Net assets at the beginning of the Period		105,078,196	47,758,295,125	200,501,344	153,727,142	1,658,610,160	480,622,850	871,445,892
Net investment income/(loss)		1,227,444	380,312,434	3,243,609	2,041,884	8,870,563	5,849,004	10,135,405
Net realised gain/(loss) from:								
Investments	2c	(1,368,408)	(518,442,789)	780,151	(3,844,901)	47,857,882	(3,114,790)	(7,490,592)
Futures contracts	2e	(154,757)	148,494,823	277,992	(228,218)	(3,190,671)	(1,318,765)	91,599
Currencies	2d	45,771	481,979	843	8,152	(476,900)	(8,324)	(1,648,734)
Net change in unrealised appreciation/(depreciation) on:								
Investments	2c	(9,125,919)	(5,056,812,590)	(12,945,442)	(25,669,297)	(100,456,149)	(53,004,573)	(110,121,620)
Futures contracts	2e	2,268	(11,310,000)	7,250	42,950	(10,108)	76,280	23,708
Currencies	2d	1,654	10,782	(4,208)	2,302	(1,711)	1,897	(16,431)
Forward foreign exchange contracts	2g	–	–	–	–	(2,114,250)	–	–
Total Net increase/(decrease) in net assets resulting from operations		(9,371,947)	(5,057,265,361)	(8,639,805)	(27,647,128)	(49,521,344)	(51,519,271)	(109,026,665)
Subscriptions		9,326,150	1,144,614,358	66,755,870	9,515,560	111,598,845	69,575,047	31,635,357
Redemptions		(4,351,416)	(18,642,575,162)	(35,708,775)	(6,305,375)	(252,573,568)	(40,100,363)	(56,043,192)
Distributions	7	–	–	–	–	–	(165,759)	(4,349,087)
Total Net increase/(decrease) in net assets from fund shares transaction		4,974,734	(17,497,960,804)	31,047,095	3,210,185	(140,974,723)	29,308,925	(28,756,922)
Total Increase/(decrease) in net assets		(4,397,213)	(22,555,226,165)	22,407,290	(24,436,943)	(190,496,067)	(22,210,346)	(137,783,587)
Currency Adjustment	8	–	–	–	–	–	–	–
Total Net assets at the end of the Period		100,680,983	25,203,068,960	222,908,634	129,290,199	1,468,114,093	458,412,504	733,662,305

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

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

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

	Notes	State Street Pacific Ex-Japan Index Equity Fund <sup>(a)</sup> USD	State Street World Index Equity Fund <sup>(a)</sup> USD	State Street World ESG Index Equity Fund <sup>(a)</sup> USD	State Street Global Emerging Markets Index Equity Fund <sup>(a)</sup> USD	State Street Flexible Asset Allocation Plus Fund <sup>(a)</sup> EUR	State Street Europe Value Spotlight Fund <sup>(a)</sup> EUR	State Street Eurozone Value Spotlight Fund <sup>(a)</sup> EUR
For the Period ended 30 June 2020								
Net assets at the beginning of the Period		102,793,295	5,105,589,314	109,538,626	264,431,332	176,786,197	320,362,119	99,583,505
Net investment income/(loss)		1,340,021	34,450,810	946,181	1,798,391	(22,802)	1,641,512	1,107,928
Net realised gain/(loss) from:								
Investments	2c	(124,986)	24,491,181	2,102,398	(2,621,688)	(8,076,219)	(29,108,999)	(6,451,078)
Futures contracts	2e	131,803	8,048,169	162,571	(49,056)	(3,336,315)	–	–
Currencies	2d	(623,048)	(547,454)	(298,545)	(1,760,684)	(67,565)	321,718	3,132
Net change in unrealised appreciation/(depreciation) on:								
Investments	2c	(13,122,781)	(453,487,472)	(8,454,871)	(24,811,862)	(720,486)	(22,575,742)	(10,483,043)
Futures contracts	2e	18,660	136,858	4,240	(32,109)	(689,578)	–	–
Currencies	2d	(7,082)	(70,486)	(9,437)	(36,861)	26,180	1,981	(2,074)
Forward foreign exchange contracts	2g	–	(4,766,560)	168,214	–	–	–	–
Total Net increase/(decrease) in net assets resulting from operations		(12,387,413)	(391,744,954)	(5,379,249)	(27,513,869)	(12,886,785)	(49,719,530)	(15,825,135)
Subscriptions		3,828,322	1,390,597,192	121,797,929	41,091,754	21,274,918	13,066,276	2,909,688
Redemptions		(11,093,527)	(1,374,150,474)	(25,892,478)	(41,872,983)	(24,253,694)	(107,788,775)	(3,802,347)
Distributions	7	–	–	–	–	–	–	–
Total Net increase/(decrease) in net assets from fund shares transaction		(7,265,205)	16,446,718	95,905,451	(781,229)	(2,978,776)	(94,722,499)	(892,659)
Total Increase/(decrease) in net assets		(19,652,618)	(375,298,236)	90,526,202	(28,295,098)	(15,865,561)	(144,442,029)	(16,717,794)
Currency Adjustment	8	–	–	–	–	–	–	–
Total Net assets at the end of the Period		83,140,677	4,730,291,078	200,064,828	236,136,234	160,920,636	175,920,090	82,865,711

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

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

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

	Notes	State Street US Value Spotlight Fund <sup>(a)</sup> USD	State Street Asia Pacific Value Spotlight Fund <sup>(a)</sup> USD	State Street Global Value Spotlight Fund <sup>(a)</sup> EUR	State Street Global Value Fund <sup>(b)</sup> USD	State Street Multi-Factor Global ESG Equity Fund <sup>(a)</sup> USD	State Street Europe Enhanced Equity Fund EUR	State Street North America Enhanced Equity Fund <sup>(a)</sup> USD
For the Period ended 30 June 2020								
Net assets at the beginning of the Period		21,073,242	31,713,420	176,292,711	8,748,664	589,706,380	695,671,296	795,779,027
Net investment income/(loss)		120,668	426,729	1,266,813	(8,072)	5,229,739	8,237,441	4,333,642
Net realised gain/(loss) from:								
Investments	2c	(1,406,774)	218,438	(10,199,413)	449,593	(14,296,173)	(16,048,799)	25,927,744
Futures contracts	2e	–	–	–	–	1,157,057	507,479	2,076,322
Currencies	2d	(16,938)	53,932	1,010,231	(52,365)	(46,947)	(4,872,505)	(602,907)
Net change in unrealised appreciation/(depreciation) on:								
Investments	2c	(2,762,054)	(3,489,341)	(20,733,758)	(439,964)	(38,624,425)	(78,415,201)	(76,065,237)
Futures contracts	2e	–	–	–	–	(14,673)	129,226	45,359
Currencies	2d	(1,894)	(2,142)	9,846	(726)	(17,487)	(17,118)	(12,751)
Forward foreign exchange contracts	2g	–	–	(196,717)	–	–	446,446	(182,516)
Total Net increase/(decrease) in net assets resulting from operations		(4,066,992)	(2,792,384)	(28,842,998)	(51,534)	(46,612,909)	(90,033,031)	(44,480,344)
Subscriptions		2,137,516	2,379,633	15,853,795	–	55,526,768	15,609,339	24,050,055
Redemptions		(2,025,315)	(3,559,637)	(48,215,121)	(8,697,130)	(175,719,493)	(222,668,723)	(222,295,902)
Distributions	7	–	–	–	–	–	(1,458,611)	–
Total Net increase/(decrease) in net assets from fund shares transaction		112,201	(1,180,004)	(32,361,326)	(8,697,130)	(120,192,725)	(208,517,995)	(198,245,847)
Total Increase/(decrease) in net assets		(3,954,791)	(3,972,388)	(61,204,324)	(8,748,664)	(166,805,634)	(298,551,026)	(242,726,191)
Currency Adjustment	8	–	–	–	–	–	–	–
Total Net assets at the end of the Period		17,118,451	27,741,032	115,088,387	–	422,900,746	397,120,270	553,052,836

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

<sup>(b)</sup> Sub-fund was liquidated on 14 January 2020.

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



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

	Notes	State Street Asia Pacific Enhanced Equity Fund <sup>(b)</sup> JPY	State Street Global Enhanced Equity Fund USD	State Street Emerging Markets SRI Enhanced Equity Fund <sup>(a)</sup> USD	State Street Enhanced Emerging Markets Equity Fund <sup>(a)</sup> USD	State Street EMU Equity Fund <sup>(a)</sup> EUR	State Street Europe Small Cap Equity Fund <sup>(a)</sup> EUR	State Street Emerging Asia Equity Fund <sup>(a)</sup> EUR
For the Period ended 30 June 2020								
Net assets at the beginning of the Period		4,355,581,242	578,484,877	2,123,273,191	2,113,965,860	35,814,337	36,064,928	35,735,149
Net investment income/(loss)		18,321,835	2,783,416	16,158,396	14,665,896	278,896	189,377	179,609
Net realised gain/(loss) from:								
Investments	2c	(166,059,533)	(4,372,301)	(49,624,433)	38,938,087	(1,561,560)	(679,470)	(763,203)
Futures contracts	2e	22,937,390	99,759	(1,161,972)	3,186,581	79,266	–	109,591
Currencies	2d	(108,600,826)	(5,949,590)	(35,785,369)	(33,835,669)	660	(29,535)	125,279
Net change in unrealised appreciation/(depreciation) on:								
Investments	2c	(311,891,278)	(94,644,390)	(213,842,882)	(217,815,097)	(3,109,524)	(6,683,934)	(3,219,032)
Futures contracts	2e	(10,000)	(47,427)	(832,529)	(712,932)	(470)	–	565
Currencies	2d	(379,069)	(17,966)	(69,340)	(118,434)	(101)	(463)	2,852
Forward foreign exchange contracts	2g	–	–	–	–	–	–	–
Total Net increase/(decrease) in net assets resulting from operations		(545,681,481)	(102,148,499)	(285,158,129)	(195,691,568)	(4,312,833)	(7,204,025)	(3,564,339)
Subscriptions		–	15,403,092	116,659,440	87,712,278	3,272,576	507,053	182,338
Redemptions		(3,809,899,761)	(435,419,509)	(470,539,826)	(556,321,427)	(3,168,893)	(3,684,521)	(6,040,949)
Distributions	7	–	(2,596,340)	–	–	(36,024)	(72,304)	–
Total Net increase/(decrease) in net assets from fund shares transaction		(3,809,899,761)	(422,612,757)	(353,880,386)	(468,609,149)	67,659	(3,249,772)	(5,858,611)
Total Increase/(decrease) in net assets		(4,355,581,242)	(524,761,256)	(639,038,515)	(664,300,717)	(4,245,174)	(10,453,797)	(9,422,950)
Currency Adjustment	8	–	–	–	–	–	–	–
Total Net assets at the end of the Period		–	53,723,621	1,484,234,676	1,449,665,143	31,569,163	25,611,131	26,312,199

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

<sup>(b)</sup> Sub-fund was liquidated on 29 June 2020.

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

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

	Notes	State Street Emerging Markets Select Equity Fund EUR	State Street Emerging Markets Small Cap Equity Fund USD	State Street Europe Managed Volatility Equity Fund <sup>(a)</sup> EUR	State Street Global Managed Volatility Equity Fund <sup>(a)</sup> USD	State Street Global Defensive Equity Fund <sup>(a)</sup> USD	State Street Europe Defensive Equity Fund EUR	State Street Global Treasury 1-10 Year Bond Index Fund <sup>(a)</sup> USD
For the Period ended 30 June 2020								
Net assets at the beginning of the Period		17,656,905	236,086,569	231,690,490	315,959,274	1,056,352,156	5,035,494	1,557,853,246
Net investment income/(loss)		95,814	1,982,121	2,238,516	2,779,152	5,463,114	66,824	2,633,737
Net realised gain/(loss) from:								
Investments	2c	(769,112)	(6,091,394)	(9,442,269)	(10,476,722)	14,239,445	(236,777)	1,669,657
Futures contracts	2e	37,987	–	–	–	–	–	–
Currencies	2d	19,165	(2,920,826)	113,256	(931,899)	(6,761,866)	16,694	2,119,905
Net change in unrealised appreciation/(depreciation) on:								
Investments	2c	(2,000,805)	(27,440,510)	(13,165,436)	(23,097,779)	(111,174,802)	(234,682)	29,237,153
Futures contracts	2e	1,363	–	–	–	–	–	–
Currencies	2d	(3,862)	(33,987)	(4,814)	(6,191)	(26,197)	(287)	(369,867)
Forward foreign exchange contracts	2g	–	–	–	–	–	–	2,734,226
Total Net increase/(decrease) in net assets resulting from operations		(2,619,450)	(34,504,596)	(20,260,747)	(31,733,439)	(98,260,306)	(388,228)	38,024,811
Subscriptions		12,272	803,143	34,088,428	26,042,810	40,678,122	(72)	108,103,321
Redemptions		(1,051,691)	(438,809)	(96,422,477)	(25,552,339)	(808,918,573)	–	(182,732,646)
Distributions	7	–	–	–	(645,678)	–	–	(455,614)
Total Net increase/(decrease) in net assets from fund shares transaction		(1,039,419)	364,334	(62,334,049)	(155,207)	(768,240,451)	(72)	(75,084,939)
Total Increase/(decrease) in net assets		(3,658,869)	(34,140,262)	(82,594,796)	(31,888,646)	(866,500,757)	(388,300)	(37,060,128)
Currency Adjustment	8	–	–	–	–	–	–	–
Total Net assets at the end of the Period		13,998,036	201,946,307	149,095,694	284,070,628	189,851,399	4,647,194	1,520,793,118

<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 Emerging Markets Local Currency Government Bond Index Fund USD
For the Period ended 30 June 2020	Notes	
Net assets at the beginning of the Period		<u>761,445,226</u>
Net investment income/(loss)		<u>18,064,514</u>
Net realised gain/(loss) from:		
Investments	2c	2,830,704
Futures contracts	2e	–
Currencies	2d	(13,167,162)
Net change in unrealised appreciation/(depreciation) on		
Investments	2c	(63,618,850)
Futures contracts	2e	–
Currencies	2d	(602,149)
Forward foreign exchange contracts	2g	(149,668)
Total Net increase/(decrease) in net assets resulting from operations		<u>(56,642,611)</u>
Subscriptions		170,775,011
Redemptions		(79,885,723)
Distributions	7	–
Total Net increase/(decrease) in net assets from fund shares transaction		<u>90,889,288</u>
Total Increase/(decrease) in net assets		34,246,677
Currency Adjustment	8	<u>–</u>
Total Net assets at the end of the Period		795,691,903

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

## Statistical Information

		31 December 2018		31 December 2019		30 June 2020		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
State Street Euro Core Treasury Bond Index Fund <sup>(a)</sup>								
Class B (EUR)	EUR	226,562,183	12.01	213,475,420	12.51	236,332,722	12.81	18,456,103
Class I (EUR)	EUR	385,465,551	13.06	397,478,618	13.59	400,394,839	13.89	28,817,822
Class I Distributing (EUR)	EUR	17,370,564	11.04	17,738,866	11.46	17,339,428	11.69	1,482,711
Class P (EUR)	EUR	3,989,136	11.89	3,127,909	12.34	4,434,165	12.61	351,530
<b>Total net assets</b>	<b>EUR</b>	<b>633,387,434</b>		<b>631,820,813</b>		<b>658,567,010</b>		
State Street EMU Government Bond Index Fund								
Class B (EUR)	EUR	151,431,958	12.62	168,785,258	13.46	206,551,731	13.74	15,031,588
Class I (EUR)	EUR	62,854,468	12.96	87,398,262	13.81	89,363,646	14.09	6,343,987
Class P (EUR)	EUR	437,198,507	13.82	132,691,460	14.70	138,161,067	14.98	9,225,584
Class P Distributing (EUR)	EUR	32,542,140	11.03	34,166,419	11.63	35,034,577	11.78	2,973,832
<b>Total net assets</b>	<b>EUR</b>	<b>684,027,073</b>		<b>423,041,399</b>		<b>469,111,021</b>		
State Street EMU Government Long Bond Index Fund <sup>(a)</sup>								
Class I (EUR)	EUR	108,840,956	14.29	67,984,305	16.68	46,081,982	17.67	2,607,458
<b>Total net assets</b>	<b>EUR</b>	<b>108,840,956</b>		<b>67,984,305</b>		<b>46,058,953</b>		
State Street Euro Inflation Linked Bond Index Fund <sup>(a)</sup>								
Class I (EUR)	EUR	121,821,642	11.10	146,964,839	11.81	151,765,654	11.61	13,070,667
<b>Total net assets</b>	<b>EUR</b>	<b>121,821,529</b>		<b>146,964,839</b>		<b>151,735,307</b>		
State Street Euro Corporate Bond Index Fund <sup>(a)</sup>								
Class B (EUR)	EUR	1,062,692,368	12.62	1,341,823,562	13.43	1,366,077,605	13.27	102,952,796
Class I (EUR)	EUR	1,112,879,644	14.57	984,229,417	15.48	1,233,838,674	15.28	80,738,719
Class I Distributing (EUR)	EUR	263,621,906	9.90	269,896,130	10.50	246,146,887	10.23	24,052,667
Class P (EUR)	EUR	1,623,066	11.37	1,737,836	12.06	1,709,595	11.90	143,681
Class P Distributing (EUR)	EUR	48,939,644	9.73	51,170,524	10.21	57,273,701	9.96	5,748,687
<b>Total net assets</b>	<b>EUR</b>	<b>2,489,756,628</b>		<b>2,648,857,469</b>		<b>2,906,499,711</b>		
State Street Euro Corporate ex-Financials Bond Index Fund								
Class I (EUR)	EUR	28,265,398	11.10	37,455,110	11.79	36,759,597	11.66	3,151,472
Class I Distributing (EUR)	EUR	5,800,686	9.68	6,086,663	10.15	5,827,612	9.92	587,452
Class P (EUR)	EUR	72,069,670	11.04	48,756,176	11.71	44,645,758	11.58	3,856,681
<b>Total net assets</b>	<b>EUR</b>	<b>106,135,754</b>		<b>92,297,949</b>		<b>87,232,968</b>		

## Statistical Information (continued)

		31 December 2018		31 December 2019		30 June 2020		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
<b>State Street Euro Sustainable Corporate Bond Index Fund<sup>(a)</sup></b>								
Class A2 (EUR)	EUR	3,291,815	10.45	3,062,834	11.06	2,181,738	10.99	198,590
Class A2 Distributing (EUR)	EUR	850,868,327	10.16	831,923,010	10.67	553,283,088	10.50	52,682,206
Class I (EUR)	EUR	144,976,439	12.86	436,000,544	13.61	340,572,662	13.50	25,221,578
Class I Distributing (EUR)	EUR	8,442,273	11.42	9,206,177	11.98	13,051,437	11.80	1,106,342
<b>Total net assets</b>	<b>EUR</b>	<b>1,007,579,503</b>		<b>1,280,193,252</b>		<b>905,918,895</b>		
<b>State Street Euro Issuer Scored Corporate Bond Index Fund<sup>(a)</sup></b>								
Class I (EUR)	EUR	68,418,950	10.99	71,819,707	11.50	71,327,294	11.41	6,252,234
Class I (CHF-Hedged)	CHF	23,547,540	10.09	24,554,584	10.51	24,321,215	10.40	2,337,949
<b>Total net assets</b>	<b>EUR</b>	<b>89,314,490</b>		<b>94,409,526</b>		<b>93,852,027</b>		
<b>State Street US Corporate Bond Index Fund</b>								
Class I (USD)	USD	36,230,244	11.29	32,203,353	12.90	37,740,450	13.56	2,783,436
Class P (USD)	USD	1,481,297	10.35	1,351,637	11.82	1,928,647	12.41	155,452
<b>Total net assets</b>	<b>USD</b>	<b>37,710,894</b>		<b>33,554,990</b>		<b>39,669,098</b>		
<b>State Street US Issuer Scored Corporate Bond Index Fund<sup>(a)</sup></b>								
Class I (EUR-Hedged)	EUR	40,218,986	10.79	61,102,497	11.81	68,448,484	12.30	5,566,184
Class I (CHF-Hedged)	CHF	30,425,592	9.74	33,172,307	10.61	34,528,692	11.04	3,128,477
<b>Total net assets</b>	<b>USD</b>	<b>76,839,672</b>		<b>102,844,088</b>		<b>112,530,016</b>		
<b>State Street Global Treasury Bond Index Fund<sup>(a)</sup></b>								
Class A (USD)	USD	-	-	-	-	104,100	10.41	10,000
Class B (USD)	USD	7,061,870	10.22	43,180,361	10.78	29,303,910	11.12	2,635,046
Class I (EUR-Hedged)	EUR	941,285,266	11.04	1,164,866,908	11.46	1,192,968,002	11.83	100,806,814
Class I (USD)	USD	116,374,084	11.24	109,265,592	11.84	97,234,205	12.20	7,967,508
Class I (CHF-Hedged)	CHF	20,289,884	9.92	541,544	10.23	3,061,854	10.54	290,391
Class I Distributing (EUR-Hedged)	EUR	19,113,127	9.95	3,943,908	10.22	4,034,326	10.45	385,905
Class I (GBP-Hedged)	GBP	170,812,605	10.10	223,690,677	10.63	266,648,370	11.03	24,168,037
Class I Distributing (GBP-Hedged)	GBP	17,564,920	10.04	12,192,428	10.45	15,998,346	10.74	1,489,881
Class I (USD-Hedged)	USD	282,748,174	12.70	254,462,436	13.56	277,984,107	14.12	19,689,055
Class I Distributing (USD-Hedged)	USD	223,427,942	11.19	5,620,418	11.80	11,821,852	12.18	970,949
Class P (USD)	USD	5,513,269	11.11	3,848,183	11.68	1,589,306	12.03	132,109
<b>Total net assets</b>	<b>USD</b>	<b>1,993,504,288</b>		<b>2,041,408,037</b>		<b>2,115,130,335</b>		

## Statistical Information (continued)

		31 December 2018		31 December 2019		30 June 2020		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
<b>State Street Global Aggregate Bond Index Fund<sup>(a)</sup></b>								
Class A (USD)	USD	-	-	-	-	107,255	10.73	10,000
Class B (USD)	USD	48,240,148	10.20	57,629,802	10.89	-	-	-
Class I (EUR-Hedged)	EUR	240,645,289	10.69	283,213,175	11.21	332,360,359	11.54	28,798,478
Class B (GBP-Hedged)	GBP	664,557,841	10.08	1,129,758,699	10.72	1,263,375,681	11.09	113,899,719
Class I (USD)	USD	1,025,814,607	10.48	764,304,718	11.18	836,208,678	11.51	72,651,542
Class I (CHF-Hedged)	CHF	6,750,215	10.38	6,705,956	10.83	13,527,097	11.13	1,215,449
Class I (GBP-Hedged)	GBP	230,228,403	10.92	409,670,900	11.59	412,468,617	11.98	34,437,242
Class I (USD-Hedged)	USD	120,174,790	11.38	147,197,525	12.28	147,229,520	12.75	11,544,332
<b>Total net assets</b>	<b>USD</b>	<b>2,615,770,189</b>		<b>3,333,332,674</b>		<b>3,438,348,598</b>		
<b>State Street Australia Index Equity Fund<sup>(a)</sup></b>								
Class I (AUD)	AUD	10,059,239	12.78	23,157,042	15.71	13,778,698	13.81	997,801
Class P (AUD)	AUD	11,390,325	12.62	16,710,190	15.45	14,601,180	13.55	1,077,705
Class S (USD)	USD	164,235,006	9.19	188,268,475	11.29	148,430,445	9.72	15,266,695
<b>Total net assets</b>	<b>AUD</b>	<b>254,738,000</b>		<b>307,692,520</b>		<b>243,916,325</b>		
<b>State Street Canada Index Equity Fund<sup>(a)</sup></b>								
Class I (CAD)	CAD	42,952,929	11.51	35,872,482	13.93	32,645,400	12.73	2,563,714
Class I (EUR)	EUR	8,277,208	9.48	26,706,994	12.29	27,200,444	10.70	2,543,001
Class P (CAD)	CAD	28,194,791	11.36	30,331,109	13.69	26,406,180	12.49	2,113,463
<b>Total net assets</b>	<b>CAD</b>	<b>84,070,563</b>		<b>105,078,196</b>		<b>100,680,983</b>		
<b>State Street Japan Index Equity Fund<sup>(a)</sup></b>								
Class B (JPY)	JPY	3,160,501,393	10.78	3,550,338,368	12.77	2,208,955,273	11.78	187,594,515
Class I (JPY)	JPY	29,935,238,470	10.71	33,196,569,558	12.66	12,972,446,040	11.66	1,112,493,828
Class I (EUR)	EUR	81,717,418	11.53	85,260,269	14.01	79,107,889	12.99	6,088,032
Class P (JPY)	JPY	700,304,114	10.57	610,673,769	12.45	431,059,308	11.44	37,671,594
<b>Total net assets</b>	<b>JPY</b>	<b>44,045,098,081</b>		<b>47,758,295,125</b>		<b>25,203,068,960</b>		
<b>State Street Switzerland Index Equity Fund<sup>(a)</sup></b>								
Class I (CHF)	CHF	76,630,352	10.85	97,080,910	14.08	99,810,260	13.51	7,387,998
Class P (CHF)	CHF	19,164,073	10.71	21,139,584	13.84	19,697,321	13.25	1,486,092
Class P (EUR)	EUR	18,699,381	10.38	14,009,059	13.90	13,682,752	13.60	1,006,284
Class S (CHF)	CHF	175,726,497	9.65	67,053,430	12.53	88,794,741	12.03	7,378,767
<b>Total net assets</b>	<b>CHF</b>	<b>292,593,575</b>		<b>200,501,344</b>		<b>222,908,634</b>		

## Statistical Information (continued)

		31 December 2018		31 December 2019		30 June 2020		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
<b>State Street UK Index Equity Fund<sup>(a)</sup></b>								
Class B (GBP)	GBP	9,763,818	12.46	11,733,288	14.48	10,248,590	11.97	856,025
Class I (GBP)	GBP	7,909,196	12.37	20,513,156	14.36	18,930,089	11.86	1,596,736
Class I (EUR)	EUR	95,311,901	10.15	134,028,110	12.48	104,004,010	9.60	10,828,224
Class P (GBP)	GBP	9,062,960	12.22	7,914,509	14.12	6,218,425	11.63	534,506
<b>Total net assets</b>	<b>GBP</b>	<b>112,285,438</b>		<b>153,727,142</b>		<b>129,290,199</b>		
<b>State Street US Index Equity Fund<sup>(a)</sup></b>								
Class A (HKD)	HKD	-	-	809,993	10.35	784,220	10.02	78,267
Class B (USD)	USD	119,321,697	13.52	178,048,626	17.69	159,344,730	17.25	9,238,639
Class I (EUR-Hedged)	EUR	122,546,434	12.59	162,757,949	15.97	83,492,066	15.39	5,423,464
Class I (USD)	USD	707,665,665	13.43	842,112,340	17.54	772,428,068	17.08	45,215,477
Class I (EUR)	EUR	296,679,043	13.13	365,583,129	17.46	360,569,553	17.00	21,215,090
Class P (USD)	USD	39,593,898	13.26	45,117,874	17.25	37,346,638	16.76	2,228,187
<b>Total net assets</b>	<b>USD</b>	<b>1,345,818,775</b>		<b>1,658,610,160</b>		<b>1,468,114,093</b>		
<b>State Street EMU Index Equity Fund<sup>(a)</sup></b>								
Class B (EUR)	EUR	11,769,076	11.06	14,836,725	13.95	14,093,073	12.25	1,150,266
Class I (EUR)	EUR	545,932,210	10.98	404,518,661	13.82	388,317,100	12.13	32,004,268
Class I Distributing (EUR)	EUR	5,188,134	8.95	6,352,578	10.96	6,531,834	9.30	702,291
Class P (EUR)	EUR	58,348,920	10.84	54,914,886	13.59	49,378,812	11.90	4,150,159
<b>Total net assets</b>	<b>EUR</b>	<b>621,238,340</b>		<b>480,622,850</b>		<b>458,412,504</b>		
<b>State Street Europe Index Equity Fund<sup>(a)</sup></b>								
Class B (EUR)	EUR	15,479	10.71	65,728,721	12.77	54,383,853	11.15	4,877,405
Class I (EUR)	EUR	543,381,413	10.64	539,149,060	13.42	456,656,114	11.71	39,012,283
Class I Distributing (EUR)	EUR	124,946,296	10.26	153,053,456	12.57	128,790,203	10.58	12,172,794
Class P (EUR)	EUR	118,229,856	10.50	113,340,366	13.19	93,685,403	11.48	8,160,455
<b>Total net assets</b>	<b>EUR</b>	<b>786,573,044</b>		<b>871,445,892</b>		<b>733,662,305</b>		
<b>State Street Pacific Ex-Japan Index Equity Fund<sup>(a)</sup></b>								
Class A (HKD)	HKD	-	-	963,262	10.23	5,520,085	8.84	624,762
Class B (USD)	USD	29,860,377	13.05	33,088,552	15.44	20,869,892	13.43	1,553,594
Class I (USD)	USD	10,132,242	12.96	10,930,347	15.31	9,178,481	13.31	689,838
Class I (EUR)	EUR	35,460,441	9.84	42,986,766	11.84	39,101,426	10.28	3,801,939
Class P (USD)	USD	9,858,105	12.79	10,398,194	15.05	8,413,207	13.05	644,457
<b>Total net assets</b>	<b>USD</b>	<b>90,387,320</b>		<b>102,793,295</b>		<b>83,140,677</b>		

## Statistical Information (continued)

		31 December 2018		31 December 2019		30 June 2020		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
<b>State Street World Index Equity Fund<sup>(a)</sup></b>								
Class B (USD)	USD	641,481,993	12.60	1,187,419,659	16.11	631,848,163	15.19	41,605,600
Class I (EUR-Hedged)	EUR	-	-	44,348,417	10.68	94,895,506	10.06	9,431,265
Class B GBP Shares (GBP)	GBP	-	-	-	-	301,185,000	10.04	30,000,000
Class B (USD-Hedged)	USD	106,060,987	11.87	131,287,892	15.26	124,811,275	14.50	8,606,195
Class I (USD)	USD	621,535,051	12.52	893,323,777	15.97	936,412,069	15.04	62,249,366
Class I (EUR)	EUR	1,036,282,063	12.24	1,392,506,337	15.90	1,140,580,409	14.96	76,239,967
Class I (GBP)	GBP	29,211,155	9.50	35,859,486	11.65	36,224,528	11.77	3,078,615
Class P (USD)	USD	428,611,829	12.35	174,632,986	15.70	138,202,184	14.75	9,369,438
Class P (EUR-Hedged)	EUR	853,020,471	11.82	942,573,094	14.65	839,712,482	13.79	60,913,175
Class S (USD)	USD	-	-	-	-	108,816,732	9.96	10,923,051
Class S Distributing (USD)	USD	-	-	-	-	42,072,870	9.96	4,223,285
<b>Total net assets</b>	<b>USD</b>	<b>3,995,048,480</b>		<b>5,105,589,314</b>		<b>4,730,291,078</b>		
<b>State Street World ESG Index Equity Fund<sup>(a)</sup></b>								
Class B (USD)	USD	19,306,555	13.08	56,445,895	16.87	60,038,460	16.19	3,709,100
Class I (EUR-Hedged)	EUR	-	-	-	-	92,605,757	9.97	9,289,000
Class I (USD)	USD	398,139,958	12.41	53,092,731	15.95	35,996,031	15.29	2,354,977
<b>Total net assets</b>	<b>USD</b>	<b>417,446,513</b>		<b>109,538,626</b>		<b>200,064,828</b>		
<b>State Street Global Emerging Markets Index Equity Fund<sup>(a)</sup></b>								
Class B (USD)	USD	47,629,051	13.23	110,348,413	15.66	79,468,463	14.16	5,613,499
Class I (USD)	USD	97,831,196	13.10	115,790,696	15.46	120,353,697	13.96	8,624,245
Class P (USD)	USD	36,452,166	12.71	38,292,223	14.87	36,668,279	13.36	2,745,668
<b>Total net assets</b>	<b>USD</b>	<b>181,912,413</b>		<b>264,431,332</b>		<b>236,136,234</b>		
<b>State Street Flexible Asset Allocation Plus Fund<sup>(a)</sup></b>								
Class B (EUR)	EUR	80,547,743	10.32	148,752,199	11.29	133,882,767	10.49	12,757,278
Class I (EUR)	EUR	7,833,812	10.08	17,277,272	10.97	17,724,830	10.17	1,743,518
Class P (EUR)	EUR	10,875,967	9.91	10,756,726	10.71	9,650,973	9.90	974,775
<b>Total net assets</b>	<b>EUR</b>	<b>99,257,522</b>		<b>176,786,197</b>		<b>160,920,636</b>		
<b>State Street Europe Value Spotlight Fund<sup>(a)</sup></b>								
Class B (EUR)	EUR	20,652,382	11.94	38,104,708	14.53	22,995,509	11.98	1,919,367
Class I (EUR)	EUR	288,860,331	8.48	282,222,279	10.24	152,782,294	8.41	18,156,095
Class P (EUR)	EUR	173,836,300	10.95	35,132	13.12	19,143	10.74	1,783
<b>Total net assets</b>	<b>EUR</b>	<b>483,349,013</b>		<b>320,362,119</b>		<b>175,920,090</b>		



## Statistical Information (continued)

		31 December 2018		31 December 2019		30 June 2020		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
<b>State Street Eurozone Value Spotlight Fund<sup>(a)</sup></b>								
Class B (EUR)	EUR	61,655,840	13.39	87,244,316	16.35	73,682,647	13.75	5,360,204
Class I (EUR)	EUR	10,203,274	11.54	12,332,408	13.99	9,391,652	11.72	801,300
Class P (EUR)	EUR	256,958	11.92	6,780	14.32	6,864	11.95	574
<b>Total net assets</b>	<b>EUR</b>	<b>72,116,072</b>		<b>99,583,505</b>		<b>82,865,711</b>		
<b>State Street US Value Spotlight Fund<sup>(a)</sup></b>								
Class B (USD)	USD	3,309,993	11.19	3,015,054	13.59	2,459,053	11.00	223,581
Class B (EUR)	EUR	14,275,678	12.03	15,970,517	14.88	12,962,266	12.04	1,076,752
Class I (USD)	USD	108,982	10.90	131,375	13.14	105,931	10.59	10,000
<b>Total net assets</b>	<b>USD</b>	<b>19,738,213</b>		<b>21,073,242</b>		<b>17,118,451</b>		
<b>State Street Asia Pacific Value Spotlight Fund<sup>(a)</sup></b>								
Class B (USD)	USD	1,775,565	12.63	1,333,810	15.07	1,222,137	13.81	88,512
Class B (EUR)	EUR	22,307,192	13.41	26,924,477	16.30	23,533,192	14.92	1,577,017
Class I (USD)	USD	122,848	12.28	156,834	14.55	143,166	13.28	10,777
<b>Total net assets</b>	<b>USD</b>	<b>27,398,875</b>		<b>31,713,420</b>		<b>27,741,032</b>		
<b>State Street Global Value Spotlight Fund<sup>(a)</sup></b>								
Class B (EUR)	EUR	94,975,299	17.79	149,811,313	21.50	105,082,027	18.17	5,784,060
Class I (EUR)	EUR	11,826,481	14.95	25,993,198	17.94	9,579,196	15.09	634,601
Class P (EUR)	EUR	1,296,373	14.70	488,199	17.50	266,039	14.67	18,133
<b>Total net assets</b>	<b>EUR</b>	<b>108,098,153</b>		<b>176,292,711</b>		<b>115,088,387</b>		
<b>State Street Global Value Fund<sup>(b)</sup></b>								
Class B (EUR)	EUR	68,011,086	10.83	7,676,897	13.37	-	-	-
Class I (USD)	USD	109,172	10.92	131,341	13.13	-	-	-
Class B (EUR-Hedged)	EUR	59,475,924	10.85	-	-	-	-	-
<b>Total net assets</b>	<b>USD</b>	<b>145,845,921</b>		<b>8,748,664</b>		<b>-</b>		
<b>State Street Multi-Factor Global ESG Equity Fund<sup>(a)</sup></b>								
Class B (USD)	USD	322,612,976	10.60	457,166,878	12.34	318,011,205	11.31	28,127,347
Class I (USD)	USD	141,510,514	11.65	132,539,502	13.52	104,847,251	12.36	8,481,778
<b>Total net assets</b>	<b>USD</b>	<b>464,123,490</b>		<b>589,706,380</b>		<b>422,900,746</b>		
<b>State Street Europe Enhanced Equity Fund</b>								
Class B (EUR)	EUR	53,169,520	9.65	883,273	12.09	7,359,597	10.48	702,534
Class I (EUR)	EUR	387,224,308	10.58	372,689,592	13.21	318,474,296	11.43	27,859,153
Class I Distributing (EUR)	EUR	66,821,556	9.20	54,511,196	11.13	-	-	-

## Statistical Information (continued)

		31 December 2018		31 December 2019		30 June 2020		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
<b>State Street Europe Enhanced Equity Fund (continued)</b>								
Class P (EUR)	EUR	174,769,638	9.29	175,777,447	11.57	9,072,690	10.00	907,456
Class B (EUR-Hedged)	EUR	-	-	91,809,788	11.52	62,212,465	10.14	6,134,989
<b>Total net assets</b>	<b>EUR</b>	<b>681,985,022</b>		<b>695,671,296</b>		<b>397,120,270</b>		
<b>State Street North America Enhanced Equity Fund<sup>(a)</sup></b>								
Class I (USD)	USD	454,443,601	12.30	425,578,572	15.73	403,672,926	14.96	26,983,560
Class P (USD)	USD	470,189,541	12.18	325,438,497	15.54	95,472,115	14.76	6,468,056
Class B (EUR-Hedged)	EUR	-	-	39,876,920	11.53	47,947,859	10.93	4,387,133
<b>Total net assets</b>	<b>USD</b>	<b>924,633,143</b>		<b>795,779,027</b>		<b>553,052,836</b>		
<b>State Street Asia Pacific Enhanced Equity Fund<sup>(b)</sup></b>								
Class P (JPY)	JPY	5,295,374,808	9.40	4,355,581,241	10.83	-	-	-
<b>Total net assets</b>	<b>JPY</b>	<b>5,295,374,809</b>		<b>4,355,581,242</b>		<b>-</b>		
<b>State Street Global Enhanced Equity Fund</b>								
Class I (USD)	USD	413,243,221	11.68	412,358,011	14.61	53,403,682	13.47	3,963,926
Class I Distributing (USD)	USD	214,626,536	11.19	166,126,866	13.74	319,938	12.44	25,726
<b>Total net assets</b>	<b>USD</b>	<b>627,869,757</b>		<b>578,484,877</b>		<b>53,723,621</b>		
<b>State Street Emerging Markets SRI Enhanced Equity Fund<sup>(a)</sup></b>								
Class B (USD)	USD	9,715,520	8.98	28,433,330	10.52	27,022,549	9.29	2,907,243
Class I (USD)	USD	1,150,479,329	11.68	1,867,694,169	13.62	1,363,594,916	12.00	113,608,093
Class I (EUR)	EUR	102,684,516	9.06	202,265,573	10.76	79,966,961	9.48	8,438,894
Class P (USD)	USD	89,559	8.96	103,918	10.39	-	-	-
<b>Total net assets</b>	<b>USD</b>	<b>1,277,668,191</b>		<b>2,123,273,191</b>		<b>1,484,234,676</b>		
<b>State Street Enhanced Emerging Markets Equity Fund<sup>(a)</sup></b>								
Class B (USD)	USD	48,663,989	13.54	69,353,122	15.92	69,473,706	14.20	4,892,426
Class B (GBP)	GBP	-	-	66,578,870	10.19	63,612,523	9.74	6,530,926
Class I (USD)	USD	1,391,790,540	13.07	1,586,516,304	15.31	917,779,107	13.61	67,448,307
Class I (AUD)	AUD	75,023,976	9.38	-	-	-	-	-
Class I (EUR)	EUR	238,259,376	12.59	324,066,028	15.01	333,979,310	13.34	25,040,623
Class P (USD)	USD	35,971,503	12.71	568,180	14.81	503,836	13.13	38,372
Class P (EUR)	EUR	4,847,900	9.40	4,957,050	11.15	4,075,401	9.88	412,632
<b>Total net assets</b>	<b>USD</b>	<b>1,807,150,925</b>		<b>2,113,965,860</b>		<b>1,449,665,143</b>		

## Statistical Information (continued)

		31 December 2018		31 December 2019		30 June 2020		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
State Street EMU Equity Fund <sup>(a)</sup>								
Class I (EUR)	EUR	1,329,578	23.59	1,814,481	28.95	1,593,922	25.55	62,377
Class P (EUR)	EUR	26,907,983	9.43	31,163,707	11.45	27,941,499	10.05	2,779,280
Class P Distributing (EUR)	EUR	2,720,114	9.56	2,836,149	11.41	2,027,428	9.85	205,752
<b>Total net assets</b>	<b>EUR</b>	<b>30,957,675</b>		<b>35,814,337</b>		<b>31,569,163</b>		
State Street Europe Small Cap Equity Fund <sup>(a)</sup>								
Class I (EUR)	EUR	1,608,385	9.70	1,864,067	13.13	-	-	-
Class P (EUR)	EUR	29,758,790	9.43	30,563,211	12.66	22,814,494	9.96	2,291,204
Class P Distributing (EUR)	EUR	2,905,062	8.63	3,637,650	11.40	2,791,514	8.74	319,363
<b>Total net assets</b>	<b>EUR</b>	<b>34,272,219</b>		<b>36,064,928</b>		<b>25,611,131</b>		
State Street Emerging Asia Equity Fund <sup>(a)</sup>								
Class I (EUR)	EUR	8,816,211	10.37	8,874,666	11.83	4,250,560	10.63	400,000
Class P (EUR)	EUR	25,755,701	10.01	26,436,595	11.32	21,709,239	10.12	2,145,862
Class P (USD)	USD	502,125	10.22	475,819	11.34	307,139	10.14	30,287
<b>Total net assets</b>	<b>EUR</b>	<b>35,011,159</b>		<b>35,735,149</b>		<b>26,312,199</b>		
State Street Emerging Markets Select Equity Fund								
Class I (EUR)	EUR	28,225,686	11.16	2,590,275	12.81	2,209,482	10.90	202,710
Class P (EUR)	EUR	15,265,353	9.87	13,513,500	11.22	10,891,206	9.49	1,147,211
Class P (USD)	USD	1,867,636	9.34	1,743,396	10.42	1,007,853	8.83	114,191
<b>Total net assets</b>	<b>EUR</b>	<b>45,124,802</b>		<b>17,656,905</b>		<b>13,998,036</b>		
State Street Emerging Markets Small Cap Equity Fund								
Class A (USD)	USD	-	-	1,617,504	10.49	953,145	8.96	106,426
Class I (USD)	USD	241,879,028	11.53	228,490,483	13.02	195,887,151	11.12	17,610,696
Class I (EUR)	EUR	4,549,831	9.10	5,232,800	10.47	4,466,950	8.93	500,000
Class P (USD)	USD	-	-	104,772	10.50	88,982	8.92	9,981
<b>Total net assets</b>	<b>USD</b>	<b>247,080,166</b>		<b>236,086,569</b>		<b>201,946,307</b>		
State Street Europe Managed Volatility Equity Fund <sup>(a)</sup>								
Class I (EUR)	EUR	140,409,946	20.35	230,832,759	25.11	148,612,579	22.94	6,478,295
Class P (EUR)	EUR	38,653	10.43	857,731	12.79	781,306	11.65	67,081
<b>Total net assets</b>	<b>EUR</b>	<b>140,448,599</b>		<b>231,690,490</b>		<b>149,095,694</b>		

## Statistical Information (continued)

		31 December 2018		31 December 2019		30 June 2020		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
<b>State Street Global Managed Volatility Equity Fund<sup>(a)</sup></b>								
Class A (USD)	USD	19,885,578	12.10	3,932,636	14.56	3,463,951	13.13	263,782
Class B (USD)	USD	5,370	18.12	3,697	21.91	2,236,105	19.81	112,900
Class I (USD)	USD	216,753,844	21.67	152,050,154	26.11	138,123,331	23.56	5,863,367
Class I (EUR)	EUR	94,801,277	13.69	106,244,844	16.79	91,946,801	15.15	6,071,059
Class I Distributing (EUR)	EUR	16,588,315	10.83	32,821,722	13.07	30,539,061	11.57	2,639,709
Class P (USD)	USD	2,572,230	14.84	3,870,656	17.77	2,762,933	15.99	172,781
<b>Total net assets</b>	<b>USD</b>	<b>366,552,010</b>		<b>315,959,274</b>		<b>284,070,628</b>		
<b>State Street Global Defensive Equity Fund<sup>(a)</sup></b>								
Class B (USD)	USD	15,590,014	11.97	10,349,632	13.38	9,338,396	12.07	773,499
Class B (EUR)	EUR	-	-	74,832,947	10.51	63,467,952	9.48	6,697,828
Class I (USD)	USD	713,472,652	11.69	962,002,610	13.81	109,266,391	12.41	8,801,204
<b>Total net assets</b>	<b>USD</b>	<b>729,062,666</b>		<b>1,056,352,156</b>		<b>189,851,399</b>		
<b>State Street Europe Defensive Equity Fund</b>								
Class I (EUR)	EUR	-	-	5,035,419	11.31	4,647,194	10.43	445,371
<b>Total net assets</b>	<b>EUR</b>	<b>-</b>		<b>5,035,494</b>		<b>4,647,194</b>		
<b>State Street Global Treasury 1-10 Year Bond Index Fund<sup>(a)</sup></b>								
Class I (EUR-Hedged)	EUR	-	-	536,861,329	9.84	530,443,001	10.06	52,741,039
Class I (USD)	USD	-	-	1,931,642	9.94	2,167,095	10.16	213,370
Class I (CHF-Hedged)	CHF	-	-	43,949,261	9.83	49,946,222	10.03	4,981,372
Class I Distributing (EUR-Hedged)	EUR	-	-	9,424,495	9.84	14,002,656	10.04	1,394,854
Class I Distributing (GBP-Hedged)	GBP	-	-	24,350,893	9.89	23,777,612	10.13	2,346,737
Class I (USD-Hedged)	USD	-	-	484,620,625	9.94	457,338,455	10.23	44,698,046
Class I Distributing (USD-Hedged)	USD	-	-	380,450,911	9.94	368,008,700	10.23	35,974,644
<b>Total net assets</b>	<b>USD</b>	<b>-</b>		<b>1,557,853,246</b>		<b>1,520,793,118</b>		
<b>State Street Emerging Markets Local Currency Government Bond Index Fund</b>								
Class I (EUR)	EUR	-	-	608,702,629	10.23	634,706,780	9.51	66,719,238
Class I (USD)	USD	-	-	78,175,290	10.48	82,825,195	9.75	8,494,486
<b>Total net assets</b>	<b>USD</b>	<b>-</b>		<b>761,445,226</b>		<b>795,691,903</b>		

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

<sup>(b)</sup>This Sub-fund was liquidated during the period. Please refer to Note 12 for further details.

## Schedule of Investments

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.15%				Government Bonds - 99.15% <i>(continued)</i>			
France				France <i>(continued)</i>			
EUR 5,740,000	French Republic Government Bond OAT, 3.250%, 25/10/21	6,032,625	0.92	EUR 6,230,000	French Republic Government Bond OAT, 2.500%, 25/05/30	7,904,063	1.20
EUR 4,790,000	French Republic Government Bond OAT, zero coupon, 25/02/22	4,839,241	0.73	EUR 6,990,000	French Republic Government Bond OAT, 1.500%, 25/05/31	8,234,360	1.25
EUR 6,985,000	French Republic Government Bond OAT, 3.000%, 25/04/22	7,447,267	1.13	EUR 4,875,000	French Republic Government Bond OAT, 5.750%, 25/10/32	8,383,196	1.27
EUR 340,000	French Republic Government Bond OAT, 8.250%, 25/04/22	395,230	0.06	EUR 4,780,000	French Republic Government Bond OAT, 1.250%, 25/05/34	5,564,780	0.85
EUR 4,815,000	French Republic Government Bond OAT, zero coupon, 25/05/22	4,872,202	0.74	EUR 4,270,000	French Republic Government Bond OAT, 4.750%, 25/04/35	7,215,745	1.10
EUR 6,050,000	French Republic Government Bond OAT, 2.250%, 25/10/22	6,456,016	0.98	EUR 5,130,000	French Republic Government Bond OAT, 1.250%, 25/05/36	6,007,589	0.91
EUR 3,060,000	French Republic Government Bond OAT, zero coupon, 25/02/23	3,124,067	0.48	EUR 3,985,000	French Republic Government Bond OAT, 4.000%, 25/10/38	6,687,428	1.02
EUR 6,100,000	French Republic Government Bond OAT, zero coupon, 25/03/23	6,205,103	0.94	EUR 3,925,000	French Republic Government Bond OAT, 1.750%, 25/06/39	5,006,181	0.76
EUR 1,530,000	French Republic Government Bond OAT, 8.500%, 25/04/23	1,926,867	0.29	EUR 1,045,000	French Republic Government Bond OAT, 0.500%, 25/05/40	1,079,025	0.16
EUR 6,300,000	French Republic Government Bond OAT, 1.750%, 25/05/23	6,735,708	1.02	EUR 5,505,000	French Republic Government Bond OAT, 4.500%, 25/04/41	10,131,897	1.54
EUR 6,630,000	French Republic Government Bond OAT, 4.250%, 25/10/23	7,713,607	1.18	EUR 3,975,000	French Republic Government Bond OAT, 3.250%, 25/05/45	6,592,140	1.00
EUR 5,830,000	French Republic Government Bond OAT, zero coupon, 25/03/24	5,959,018	0.90	EUR 3,960,000	French Republic Government Bond OAT, 2.000%, 25/05/48	5,494,658	0.83
EUR 5,430,000	French Republic Government Bond OAT, 2.250%, 25/05/24	6,037,726	0.92	EUR 4,050,000	French Republic Government Bond OAT, 1.500%, 25/05/50	5,107,253	0.78
EUR 5,565,000	French Republic Government Bond OAT, 1.750%, 25/11/24	6,139,419	0.93	EUR 1,290,000	French Republic Government Bond OAT, 0.750%, 25/05/52	1,348,502	0.20
EUR 5,700,000	French Republic Government Bond OAT, zero coupon, 25/03/25	5,845,065	0.89	EUR 2,535,000	French Republic Government Bond OAT, 4.000%, 25/04/55	5,249,706	0.80
EUR 6,080,000	French Republic Government Bond OAT, 0.500%, 25/05/25	6,393,485	0.97	EUR 2,335,000	French Republic Government Bond OAT, 4.000%, 25/04/60	5,101,601	0.77
EUR 4,660,000	French Republic Government Bond OAT, 6.000%, 25/10/25	6,299,994	0.96	EUR 2,010,000	French Republic Government Bond OAT, 1.750%, 25/05/66	2,878,039	0.44
EUR 5,350,000	French Republic Government Bond OAT, 1.000%, 25/11/25	5,790,840	0.88	<b>Total France</b>		<b>262,819,503</b>	<b>39.91</b>
EUR 6,395,000	French Republic Government Bond OAT, 3.500%, 25/04/26	7,897,249	1.20	<b>Germany</b>			
EUR 5,245,000	French Republic Government Bond OAT, 0.500%, 25/05/26	5,549,525	0.84	EUR 4,330,000	Bundesobligation, zero coupon, 08/10/21	4,366,762	0.66
EUR 5,625,000	French Republic Government Bond OAT, 0.250%, 25/11/26	5,871,319	0.89	EUR 4,135,000	Bundesobligation, zero coupon, 08/04/22	4,186,357	0.64
EUR 4,905,000	French Republic Government Bond OAT, 1.000%, 25/05/27	5,379,215	0.82	EUR 3,870,000	Bundesobligation, zero coupon, 07/10/22	3,933,197	0.60
EUR 6,700,000	French Republic Government Bond OAT, 2.750%, 25/10/27	8,257,817	1.25	EUR 3,680,000	Bundesobligation, zero coupon, 14/04/23	3,755,587	0.57
EUR 5,810,000	French Republic Government Bond OAT, 0.750%, 25/05/28	6,307,336	0.96	EUR 3,950,000	Bundesobligation, zero coupon, 13/10/23	4,045,906	0.61
EUR 6,350,000	French Republic Government Bond OAT, 0.750%, 25/11/28	6,908,736	1.05	EUR 5,050,000	Bundesobligation, zero coupon, 05/04/24	5,189,582	0.79
EUR 5,510,000	French Republic Government Bond OAT, 5.500%, 25/04/29	8,352,774	1.27	EUR 4,655,000	Bundesobligation, zero coupon, 18/10/24	4,800,282	0.73
EUR 5,150,000	French Republic Government Bond OAT, 0.500%, 25/05/29	5,496,698	0.83	EUR 3,175,000	Bundesobligation, zero coupon, 11/04/25	3,284,506	0.50
EUR 6,475,000	French Republic Government Bond OAT, zero coupon, 25/11/29	6,599,191	1.00	EUR 1,280,000	Bundesrepub Deutschland, 4.750%, 04/07/40	2,577,510	0.39
				EUR 3,630,000	Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/21	3,772,949	0.57

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 99.15% (continued)				Government Bonds - 99.15% (continued)			
Germany (continued)				Germany (continued)			
EUR 3,210,000	Bundesrepublik Deutschland Bundesanleihe, 2.250%, 04/09/21	3,320,456	0.50	EUR 4,825,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/34	8,382,714	1.27
EUR 4,530,000	Bundesrepublik Deutschland Bundesanleihe, 2.000%, 04/01/22	4,717,995	0.72	EUR 5,535,000	Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37	9,538,576	1.45
EUR 5,375,000	Bundesrepublik Deutschland Bundesanleihe, 1.750%, 04/07/22	5,641,385	0.86	EUR 3,735,000	Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39	6,979,333	1.06
EUR 4,230,000	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 04/09/22	4,436,974	0.67	EUR 3,020,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40	6,081,314	0.92
EUR 4,125,000	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/02/23	4,369,901	0.66	EUR 3,995,000	Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42	7,050,815	1.07
EUR 4,690,000	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/23	4,994,569	0.76	EUR 5,575,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44	9,132,909	1.39
EUR 4,485,000	Bundesrepublik Deutschland Bundesanleihe, 2.000%, 15/08/23	4,873,177	0.74	EUR 6,130,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46	10,298,216	1.56
EUR 2,350,000	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/24	2,932,565	0.45	EUR 4,425,000	Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48	6,041,320	0.92
EUR 4,505,000	Bundesrepublik Deutschland Bundesanleihe, 1.750%, 15/02/24	4,916,577	0.75	EUR 1,765,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/50	1,774,602	0.27
EUR 4,460,000	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/24	4,851,633	0.74	EUR 2,600,000	Bundesschatzanweisungen, zero coupon, 11/06/21	2,616,614	0.40
EUR 4,510,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/24	4,835,847	0.73	EUR 2,740,000	Bundesschatzanweisungen, zero coupon, 10/09/21	2,761,838	0.42
EUR 5,430,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25	5,743,094	0.87	EUR 3,150,000	Bundesschatzanweisungen, zero coupon, 10/12/21	3,182,004	0.48
EUR 5,755,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25	6,270,130	0.95	EUR 4,105,000	Bundesschatzanweisungen, zero coupon, 11/03/22	4,155,129	0.63
EUR 6,145,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	6,568,943	1.00	<b>Total Germany</b>		<b>260,121,820</b>	<b>39.50</b>
EUR 5,930,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/26	6,186,294	0.94	<b>Netherlands</b>			
EUR 6,385,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27	6,785,659	1.03	EUR 6,200,000	Netherlands Government Bond, 3.250%, 15/07/21	6,449,054	0.98
EUR 2,620,000	Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27	3,961,388	0.60	EUR 6,140,000	Netherlands Government Bond, zero coupon, 15/01/22	6,199,435	0.94
EUR 6,095,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27	6,607,041	1.00	EUR 5,855,000	Netherlands Government Bond, 2.250%, 15/07/22	6,204,836	0.94
EUR 7,005,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/11/27	7,337,829	1.11	EUR 3,995,000	Netherlands Government Bond, 3.750%, 15/01/23	4,447,913	0.68
EUR 3,215,000	Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28	4,754,728	0.72	EUR 1,053,000	Netherlands Government Bond, 7.500%, 15/01/23	1,273,983	0.19
EUR 5,580,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28	6,071,877	0.92	EUR 6,670,000	Netherlands Government Bond, 1.750%, 15/07/23	7,162,046	1.09
EUR 2,545,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28	3,660,652	0.56	EUR 5,920,000	Netherlands Government Bond, zero coupon, 15/01/24	6,056,160	0.92
EUR 5,200,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28	5,568,784	0.85	EUR 5,895,000	Netherlands Government Bond, 2.000%, 15/07/24	6,531,601	0.99
EUR 5,495,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29	5,895,146	0.90	EUR 5,895,000	Netherlands Government Bond, 0.250%, 15/07/25	6,151,432	0.93
EUR 5,700,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/29	5,987,337	0.91	EUR 6,400,000	Netherlands Government Bond, 0.500%, 15/07/26	6,814,784	1.03
EUR 2,345,000	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30	3,898,539	0.59	EUR 5,995,000	Netherlands Government Bond, zero coupon, 15/01/27	6,189,684	0.94
EUR 4,275,000	Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31	7,025,278	1.07	EUR 5,940,000	Netherlands Government Bond, 0.750%, 15/07/27	6,466,106	0.98
				EUR 5,040,000	Netherlands Government Bond, 5.500%, 15/01/28	7,343,482	1.12
				EUR 4,650,000	Netherlands Government Bond, 0.750%, 15/07/28	5,104,072	0.77

## Schedule of Investments *(continued)*

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 99.15% <i>(continued)</i>			
Netherlands <i>(continued)</i>			
EUR 4,660,000	Netherlands Government Bond, 0.250%, 15/07/29	4,930,979	0.75
EUR 5,280,000	Netherlands Government Bond, 2.500%, 15/01/33	7,126,627	1.08
EUR 6,055,000	Netherlands Government Bond, 4.000%, 15/01/37	10,242,941	1.56
EUR 2,800,000	Netherlands Government Bond, 0.500%, 15/01/40	3,105,256	0.47
EUR 6,160,000	Netherlands Government Bond, 3.750%, 15/01/42	11,249,207	1.71
EUR 6,345,000	Netherlands Government Bond, 2.750%, 15/01/47	10,985,860	1.67
<u>Total Netherlands</u>		<u>130,035,458</u>	<u>19.74</u>
<u>Total Government Bonds</u>		<u>652,976,781</u>	<u>99.15</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		652,976,781	99.15
<u>TOTAL INVESTMENTS</u>		<u>652,976,781</u>	<u>99.15</u>
Other Net Assets/(Liabilities)		5,590,229	0.85
<u>TOTAL NET ASSETS</u>		<u>658,567,010</u>	<u>100.00</u>

## Schedule of Investments

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.81%				Government Bonds - 98.81% <i>(continued)</i>			
Austria				Belgium <i>(continued)</i>			
EUR 889,000	Republic of Austria Government Bond, 3.500%, 15/09/21	932,570	0.20	EUR 920,000	Kingdom of Belgium Government Bond, 2.250%, 22/06/23	998,384	0.21
EUR 801,000	Republic of Austria Government Bond, 3.650%, 20/04/22	862,677	0.18	EUR 600,000	Kingdom of Belgium Government Bond, 0.200%, 22/10/23	615,420	0.13
EUR 400,000	Republic of Austria Government Bond, zero coupon, 20/09/22	405,320	0.09	EUR 1,105,000	Kingdom of Belgium Government Bond, 2.600%, 22/06/24	1,244,340	0.26
EUR 680,000	Republic of Austria Government Bond, 3.400%, 22/11/22	745,552	0.16	EUR 725,000	Kingdom of Belgium Government Bond, 0.500%, 22/10/24	756,973	0.16
EUR 750,000	Republic of Austria Government Bond, zero coupon, 20/04/23	764,520	0.17	EUR 1,165,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/25	1,240,492	0.26
EUR 570,000	Republic of Austria Government Bond, zero coupon, 15/07/23	579,975	0.12	EUR 732,000	Kingdom of Belgium Government Bond, 4.500%, 28/03/26	941,279	0.20
EUR 1,010,000	Republic of Austria Government Bond, 1.750%, 20/10/23	1,088,881	0.23	EUR 975,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/26	1,057,778	0.23
EUR 250,000	Republic of Austria Government Bond, zero coupon, 15/07/24	255,743	0.05	EUR 1,125,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/27	1,214,550	0.26
EUR 835,000	Republic of Austria Government Bond, 1.650%, 21/10/24	915,828	0.20	EUR 185,000	Kingdom of Belgium Government Bond, zero coupon, 22/10/27	188,996	0.04
EUR 685,000	Republic of Austria Government Bond, 1.200%, 20/10/25	748,225	0.16	EUR 1,222,360	Kingdom of Belgium Government Bond, 5.500%, 28/03/28	1,777,189	0.38
EUR 617,000	Republic of Austria Government Bond, 4.850%, 15/03/26	807,838	0.17	EUR 950,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/28	1,033,334	0.22
EUR 855,000	Republic of Austria Government Bond, 0.750%, 20/10/26	920,006	0.20	EUR 1,140,000	Kingdom of Belgium Government Bond, 0.900%, 22/06/29	1,255,824	0.27
EUR 600,000	Republic of Austria Government Bond, 0.500%, 20/04/27	637,440	0.14	EUR 585,000	Kingdom of Belgium Government Bond, 0.100%, 22/06/30	599,684	0.13
EUR 647,050	Republic of Austria Government Bond, 6.250%, 15/07/27	953,454	0.20	EUR 985,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/31	1,100,934	0.23
EUR 650,000	Republic of Austria Government Bond, 0.750%, 20/02/28	705,055	0.15	EUR 534,000	Kingdom of Belgium Government Bond, 4.000%, 28/03/32	787,009	0.17
EUR 980,000	Republic of Austria Government Bond, 0.500%, 20/02/29	1,047,620	0.22	EUR 490,000	Kingdom of Belgium Government Bond, 1.250%, 22/04/33	567,518	0.12
EUR 485,000	Republic of Austria Government Bond, 2.400%, 23/05/34	648,396	0.14	EUR 585,000	Kingdom of Belgium Government Bond, 3.000%, 22/06/34	821,340	0.17
EUR 1,071,000	Republic of Austria Government Bond, 4.150%, 15/03/37	1,800,137	0.38	EUR 1,327,435	Kingdom of Belgium Government Bond, 5.000%, 28/03/35	2,268,467	0.48
EUR 465,000	Republic of Austria Government Bond, 3.150%, 20/06/44	787,198	0.17	EUR 320,000	Kingdom of Belgium Government Bond, 1.450%, 22/06/37	383,296	0.08
EUR 445,000	Republic of Austria Government Bond, 1.500%, 20/02/47	586,951	0.13	EUR 550,000	Kingdom of Belgium Government Bond, 1.900%, 22/06/38	704,165	0.15
EUR 50,000	Republic of Austria Government Bond, 0.750%, 20/03/51	56,345	0.01	EUR 425,000	Kingdom of Belgium Government Bond, 0.400%, 22/06/40	425,340	0.09
EUR 275,000	Republic of Austria Government Bond, 3.800%, 26/01/62	632,472	0.13	EUR 1,165,000	Kingdom of Belgium Government Bond, 4.250%, 28/03/41	2,054,943	0.44
EUR 135,000	Republic of Austria Government Bond, 1.500%, 02/11/86	205,929	0.04	EUR 655,000	Kingdom of Belgium Government Bond, 3.750%, 22/06/45	1,154,765	0.25
EUR 470,000	Republic of Austria Government Bond, 2.100%, 20/09/17	923,409	0.20	EUR 750,000	Kingdom of Belgium Government Bond, 1.600%, 22/06/47	946,050	0.20
<b>Total Austria</b>		<b>18,011,541</b>	<b>3.84</b>	EUR 400,000	Kingdom of Belgium Government Bond, 1.700%, 22/06/50	521,460	0.11
Belgium				EUR 425,000	Kingdom of Belgium Government Bond, 2.250%, 22/06/57	647,318	0.14
EUR 1,355,000	Kingdom of Belgium Government Bond, 4.250%, 28/09/21	1,436,706	0.31	EUR 465,000	Kingdom of Belgium Government Bond, 2.150%, 22/06/66	731,631	0.16
EUR 1,109,877	Kingdom of Belgium Government Bond, 4.000%, 28/03/22	1,199,722	0.26	<b>Total Belgium</b>		<b>29,782,656</b>	<b>6.35</b>
EUR 998,000	Kingdom of Belgium Government Bond, 4.250%, 28/09/22	1,107,749	0.24				



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.81% (continued)				Government Bonds - 98.81% (continued)			
Finland				France (continued)			
EUR 360,000	Finland Government Bond, zero coupon, 15/04/22	363,888	0.08	EUR 3,055,061	French Republic Government Bond OAT, 4.250%, 25/10/23	3,553,036	0.75
EUR 421,000	Finland Government Bond, 1.625%, 15/09/22	442,033	0.09	EUR 2,500,000	French Republic Government Bond OAT, zero coupon, 25/03/24	2,554,250	0.54
EUR 290,000	Finland Government Bond, 1.500%, 15/04/23	307,209	0.07	EUR 2,590,000	French Republic Government Bond OAT, 2.250%, 25/05/24	2,878,526	0.61
EUR 350,000	Finland Government Bond, zero coupon, 15/09/23	356,825	0.08	EUR 2,550,000	French Republic Government Bond OAT, 1.750%, 25/11/24	2,811,885	0.60
EUR 400,000	Finland Government Bond, 2.000%, 15/04/24	440,008	0.09	EUR 2,500,000	French Republic Government Bond OAT, zero coupon, 25/03/25	2,563,500	0.55
EUR 200,000	Finland Government Bond, zero coupon, 15/09/24	204,884	0.04	EUR 2,670,000	French Republic Government Bond OAT, 0.500%, 25/05/25	2,806,704	0.60
EUR 367,000	Finland Government Bond, 4.000%, 04/07/25	452,405	0.10	EUR 2,154,924	French Republic Government Bond OAT, 6.000%, 25/10/25	2,912,380	0.62
EUR 435,000	Finland Government Bond, 0.875%, 15/09/25	467,281	0.10	EUR 2,315,000	French Republic Government Bond OAT, 1.000%, 25/11/25	2,505,062	0.53
EUR 375,000	Finland Government Bond, 0.500%, 15/04/26	396,585	0.08	EUR 2,965,000	French Republic Government Bond OAT, 3.500%, 25/04/26	3,660,293	0.77
EUR 550,000	Finland Government Bond, 0.500%, 15/09/27	585,662	0.13	EUR 2,425,000	French Republic Government Bond OAT, 0.500%, 25/05/26	2,565,408	0.55
EUR 339,000	Finland Government Bond, 2.750%, 04/07/28	424,116	0.09	EUR 2,525,000	French Republic Government Bond OAT, 0.250%, 25/11/26	2,634,332	0.56
EUR 235,000	Finland Government Bond, 0.500%, 15/09/28	251,276	0.05	EUR 2,310,000	French Republic Government Bond OAT, 1.000%, 25/05/27	2,531,067	0.54
EUR 600,000	Finland Government Bond, 0.500%, 15/09/29	642,960	0.14	EUR 2,920,000	French Republic Government Bond OAT, 2.750%, 25/10/27	3,596,856	0.77
EUR 145,000	Finland Government Bond, 0.750%, 15/04/31	159,671	0.03	EUR 2,655,000	French Republic Government Bond OAT, 0.750%, 25/05/28	2,882,002	0.61
EUR 280,000	Finland Government Bond, 1.125%, 15/04/34	324,509	0.07	EUR 2,400,000	French Republic Government Bond OAT, 0.750%, 25/11/28	2,610,960	0.56
EUR 250,000	Finland Government Bond, 0.125%, 15/04/36	252,897	0.05	EUR 2,610,781	French Republic Government Bond OAT, 5.500%, 25/04/29	3,958,205	0.84
EUR 320,000	Finland Government Bond, 2.625%, 04/07/42	495,786	0.11	EUR 2,240,000	French Republic Government Bond OAT, 0.500%, 25/05/29	2,390,304	0.51
EUR 275,000	Finland Government Bond, 1.375%, 15/04/47	361,270	0.08	EUR 2,560,000	French Republic Government Bond OAT, zero coupon, 25/11/29	2,608,384	0.56
<b>Total Finland</b>		<b>6,929,265</b>	<b>1.48</b>	EUR 2,910,000	French Republic Government Bond OAT, 2.500%, 25/05/30	3,689,298	0.79
France				EUR 3,320,000	French Republic Government Bond OAT, 1.500%, 25/05/31	3,907,308	0.83
EUR 2,179,000	French Republic Government Bond OAT, 3.250%, 25/10/21	2,289,693	0.49	EUR 2,258,385	French Republic Government Bond OAT, 5.750%, 25/10/32	3,879,228	0.83
EUR 1,880,000	French Republic Government Bond OAT, zero coupon, 25/02/22	1,898,800	0.40	EUR 2,055,000	French Republic Government Bond OAT, 1.250%, 25/05/34	2,387,910	0.51
EUR 3,263,000	French Republic Government Bond OAT, 3.000%, 25/04/22	3,478,032	0.74	EUR 1,988,303	French Republic Government Bond OAT, 4.750%, 25/04/35	3,355,659	0.72
EUR 2,300,000	French Republic Government Bond OAT, zero coupon, 25/05/22	2,326,450	0.50	EUR 2,315,000	French Republic Government Bond OAT, 1.250%, 25/05/36	2,706,235	0.58
EUR 2,662,000	French Republic Government Bond OAT, 2.250%, 25/10/22	2,839,555	0.61	EUR 1,751,663	French Republic Government Bond OAT, 4.000%, 25/10/38	2,935,787	0.63
EUR 1,300,000	French Republic Government Bond OAT, zero coupon, 25/02/23	1,326,550	0.28	EUR 1,735,000	French Republic Government Bond OAT, 1.750%, 25/06/39	2,209,523	0.47
EUR 2,725,000	French Republic Government Bond OAT, zero coupon, 25/03/23	2,771,052	0.59	EUR 2,464,000	French Republic Government Bond OAT, 4.500%, 25/04/41	4,531,789	0.97
EUR 840,133	French Republic Government Bond OAT, 8.500%, 25/04/23	1,057,475	0.23	EUR 1,740,000	French Republic Government Bond OAT, 3.250%, 25/05/45	2,884,398	0.61
EUR 2,850,000	French Republic Government Bond OAT, 1.750%, 25/05/23	3,046,080	0.65				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.81% (continued)				Government Bonds - 98.81% (continued)			
France (continued)				Germany (continued)			
EUR 1,830,000	French Republic Government Bond OAT, 2.000%, 25/05/48	2,537,112	0.54	EUR 1,735,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25	1,834,624	0.39
EUR 1,815,000	French Republic Government Bond OAT, 1.500%, 25/05/50	2,287,445	0.49	EUR 2,065,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25	2,249,466	0.48
EUR 560,000	French Republic Government Bond OAT, 0.750%, 25/05/52	584,752	0.12	EUR 1,880,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	2,009,438	0.43
EUR 1,148,340	French Republic Government Bond OAT, 4.000%, 25/04/55	2,373,848	0.51	EUR 1,820,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/26	1,898,096	0.40
EUR 1,044,000	French Republic Government Bond OAT, 4.000%, 25/04/60	2,275,711	0.48	EUR 2,150,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27	2,283,579	0.49
EUR 895,000	French Republic Government Bond OAT, 1.750%, 25/05/66	1,276,807	0.27	EUR 926,580	Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27	1,398,802	0.30
<b>Total France</b>		<b>116,879,651</b>	<b>24.91</b>	EUR 2,170,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27	2,350,414	0.50
Germany				EUR 2,365,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/11/27	2,475,774	0.52
EUR 1,450,000	Bundesobligation, zero coupon, 08/10/21	1,461,875	0.31	EUR 1,219,388	Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28	1,800,792	0.38
EUR 1,200,000	Bundesobligation, zero coupon, 08/04/22	1,214,580	0.26	EUR 1,570,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28	1,707,328	0.36
EUR 1,195,000	Bundesobligation, zero coupon, 07/10/22	1,214,048	0.26	EUR 945,827	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28	1,358,472	0.29
EUR 1,390,000	Bundesobligation, zero coupon, 14/04/23	1,418,078	0.30	EUR 1,625,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28	1,740,229	0.37
EUR 1,100,000	Bundesobligation, zero coupon, 13/10/23	1,126,345	0.24	EUR 1,860,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29	1,995,092	0.43
EUR 1,575,000	Bundesobligation, zero coupon, 05/04/24	1,617,950	0.35	EUR 1,910,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/29	2,006,436	0.43
EUR 1,695,000	Bundesobligation, zero coupon, 18/10/24	1,747,325	0.37	EUR 784,558	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30	1,303,316	0.28
EUR 1,160,000	Bundesobligation, zero coupon, 11/04/25	1,199,765	0.26	EUR 1,618,806	Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31	2,657,756	0.57
EUR 440,000	Bundesrepub Deutschland, 4.750%, 04/07/40	885,130	0.19	EUR 1,655,320	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/34	2,873,006	0.61
EUR 1,268,000	Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/21	1,317,465	0.28	EUR 1,665,395	Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37	2,866,478	0.61
EUR 1,060,000	Bundesrepublik Deutschland Bundesanleihe, 2.250%, 04/09/21	1,096,220	0.23	EUR 1,409,074	Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39	2,630,417	0.56
EUR 1,598,000	Bundesrepublik Deutschland Bundesanleihe, 2.000%, 04/01/22	1,663,790	0.35	EUR 907,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40	1,824,576	0.39
EUR 1,788,000	Bundesrepublik Deutschland Bundesanleihe, 1.750%, 04/07/22	1,876,077	0.40	EUR 1,241,000	Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42	2,188,851	0.47
EUR 1,396,000	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 04/09/22	1,463,874	0.31	EUR 2,032,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44	3,328,274	0.71
EUR 1,265,000	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/02/23	1,339,648	0.29	EUR 2,050,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46	3,443,938	0.73
EUR 1,565,000	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/23	1,665,942	0.36	EUR 1,660,000	Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48	2,266,166	0.48
EUR 1,690,000	Bundesrepublik Deutschland Bundesanleihe, 2.000%, 15/08/23	1,835,644	0.39	EUR 465,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/50	467,316	0.10
EUR 683,480	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/24	852,361	0.18	EUR 1,235,000	Bundesschatzanweisungen, zero coupon, 11/06/21	1,242,583	0.27
EUR 1,800,000	Bundesrepublik Deutschland Bundesanleihe, 1.750%, 15/02/24	1,963,854	0.42	EUR 580,000	Bundesschatzanweisungen, zero coupon, 10/09/21	584,489	0.12
EUR 1,465,000	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/24	1,593,012	0.34				
EUR 1,740,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/24	1,865,141	0.40				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.81% (continued)				Government Bonds - 98.81% (continued)			
Germany (continued)				Italy (continued)			
EUR 900,000	Bundesschatzanweisungen, zero coupon, 10/12/21	908,865	0.19	EUR 1,225,000	Italy Buoni Poliennali Del Tesoro, 1.350%, 15/04/22	1,252,529	0.27
EUR 1,100,000	Bundesschatzanweisungen, zero coupon, 11/03/22	1,112,628	0.24	EUR 900,000	Italy Buoni Poliennali Del Tesoro, 1.000%, 15/07/22	916,710	0.20
<b>Total Germany</b>		<b>87,225,325</b>	<b>18.59</b>	EUR 1,225,000	Italy Buoni Poliennali Del Tesoro, 0.900%, 01/08/22	1,245,263	0.27
Ireland				EUR 1,284,000	Italy Buoni Poliennali Del Tesoro, 5.500%, 01/09/22	1,433,303	0.31
EUR 475,000	Ireland Government Bond, 0.800%, 15/03/22	485,640	0.10	EUR 1,195,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/09/22	1,229,326	0.26
EUR 325,000	Ireland Government Bond, zero coupon, 18/10/22	328,825	0.07	EUR 1,430,000	Italy Buoni Poliennali Del Tesoro, 5.500%, 01/11/22	1,606,513	0.34
EUR 515,000	Ireland Government Bond, 3.900%, 20/03/23	577,212	0.12	EUR 1,200,000	Italy Buoni Poliennali Del Tesoro, 0.050%, 15/01/23	1,195,828	0.25
EUR 520,000	Ireland Government Bond, 3.400%, 18/03/24	594,880	0.13	EUR 1,120,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 01/03/23	1,141,612	0.24
EUR 776,000	Ireland Government Bond, 5.400%, 13/03/25	989,943	0.21	EUR 1,240,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 15/03/23	1,263,933	0.27
EUR 915,000	Ireland Government Bond, 1.000%, 15/05/26	986,187	0.21	EUR 1,410,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/05/23	1,578,719	0.34
EUR 350,000	Ireland Government Bond, 0.200%, 15/05/27	360,360	0.08	EUR 600,000	Italy Buoni Poliennali Del Tesoro, 0.600%, 15/06/23	606,137	0.13
EUR 515,000	Ireland Government Bond, 0.900%, 15/05/28	559,033	0.12	EUR 1,656,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/08/23	1,881,718	0.40
EUR 750,000	Ireland Government Bond, 1.100%, 15/05/29	830,175	0.18	EUR 1,315,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/10/23	1,405,258	0.30
EUR 575,000	Ireland Government Bond, 2.400%, 15/05/30	714,207	0.15	EUR 1,160,000	Italy Buoni Poliennali Del Tesoro, 0.650%, 15/10/23	1,173,104	0.25
EUR 450,000	Ireland Government Bond, 1.350%, 18/03/31	514,575	0.11	EUR 759,405	Italy Buoni Poliennali Del Tesoro, 9.000%, 01/11/23	976,662	0.21
EUR 270,000	Ireland Government Bond, 1.300%, 15/05/33	310,662	0.07	EUR 1,620,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/24	1,858,635	0.40
EUR 250,000	Ireland Government Bond, 0.400%, 15/05/35	255,725	0.05	EUR 1,125,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 15/05/24	1,184,490	0.25
EUR 440,000	Ireland Government Bond, 1.700%, 15/05/37	540,100	0.12	EUR 1,270,000	Italy Buoni Poliennali Del Tesoro, 1.750%, 01/07/24	1,331,854	0.28
EUR 600,000	Ireland Government Bond, 2.000%, 18/02/45	811,740	0.17	EUR 1,350,000	Italy Buoni Poliennali Del Tesoro, 3.750%, 01/09/24	1,526,548	0.33
EUR 295,000	Ireland Government Bond, 1.500%, 15/05/50	364,355	0.08	EUR 1,050,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/11/24	1,090,269	0.23
<b>Total Ireland</b>		<b>9,223,619</b>	<b>1.97</b>	EUR 1,400,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24	1,515,768	0.32
Italy				EUR 1,739,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/25	2,087,727	0.44
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 0.450%, 01/06/21	1,005,120	0.21	EUR 1,035,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/05/25	1,073,541	0.23
EUR 1,982,000	Italy Buoni Poliennali Del Tesoro, 3.750%, 01/08/21	2,064,790	0.44	EUR 1,320,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25	1,373,360	0.29
EUR 1,280,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/21	1,352,343	0.29	EUR 600,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 01/07/25	633,170	0.13
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 2.300%, 15/10/21	1,030,728	0.22	EUR 1,260,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 15/11/25	1,376,195	0.29
EUR 1,100,000	Italy Buoni Poliennali Del Tesoro, 0.350%, 01/11/21	1,106,221	0.24	EUR 1,280,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/12/25	1,365,824	0.29
EUR 1,150,000	Italy Buoni Poliennali Del Tesoro, 2.150%, 15/12/21	1,187,019	0.25	EUR 1,548,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26	1,865,855	0.40
EUR 1,399,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/22	1,515,254	0.32				
EUR 1,175,000	Italy Buoni Poliennali Del Tesoro, 1.200%, 01/04/22	1,197,894	0.26				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.81% (continued)				Government Bonds - 98.81% (continued)			
Italy (continued)				Italy (continued)			
EUR 1,185,000	Italy Buoni Poliennali Del Tesoro, 1.600%, 01/06/26	1,239,175	0.26	EUR 1,493,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/40	2,241,630	0.48
EUR 1,330,000	Italy Buoni Poliennali Del Tesoro, 2.100%, 15/07/26	1,426,801	0.30	EUR 1,295,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/44	1,941,628	0.41
EUR 769,000	Italy Buoni Poliennali Del Tesoro, 7.250%, 01/11/26	1,069,922	0.23	EUR 1,080,000	Italy Buoni Poliennali Del Tesoro, 3.250%, 01/09/46	1,316,901	0.28
EUR 1,250,000	Italy Buoni Poliennali Del Tesoro, 1.250%, 01/12/26	1,279,611	0.27	EUR 1,230,000	Italy Buoni Poliennali Del Tesoro, 2.700%, 01/03/47	1,368,533	0.29
EUR 1,150,000	Italy Buoni Poliennali Del Tesoro, 0.850%, 15/01/27	1,145,651	0.24	EUR 1,120,000	Italy Buoni Poliennali Del Tesoro, 3.450%, 01/03/48	1,416,381	0.30
EUR 1,170,000	Italy Buoni Poliennali Del Tesoro, 2.200%, 01/06/27	1,266,832	0.27	EUR 955,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 01/09/49	1,292,575	0.28
EUR 1,300,000	Italy Buoni Poliennali Del Tesoro, 2.050%, 01/08/27	1,394,402	0.30	EUR 860,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/50	904,429	0.19
EUR 1,849,705	Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27	2,557,030	0.54	EUR 610,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/03/67	679,294	0.14
EUR 1,585,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/02/28	1,697,121	0.36	<b>Total Italy</b>		<b>104,343,702</b>	<b>22.24</b>
EUR 1,660,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28	2,135,011	0.46	Netherlands			
EUR 1,350,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/12/28	1,534,580	0.33	EUR 1,100,000	Netherlands Government Bond, 3.250%, 15/07/21	1,143,780	0.24
EUR 1,730,000	Italy Buoni Poliennali Del Tesoro, 3.000%, 01/08/29	2,004,693	0.43	EUR 785,000	Netherlands Government Bond, zero coupon, 15/01/22	792,379	0.17
EUR 1,921,000	Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29	2,607,511	0.56	EUR 990,000	Netherlands Government Bond, 2.250%, 15/07/22	1,048,707	0.22
EUR 1,700,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30	2,051,014	0.44	EUR 285,000	Netherlands Government Bond, 3.750%, 15/01/23	317,205	0.07
EUR 1,650,000	Italy Buoni Poliennali Del Tesoro, 1.350%, 01/04/30	1,670,905	0.36	EUR 631,964	Netherlands Government Bond, 7.500%, 15/01/23	764,234	0.16
EUR 375,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 01/08/30	364,462	0.08	EUR 1,190,000	Netherlands Government Bond, 1.750%, 15/07/23	1,277,227	0.27
EUR 2,040,000	Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31	2,986,589	0.64	EUR 1,000,000	Netherlands Government Bond, zero coupon, 15/01/24	1,022,500	0.22
EUR 1,490,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/03/32	1,531,498	0.33	EUR 1,100,000	Netherlands Government Bond, 2.000%, 15/07/24	1,218,140	0.26
EUR 1,357,000	Italy Buoni Poliennali Del Tesoro, 5.750%, 01/02/33	2,011,197	0.43	EUR 1,070,000	Netherlands Government Bond, 0.250%, 15/07/25	1,116,010	0.24
EUR 1,120,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/33	1,240,745	0.26	EUR 1,160,000	Netherlands Government Bond, 0.500%, 15/07/26	1,234,704	0.26
EUR 1,718,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/34	2,440,075	0.52	EUR 1,025,000	Netherlands Government Bond, 0.750%, 15/07/27	1,114,995	0.24
EUR 980,000	Italy Buoni Poliennali Del Tesoro, 3.350%, 01/03/35	1,194,129	0.25	EUR 963,436	Netherlands Government Bond, 5.500%, 15/01/28	1,402,667	0.30
EUR 900,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 01/03/36	872,860	0.19	EUR 820,000	Netherlands Government Bond, 0.750%, 15/07/28	899,458	0.19
EUR 945,000	Italy Buoni Poliennali Del Tesoro, 2.250%, 01/09/36	1,017,281	0.22	EUR 975,000	Netherlands Government Bond, 0.250%, 15/07/29	1,031,843	0.22
EUR 1,869,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/37	2,454,366	0.52	EUR 650,000	Netherlands Government Bond, zero coupon, 15/07/30	670,345	0.14
EUR 1,125,000	Italy Buoni Poliennali Del Tesoro, 2.950%, 01/09/38	1,313,134	0.28	EUR 892,000	Netherlands Government Bond, 2.500%, 15/01/33	1,202,594	0.26
EUR 1,524,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/39	2,276,810	0.49	EUR 1,018,092	Netherlands Government Bond, 4.000%, 15/01/37	1,720,066	0.37
EUR 630,000	Italy Buoni Poliennali Del Tesoro, 3.100%, 01/03/40	749,706	0.16	EUR 500,000	Netherlands Government Bond, 0.500%, 15/01/40	553,550	0.12

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.81% (continued)				Government Bonds - 98.81% (continued)			
Netherlands (continued)				Spain (continued)			
EUR 1,121,000	Netherlands Government Bond, 3.750%, 15/01/42	2,045,489	0.43	EUR 1,791,338	Spain Government Bond, 6.000%, 31/01/29	2,657,955	0.57
EUR 1,105,000	Netherlands Government Bond, 2.750%, 15/01/47	1,912,976	0.41	EUR 1,450,000	Spain Government Bond, 1.450%, 30/04/29	1,593,674	0.34
<b>Total Netherlands</b>		<b>22,488,869</b>	<b>4.79</b>	EUR 1,380,000	Spain Government Bond, 0.600%, 31/10/29	1,411,837	0.30
Spain				EUR 1,200,000	Spain Government Bond, 0.500%, 30/04/30	1,211,316	0.26
EUR 1,445,000	Spain Government Bond, 0.750%, 30/07/21	1,464,046	0.31	EUR 1,555,000	Spain Government Bond, 1.950%, 30/07/30	1,788,566	0.38
EUR 1,395,000	Spain Government Bond, 0.050%, 31/10/21	1,403,954	0.30	EUR 1,200,000	Spain Government Bond, 1.250%, 31/10/30	1,295,124	0.28
EUR 1,614,000	Spain Government Bond, 5.850%, 31/01/22	1,774,946	0.38	EUR 1,559,000	Spain Government Bond, 5.750%, 30/07/32	2,503,221	0.53
EUR 1,400,000	Spain Government Bond, 0.400%, 30/04/22	1,420,736	0.30	EUR 1,315,000	Spain Government Bond, 2.350%, 30/07/33	1,592,577	0.34
EUR 1,315,000	Spain Government Bond, 0.450%, 31/10/22	1,340,500	0.29	EUR 1,040,000	Spain Government Bond, 1.850%, 30/07/35	1,195,470	0.26
EUR 1,475,000	Spain Government Bond, 5.400%, 31/01/23	1,694,386	0.36	EUR 1,462,000	Spain Government Bond, 4.200%, 31/01/37	2,223,400	0.47
EUR 1,800,000	Spain Government Bond, zero coupon, 30/04/23	1,813,112	0.38	EUR 1,245,000	Spain Government Bond, 4.900%, 30/07/40	2,129,765	0.45
EUR 1,500,000	Spain Government Bond, 0.350%, 30/07/23	1,529,437	0.33	EUR 1,285,000	Spain Government Bond, 4.700%, 30/07/41	2,175,111	0.46
EUR 1,405,000	Spain Government Bond, 4.400%, 31/10/23	1,626,016	0.35	EUR 1,005,000	Spain Government Bond, 5.150%, 31/10/44	1,863,827	0.40
EUR 1,297,000	Spain Government Bond, 4.800%, 31/01/24	1,533,533	0.33	EUR 1,165,000	Spain Government Bond, 2.900%, 31/10/46	1,615,582	0.34
EUR 1,400,000	Spain Government Bond, 3.800%, 30/04/24	1,617,757	0.35	EUR 980,000	Spain Government Bond, 2.700%, 31/10/48	1,324,600	0.28
EUR 1,285,000	Spain Government Bond, 0.250%, 30/07/24	1,309,042	0.28	EUR 555,000	Spain Government Bond, 1.000%, 31/10/50	518,420	0.11
EUR 1,635,000	Spain Government Bond, 2.750%, 31/10/24	1,843,141	0.39	EUR 950,000	Spain Government Bond, 3.450%, 30/07/66	1,562,443	0.33
EUR 1,480,000	Spain Government Bond, 1.600%, 30/04/25	1,604,320	0.34	<b>Total Spain</b>		<b>68,665,484</b>	<b>14.64</b>
EUR 1,596,000	Spain Government Bond, 4.650%, 30/07/25	1,982,648	0.42	<b>Total Government Bonds</b>		<b>463,550,112</b>	<b>98.81</b>
EUR 1,350,000	Spain Government Bond, 2.150%, 31/10/25	1,510,299	0.32	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
EUR 1,415,000	Spain Government Bond, 1.950%, 30/04/26	1,578,164	0.34			<b>463,550,112</b>	<b>98.81</b>
EUR 1,510,000	Spain Government Bond, 5.900%, 30/07/26	2,050,803	0.44	Other transferable securities			
EUR 1,600,000	Spain Government Bond, 1.300%, 31/10/26	1,727,191	0.37	Government Bonds - 0.26%			
EUR 1,470,000	Spain Government Bond, 1.500%, 30/04/27	1,611,062	0.34	Italy			
EUR 655,000	Spain Government Bond, 0.800%, 30/07/27	684,953	0.15	EUR 1,225,000	Buoni Poliennali Del Tes, 0.350%, 01/02/25	1,211,453	0.26
EUR 1,610,000	Spain Government Bond, 1.450%, 31/10/27	1,759,783	0.38	<b>Total Italy</b>		<b>1,211,453</b>	<b>0.26</b>
EUR 1,480,000	Spain Government Bond, 1.400%, 30/04/28	1,617,152	0.34	<b>Total Government Bonds</b>		<b>1,211,453</b>	<b>0.26</b>
EUR 1,450,000	Spain Government Bond, 1.400%, 30/07/28	1,585,718	0.34	<b>Total Other transferable securities</b>		<b>1,211,453</b>	<b>0.26</b>
EUR 1,370,000	Spain Government Bond, 5.150%, 31/10/28	1,919,897	0.41	<b>TOTAL INVESTMENTS</b>		<b>464,761,565</b>	<b>99.07</b>
				<b>Other Net Assets/(Liabilities)</b>		<b>4,349,456</b>	<b>0.93</b>
				<b>TOTAL NET ASSETS</b>		<b>469,111,021</b>	<b>100.00</b>

## Schedule of Investments

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.90%				Government Bonds - 98.90% <i>(continued)</i>			
Austria				France <i>(continued)</i>			
EUR 370,000	Republic of Austria Government Bond, 4.150%, 15/03/37	621,896	1.35	EUR 845,000	French Republic Government Bond OAT, 1.500%, 25/05/50	1,064,953	2.31
EUR 255,000	Republic of Austria Government Bond, 3.150%, 20/06/44	431,689	0.94	EUR 240,000	French Republic Government Bond OAT, 0.750%, 25/05/52	250,608	0.54
EUR 210,000	Republic of Austria Government Bond, 1.500%, 20/02/47	276,988	0.60	EUR 463,000	French Republic Government Bond OAT, 4.000%, 25/04/55	957,114	2.08
EUR 90,000	Republic of Austria Government Bond, 0.750%, 20/03/51	101,421	0.22	EUR 465,000	French Republic Government Bond OAT, 4.000%, 25/04/60	1,013,607	2.20
EUR 142,000	Republic of Austria Government Bond, 3.800%, 26/01/62	326,586	0.71	EUR 430,000	French Republic Government Bond OAT, 1.750%, 25/05/66	613,438	1.33
EUR 70,000	Republic of Austria Government Bond, 1.500%, 02/11/86	106,778	0.23	<b>Total France</b>		<b>11,815,049</b>	<b>25.65</b>
EUR 175,000	Republic of Austria Government Bond, 2.100%, 20/09/17	343,823	0.75	Germany			
<b>Total Austria</b>		<b>2,209,181</b>	<b>4.80</b>	EUR 340,000	Bundesrepub Deutschland, 4.750%, 04/07/40	683,964	1.48
Belgium				EUR 855,000	Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37	1,471,626	3.19
EUR 145,000	Kingdom of Belgium Government Bond, 1.450%, 22/06/37	173,681	0.38	EUR 542,000	Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39	1,011,789	2.20
EUR 260,000	Kingdom of Belgium Government Bond, 1.900%, 22/06/38	332,878	0.72	EUR 262,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40	527,055	1.14
EUR 200,000	Kingdom of Belgium Government Bond, 0.400%, 22/06/40	200,160	0.44	EUR 605,000	Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42	1,067,087	2.32
EUR 505,000	Kingdom of Belgium Government Bond, 4.250%, 28/03/41	890,769	1.93	EUR 855,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44	1,400,430	3.04
EUR 275,000	Kingdom of Belgium Government Bond, 3.750%, 22/06/45	484,825	1.05	EUR 945,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46	1,587,572	3.45
EUR 319,000	Kingdom of Belgium Government Bond, 1.600%, 22/06/47	402,387	0.87	EUR 662,000	Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48	903,736	1.96
EUR 255,000	Kingdom of Belgium Government Bond, 1.700%, 22/06/50	332,431	0.72	EUR 260,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/50	261,295	0.57
EUR 160,000	Kingdom of Belgium Government Bond, 2.250%, 22/06/57	243,696	0.53	<b>Total Germany</b>		<b>8,914,554</b>	<b>19.35</b>
EUR 195,000	Kingdom of Belgium Government Bond, 2.150%, 22/06/66	306,813	0.67	Ireland			
<b>Total Belgium</b>		<b>3,367,640</b>	<b>7.31</b>	EUR 145,000	Ireland Government Bond, 1.700%, 15/05/37	177,987	0.39
Finland				EUR 295,000	Ireland Government Bond, 2.000%, 18/02/45	399,105	0.87
EUR 85,000	Finland Government Bond, 0.125%, 15/04/36	85,985	0.19	EUR 135,000	Ireland Government Bond, 1.500%, 15/05/50	166,739	0.36
EUR 145,000	Finland Government Bond, 2.625%, 04/07/42	224,653	0.49	<b>Total Ireland</b>		<b>743,831</b>	<b>1.62</b>
EUR 110,000	Finland Government Bond, 1.375%, 15/04/47	144,508	0.31	Italy			
<b>Total Finland</b>		<b>455,146</b>	<b>0.99</b>	EUR 365,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 01/03/36	353,993	0.77
France				EUR 465,000	Italy Buoni Poliennali Del Tesoro, 2.250%, 01/09/36	500,567	1.09
EUR 1,080,000	French Republic Government Bond OAT, 1.250%, 25/05/36	1,262,520	2.74	EUR 780,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/37	1,024,294	2.22
EUR 705,000	French Republic Government Bond OAT, 4.000%, 25/10/38	1,181,580	2.57	EUR 425,000	Italy Buoni Poliennali Del Tesoro, 2.950%, 01/09/38	496,073	1.08
EUR 805,000	French Republic Government Bond OAT, 1.750%, 25/06/39	1,025,168	2.23	EUR 678,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/39	1,012,911	2.20
EUR 1,125,000	French Republic Government Bond OAT, 4.500%, 25/04/41	2,069,100	4.49	EUR 365,000	Italy Buoni Poliennali Del Tesoro, 3.100%, 01/03/40	434,354	0.94
EUR 815,000	French Republic Government Bond OAT, 3.250%, 25/05/45	1,351,025	2.93	EUR 695,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/40	1,043,492	2.27
EUR 740,000	French Republic Government Bond OAT, 2.000%, 25/05/48	1,025,936	2.23				

## Schedule of Investments *(continued)*

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 98.90% <i>(continued)</i>			
Italy <i>(continued)</i>			
EUR 534,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/44	800,641	1.74
EUR 470,000	Italy Buoni Poliennali Del Tesoro, 3.250%, 01/09/46	573,096	1.24
EUR 545,000	Italy Buoni Poliennali Del Tesoro, 2.700%, 01/03/47	606,382	1.32
EUR 490,000	Italy Buoni Poliennali Del Tesoro, 3.450%, 01/03/48	619,666	1.34
EUR 395,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 01/09/49	534,625	1.16
EUR 435,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/50	457,473	0.99
EUR 280,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/03/67	311,807	0.68
<b>Total Italy</b>		<b>8,769,374</b>	<b>19.04</b>
Netherlands			
EUR 437,000	Netherlands Government Bond, 4.000%, 15/01/37	738,311	1.60
EUR 225,000	Netherlands Government Bond, 0.500%, 15/01/40	249,098	0.54
EUR 520,000	Netherlands Government Bond, 3.750%, 15/01/42	948,844	2.06
EUR 500,000	Netherlands Government Bond, 2.750%, 15/01/47	865,600	1.88
<b>Total Netherlands</b>		<b>2,801,853</b>	<b>6.08</b>
Spain			
EUR 450,000	Spain Government Bond, 1.850%, 30/07/35	517,271	1.12
EUR 585,000	Spain Government Bond, 4.200%, 31/01/37	889,664	1.93
EUR 570,000	Spain Government Bond, 4.900%, 30/07/40	975,073	2.12
EUR 646,000	Spain Government Bond, 4.700%, 30/07/41	1,093,480	2.38
EUR 430,000	Spain Government Bond, 5.150%, 31/10/44	797,458	1.73
EUR 510,000	Spain Government Bond, 2.900%, 31/10/46	707,250	1.54
EUR 420,000	Spain Government Bond, 2.700%, 31/10/48	567,686	1.23
EUR 305,000	Spain Government Bond, 1.000%, 31/10/50	284,898	0.62
EUR 390,000	Spain Government Bond, 3.450%, 30/07/66	641,424	1.39
<b>Total Spain</b>		<b>6,474,204</b>	<b>14.06</b>
<b>Total Government Bonds</b>		<b>45,550,832</b>	<b>98.90</b>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
		45,550,832	98.90
<b>TOTAL INVESTMENTS</b>			
		<b>45,550,832</b>	<b>98.90</b>
Other Net Assets/(Liabilities)			
		508,121	1.10
<b>TOTAL NET ASSETS</b>			
		<b>46,058,953</b>	<b>100.00</b>

## Schedule of Investments

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.58%				Government Bonds - 98.58% <i>(continued)</i>			
France				Italy <i>(continued)</i>			
EUR 2,118,776	French Republic Government Bond OAT, 0.100%, 25/07/21	2,135,154	1.41	EUR 4,600,869	Italy Buoni Poliennali Del Tesoro, 1.300%, 15/05/28	4,787,803	3.16
EUR 6,222,496	French Republic Government Bond OAT, 1.100%, 25/07/22	6,468,970	4.26	EUR 1,958,429	Italy Buoni Poliennali Del Tesoro, 0.400%, 15/05/30	1,886,241	1.24
EUR 5,821,538	French Republic Government Bond OAT, 2.100%, 25/07/23	6,345,767	4.18	EUR 4,253,248	Italy Buoni Poliennali Del Tesoro, 1.250%, 15/09/32	4,422,187	2.91
EUR 5,244,454	French Republic Government Bond OAT, 0.250%, 25/07/24	5,511,501	3.63	EUR 4,617,526	Italy Buoni Poliennali Del Tesoro, 2.350%, 15/09/35	5,525,470	3.64
EUR 3,213,917	French Republic Government Bond OAT, 0.100%, 01/03/25	3,354,109	2.21	EUR 3,730,749	Italy Buoni Poliennali Del Tesoro, 2.550%, 15/09/41	4,686,529	3.09
EUR 6,615,079	French Republic Government Bond OAT, 1.850%, 25/07/27	7,988,370	5.27	<b>Total Italy</b>		<b>47,421,662</b>	<b>31.25</b>
EUR 3,549,972	French Republic Government Bond OAT, 0.100%, 01/03/28	3,813,131	2.51	Spain			
EUR 2,351,273	French Republic Government Bond OAT, 0.100%, 01/03/29	2,571,493	1.70	EUR 1,803,798	Spain Government Inflation Linked Bond, 0.300%, 30/11/21	1,821,187	1.20
EUR 3,356,626	French Republic Government Bond OAT, 3.400%, 25/07/29	4,735,226	3.12	EUR 1,042,006	Spain Government Inflation Linked Bond, 0.150%, 30/11/23	1,070,765	0.70
EUR 4,289,712	French Republic Government Bond OAT, 0.700%, 25/07/30	5,031,918	3.32	EUR 3,971,734	Spain Government Inflation Linked Bond, 1.800%, 30/11/24	4,405,209	2.90
EUR 3,798,159	French Republic Government Bond OAT, 3.150%, 25/07/32	5,754,629	3.79	EUR 2,994,970	Spain Government Inflation Linked Bond, 0.650%, 30/11/27	3,255,952	2.15
EUR 1,851,094	French Republic Government Bond OAT, 0.100%, 25/07/36	2,135,014	1.41	EUR 3,298,081	Spain Government Inflation Linked Bond, 1.000%, 30/11/30	3,774,357	2.49
EUR 3,981,820	French Republic Government Bond OAT, 1.800%, 25/07/40	6,157,167	4.06	EUR 2,115,931	Spain Government Inflation Linked Bond, 0.700%, 30/11/33	2,384,760	1.57
EUR 2,865,153	French Republic Government Bond OAT, 0.100%, 25/07/47	3,538,292	2.33	<b>Total Spain</b>		<b>16,712,230</b>	<b>11.01</b>
<b>Total France</b>		<b>65,540,741</b>	<b>43.20</b>	<b>Total Government Bonds</b>		<b>149,585,847</b>	<b>98.58</b>
Germany				Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
EUR 4,997,201	Deutsche Bundesrepublik Inflation Linked Bond, 0.100%, 15/04/23	5,093,997	3.36	<b>TOTAL INVESTMENTS</b>		<b>149,585,847</b>	<b>98.58</b>
EUR 4,845,751	Deutsche Bundesrepublik Inflation Linked Bond, 0.100%, 15/04/26	5,184,517	3.41	<b>Other Net Assets/(Liabilities)</b>		<b>2,149,460</b>	<b>1.42</b>
EUR 5,002,723	Deutsche Bundesrepublik Inflation Linked Bond, 0.500%, 15/04/30	5,867,594	3.87	<b>TOTAL NET ASSETS</b>		<b>151,735,307</b>	<b>100.00</b>
EUR 2,735,971	Deutsche Bundesrepublik Inflation Linked Bond, 0.100%, 15/04/46	3,765,106	2.48				
<b>Total Germany</b>		<b>19,911,214</b>	<b>13.12</b>				
Italy							
EUR 5,399,123	Italy Buoni Poliennali Del Tesoro, 2.100%, 15/09/21	5,523,411	3.64				
EUR 2,942,549	Italy Buoni Poliennali Del Tesoro, 0.100%, 15/05/22	2,919,303	1.92				
EUR 2,484,818	Italy Buoni Poliennali Del Tesoro, 0.100%, 15/05/23	2,462,778	1.62				
EUR 5,909,737	Italy Buoni Poliennali Del Tesoro, 2.600%, 15/09/23	6,358,404	4.19				
EUR 3,967,105	Italy Buoni Poliennali Del Tesoro, 2.350%, 15/09/24	4,288,798	2.83				
EUR 3,943,945	Italy Buoni Poliennali Del Tesoro, 3.100%, 15/09/26	4,560,738	3.01				



## Schedule of Investments

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.35%				Corporate Bonds - 98.35% <i>(continued)</i>			
Australia				Australia <i>(continued)</i>			
EUR 400,000	Amcort Ltd, 2.750%, 22/03/23	420,724	0.01	EUR 900,000	Macquarie Group Ltd, 1.250%, 05/03/25	903,537	0.03
EUR 1,000,000	APT Pipelines Ltd, 1.375%, 22/03/22	1,012,840	0.03	EUR 1,445,000	Macquarie Group Ltd, 0.625%, 03/02/27	1,407,690	0.05
EUR 500,000	APT Pipelines Ltd, 2.000%, 22/03/27	528,550	0.02	EUR 1,300,000	National Australia Bank Ltd, 0.875%, 20/01/22	1,318,980	0.05
EUR 1,000,000	APT Pipelines Ltd, 2.000%, 15/07/30	1,054,180	0.04	EUR 800,000	National Australia Bank Ltd, 2.750%, 08/08/22	847,152	0.03
EUR 800,000	Aurizon Network Pty Ltd, 2.000%, 18/09/24	839,296	0.03	EUR 600,000	National Australia Bank Ltd, 0.350%, 07/09/22	605,346	0.02
EUR 500,000	Aurizon Network Pty Ltd, 3.125%, 01/06/26	551,355	0.02	EUR 750,000	National Australia Bank Ltd, 0.625%, 30/08/23	764,693	0.03
EUR 1,000,000	Ausgrid Finance Pty Ltd, 1.250%, 30/07/25	1,028,370	0.04	EUR 500,000	National Australia Bank Ltd, 0.625%, 10/11/23	509,960	0.02
EUR 1,000,000	AusNet Services Holdings Pty Ltd, 3.000%, 13/02/24	1,097,050	0.04	EUR 800,000	National Australia Bank Ltd, 0.250%, 20/05/24	805,432	0.03
EUR 1,500,000	AusNet Services Holdings Pty Ltd, 1.500%, 26/02/27	1,609,590	0.06	EUR 600,000	National Australia Bank Ltd, 0.625%, 18/09/24	613,890	0.02
EUR 500,000	AusNet Services Holdings Pty Ltd, 0.625%, 25/08/30	502,190	0.02	EUR 1,200,000	National Australia Bank Ltd, 1.250%, 18/05/26	1,279,080	0.04
EUR 2,015,000	Australia & New Zealand Banking Group Ltd, 0.625%, 21/02/23	2,048,550	0.07	EUR 1,900,000	National Australia Bank Ltd, 1.375%, 30/08/28	2,079,569	0.07
EUR 1,100,000	Australia & New Zealand Banking Group Ltd, 0.750%, 29/09/26	1,145,672	0.04	EUR 1,000,000	National Australia Bank Ltd Ltd, 1.375%, 30/08/28	1,094,510	0.04
EUR 1,300,000	Australia & New Zealand Banking Group Ltd, 1.125%, 21/11/29	1,287,455	0.04	EUR 560,000	National Australia Bank Ltd Ltd, 1.125%, 20/05/31	606,032	0.02
EUR 700,000	Australia Pacific Airports Melbourne Pty Ltd, 3.125%, 26/09/23	744,856	0.03	EUR 1,000,000	Origin Energy Finance Ltd, 3.500%, 04/10/21	1,034,770	0.04
EUR 500,000	Australia Pacific Airports Melbourne Pty Ltd, 1.750%, 15/10/24	510,875	0.02	EUR 1,000,000	Origin Energy Finance Ltd, 1.000%, 17/09/29	940,890	0.03
EUR 400,000	BHP Billiton Finance Ltd, 0.750%, 28/10/22	403,244	0.01	EUR 1,400,000	Scentre Group Trust 1, 2.250%, 16/07/24	1,443,400	0.05
EUR 900,000	BHP Billiton Finance Ltd, 3.000%, 29/05/24	991,971	0.03	EUR 500,000	Scentre Group Trust 1 Via Scentre Group Trust 2, 1.375%, 22/03/23	500,955	0.02
EUR 732,000	BHP Billiton Finance Ltd, 3.250%, 24/09/27	866,717	0.03	EUR 400,000	Scentre Group Trust 1 Via Scentre Group Trust 2, 1.750%, 11/04/28	394,040	0.01
EUR 1,300,000	BHP Billiton Finance Ltd, 1.500%, 29/04/30	1,380,353	0.05	EUR 1,090,000	Scentre Group Trust 1 Via Scentre Group Trust 2, 1.450%, 28/03/29	1,039,435	0.04
EUR 1,400,000	BHP Billiton Finance Ltd, 3.125%, 29/04/33	1,744,792	0.06	EUR 600,000	Scentre Group Trust 2, 3.250%, 11/09/23	635,256	0.02
EUR 900,000	BHP Billiton Finance Ltd, 5.625%, 22/10/79	1,043,388	0.04	EUR 600,000	Stockland Trust, 1.500%, 03/11/21	603,072	0.02
EUR 500,000	Brambles Finance Ltd, 2.375%, 12/06/24	528,290	0.02	EUR 400,000	Stockland Trust, 1.625%, 27/04/26	395,256	0.01
EUR 1,800,000	Commonwealth Bank of Australia, 0.500%, 11/07/22	1,819,944	0.06	EUR 700,000	Sydney Airport Finance Co Pty Ltd, 2.750%, 23/04/24	734,601	0.03
EUR 1,400,000	Commonwealth Bank of Australia, 2.000%, 22/04/27	1,418,578	0.05	EUR 650,000	Sydney Airport Finance Co Pty Ltd, 1.750%, 26/04/28	653,666	0.02
EUR 1,400,000	Commonwealth Bank of Australia, 1.125%, 18/01/28	1,503,138	0.05	EUR 700,000	Telstra Corp Ltd, 3.750%, 16/05/22	745,437	0.03
EUR 1,100,000	Commonwealth Bank of Australia, 1.936%, 03/10/29	1,134,463	0.04	EUR 1,000,000	Telstra Corp Ltd, 3.500%, 21/09/22	1,072,160	0.04
EUR 700,000	Goodman Australia Finance Pty Ltd, 1.375%, 27/09/25	699,986	0.02	EUR 1,000,000	Telstra Corp Ltd, 2.500%, 15/09/23	1,072,060	0.04
EUR 600,000	Macquarie Bank Ltd, 1.125%, 20/01/22	607,806	0.02	EUR 1,100,000	Telstra Corp Ltd, 1.125%, 14/04/26	1,149,830	0.04
				EUR 565,000	Telstra Corp Ltd, 1.375%, 26/03/29	605,132	0.02

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
Australia (continued)				Austria (continued)			
EUR 390,000	Telstra Corp Ltd, 1.000%, 23/04/30	401,645	0.01	EUR 500,000	IMMOFINANZ AG, 2.625%, 27/01/23	501,360	0.02
EUR 1,000,000	Toyota Finance Australia Ltd, 1.584%, 21/04/22	1,024,610	0.04	EUR 1,000,000	Mondi Finance Europe GmbH, 2.375%, 01/04/28	1,079,320	0.04
EUR 1,500,000	Toyota Finance Australia Ltd, 0.500%, 06/04/23	1,508,145	0.05	EUR 450,000	OMV AG, 4.250%, 12/10/21	473,773	0.02
EUR 1,000,000	Toyota Finance Australia Ltd, 0.250%, 09/04/24	998,010	0.03	EUR 800,000	OMV AG, 2.625%, 27/09/22	845,928	0.03
EUR 500,000	Toyota Finance Australia Ltd, 2.004%, 21/10/24	533,625	0.02	EUR 1,035,000	OMV AG, zero coupon, 16/06/23	1,031,202	0.03
EUR 500,000	Toyota Finance Australia Ltd, 2.280%, 21/10/27	556,655	0.02	EUR 500,000	OMV AG, 0.750%, 04/12/23	509,825	0.02
EUR 700,000	Transurban Finance Co Pty Ltd, 1.875%, 16/09/24	726,404	0.02	EUR 1,000,000	OMV AG, 1.500%, 09/04/24	1,046,190	0.04
EUR 500,000	Transurban Finance Co Pty Ltd, 2.000%, 28/08/25	520,335	0.02	EUR 500,000	OMV AG, zero coupon, 03/07/25	493,165	0.02
EUR 1,000,000	Transurban Finance Co Pty Ltd, 1.750%, 29/03/28	1,024,000	0.04	EUR 800,000	OMV AG, 1.000%, 14/12/26	833,704	0.03
EUR 1,000,000	Transurban Finance Co Pty Ltd, 1.450%, 16/05/29	992,680	0.03	EUR 800,000	OMV AG, 3.500%, 27/09/27	970,944	0.03
EUR 1,000,000	Transurban Finance Co Pty Ltd, 3.000%, 08/04/30	1,101,920	0.04	EUR 1,000,000	OMV AG, 2.000%, 09/04/28	1,107,050	0.04
EUR 1,400,000	Vicinity Centres Trust, 1.125%, 07/11/29	1,293,208	0.04	EUR 500,000	OMV AG, 1.875%, 04/12/28	550,150	0.02
EUR 600,000	Wesfarmers Ltd, 1.250%, 07/10/21	607,812	0.02	EUR 1,100,000	OMV AG, 0.750%, 16/06/30	1,087,262	0.04
EUR 600,000	Wesfarmers Ltd, 2.750%, 02/08/22	629,352	0.02	EUR 1,000,000	OMV AG, 2.375%, 09/04/32	1,148,000	0.04
EUR 1,000,000	Westpac Banking Corp, 0.250%, 17/01/22	1,003,830	0.03	EUR 600,000	OMV AG, 1.000%, 03/07/34	587,172	0.02
EUR 1,000,000	Westpac Banking Corp, 0.375%, 05/03/23	1,010,630	0.03	EUR 1,000,000	OMV AG, 5.250%, perpetual	1,042,830	0.03
EUR 1,000,000	Westpac Banking Corp, 0.750%, 17/10/23	1,023,670	0.03	EUR 900,000	OMV AG, 6.250%, perpetual	1,055,079	0.04
EUR 400,000	Westpac Banking Corp, 0.625%, 22/11/24	409,164	0.01	EUR 700,000	OMV AG, 2.875%, perpetual	702,835	0.02
EUR 700,000	Westpac Banking Corp, 0.875%, 17/04/27	734,286	0.03	EUR 300,000	Raiffeisen Bank International AG, 0.250%, 05/07/21	299,967	0.01
EUR 880,000	Westpac Banking Corp, 1.125%, 05/09/27	939,365	0.03	EUR 600,000	Raiffeisen Bank International AG, 6.000%, 16/10/23	670,404	0.02
EUR 895,000	Westpac Banking Corp, 1.450%, 17/07/28	986,460	0.03	EUR 500,000	Raiffeisen Bank International AG, 1.000%, 04/12/23	508,710	0.02
<b>Total Australia</b>		<b>72,405,860</b>	<b>2.49</b>	EUR 800,000	Raiffeisen Bank International AG, 0.250%, 22/01/25	793,232	0.03
Austria				EUR 500,000	Raiffeisen Bank International AG, 0.375%, 25/09/26	496,450	0.02
EUR 600,000	BAWAG Group AG, 2.375%, 26/03/29	583,560	0.02	EUR 1,000,000	Raiffeisen Bank International AG, 1.500%, 12/03/30	945,930	0.03
EUR 600,000	Erste Group Bank AG, 0.375%, 16/04/24	602,844	0.02	EUR 600,000	Raiffeisen Bank International AG, 2.875%, 18/06/32	608,796	0.02
EUR 400,000	Erste Group Bank AG, 0.875%, 22/05/26	404,148	0.01	EUR 500,000	Raiffeisenlandesbank Niederösterreich-Wien AG, 0.250%, 16/04/24	486,620	0.02
EUR 1,800,000	Erste Group Bank AG, 0.875%, 13/05/27	1,851,534	0.06	EUR 600,000	Raiffeisenlandesbank Oberösterreich AG, 0.750%, 22/05/23	597,786	0.02
EUR 500,000	Erste Group Bank AG, 1.000%, 10/06/30	477,185	0.02	EUR 1,000,000	Telekom Finanzmanagement GmbH, 3.125%, 03/12/21	1,043,480	0.04
EUR 100,000	Erste Group Bank AG, 1.000%, 10/06/30	95,437	0.00	EUR 911,000	Telekom Finanzmanagement GmbH, 4.000%, 04/04/22	970,771	0.03
				EUR 200,000	Telekom Finanzmanagement GmbH, 3.500%, 04/07/23	219,858	0.01
				EUR 900,000	Telekom Finanzmanagement GmbH, 1.500%, 07/12/26	968,895	0.03
				EUR 300,000	UNIQA Insurance Group AG, 6.875%, 31/07/43	335,046	0.01
				EUR 900,000	UNIQA Insurance Group AG, 6.000%, 27/07/46	1,032,048	0.03
				EUR 700,000	Vienna Insurance Group AG Wiener Versicherung Gruppe, 5.500%, 09/10/43	775,439	0.03

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
Austria (continued)				Belgium (continued)			
EUR 400,000	Vienna Insurance Group AG Wiener Versicherung Gruppe, 3.750%, 02/03/46	428,848	0.01	EUR 500,000	Belfius Bank SA, 0.375%, 13/02/26	489,165	0.02
EUR 900,000	Volksbank Wien AG, 2.750%, 06/10/27	859,383	0.03	EUR 500,000	Belfius Bank SA, 3.125%, 11/05/26	550,270	0.02
				EUR 600,000	Belfius Bank SA, zero coupon, 28/08/26	581,136	0.02
<b>Total Austria</b>		<b>31,122,160</b>	<b>1.07</b>	EUR 600,000	Brussels Airport Co NV/SA, 1.000%, 03/05/24	592,824	0.02
Belgium				EUR 300,000	Elia System Operator SA/NV, 1.375%, 27/05/24	312,882	0.01
EUR 1,500,000	AG Insurance SA, 3.500%, 30/06/47	1,597,485	0.05	EUR 600,000	Elia System Operator SA/NV, 1.375%, 14/01/26	632,142	0.02
EUR 600,000	Ageas, 3.250%, 02/07/49	620,520	0.02	EUR 1,100,000	Elia System Operator SA/NV, 3.250%, 04/04/28	1,336,566	0.05
EUR 1,500,000	Anheuser Busch InBev SA, 1.125%, 01/07/27	1,532,370	0.05	EUR 300,000	Elia System Operator SA/NV, 1.500%, 05/09/28	323,346	0.01
EUR 1,300,000	Anheuser Busch InBev SA, 1.650%, 28/03/31	1,341,704	0.05	EUR 400,000	Elia System Operator SA/NV, 3.000%, 07/04/29	486,524	0.02
EUR 2,000,000	Anheuser Busch InBev SA, 2.875%, 02/04/32	2,266,740	0.08	EUR 1,100,000	Elia System Operator SA/NV, 2.750%, perpetual	1,117,039	0.04
EUR 3,000,000	Anheuser Busch InBev SA, 3.700%, 02/04/40	3,642,960	0.13	EUR 1,300,000	Elia Transmission Belgium SA, 0.875%, 28/04/30	1,327,794	0.05
EUR 500,000	Anheuser-Busch InBev SA/NV, 4.000%, 02/06/21	517,360	0.02	EUR 400,000	Euroclear Bank SA, 0.500%, 10/07/23	405,244	0.01
EUR 700,000	Anheuser-Busch InBev SA/NV, 1.950%, 30/09/21	715,960	0.02	EUR 1,200,000	KBC Group NV, 0.750%, 01/03/22	1,210,980	0.04
EUR 2,300,000	Anheuser-Busch InBev SA/NV, 0.875%, 17/03/22	2,328,244	0.08	EUR 600,000	KBC Group NV, 0.875%, 27/06/23	611,028	0.02
EUR 1,100,000	Anheuser-Busch InBev SA/NV, 0.800%, 20/04/23	1,118,227	0.04	EUR 1,000,000	KBC Group NV, 0.750%, 18/10/23	1,013,580	0.03
EUR 986,000	Anheuser-Busch InBev SA/NV, 2.875%, 25/09/24	1,085,290	0.04	EUR 1,500,000	KBC Group NV, 1.125%, 25/01/24	1,540,140	0.05
EUR 3,030,000	Anheuser-Busch InBev SA/NV, 1.500%, 17/03/25	3,188,106	0.11	EUR 500,000	KBC Group NV, 0.625%, 10/04/25	506,525	0.02
EUR 1,000,000	Anheuser-Busch InBev SA/NV, 2.700%, 31/03/26	1,121,360	0.04	EUR 1,000,000	KBC Group NV, 1.875%, 11/03/27	1,008,060	0.03
EUR 2,400,000	Anheuser-Busch InBev SA/NV, 1.150%, 22/01/27	2,457,600	0.08	EUR 1,000,000	KBC Group NV, 0.375%, 16/06/27	1,002,960	0.03
EUR 2,000,000	Anheuser-Busch InBev SA/NV, 2.125%, 02/12/27	2,166,560	0.07	EUR 600,000	KBC Group NV, 1.625%, 18/09/29	611,028	0.02
EUR 3,400,000	Anheuser-Busch InBev SA/NV, 2.000%, 17/03/28	3,666,084	0.13	EUR 900,000	KBC Group NV, 0.500%, 03/12/29	869,625	0.03
EUR 700,000	Anheuser-Busch InBev SA/NV, 1.500%, 18/04/30	723,051	0.02	EUR 500,000	KBC Group NV, 0.750%, 24/01/30	502,110	0.02
EUR 500,000	Anheuser-Busch InBev SA/NV, 3.250%, 24/01/33	591,890	0.02	EUR 1,000,000	Lonza Finance International NV, 1.625%, 21/04/27	1,057,370	0.04
EUR 900,000	Anheuser-Busch InBev SA/NV, 2.000%, 23/01/35	923,958	0.03	EUR 900,000	Solvay SA, 1.625%, 02/12/22	924,876	0.03
EUR 3,300,000	Anheuser-Busch InBev SA/NV, 2.750%, 17/03/36	3,645,477	0.13	EUR 500,000	Solvay SA, 2.750%, 02/12/27	561,255	0.02
EUR 1,100,000	Argenta Spaarbank, 1.000%, 06/02/24	1,099,014	0.04	<b>Total Belgium</b>		<b>58,184,622</b>	<b>2.00</b>
EUR 700,000	Barry Callebaut Services NV, 2.375%, 24/05/24	747,075	0.03	Bermuda			
EUR 700,000	Belfius Bank SA, 0.750%, 12/09/22	702,583	0.02	EUR 1,700,000	Bacardi Ltd, 2.750%, 03/07/23	1,741,395	0.06
EUR 500,000	Belfius Bank SA, 0.625%, 30/08/23	505,615	0.02	EUR 1,500,000	Fidelity International Ltd, 2.500%, 04/11/26	1,526,535	0.05
EUR 300,000	Belfius Bank SA, 1.000%, 26/10/24	304,920	0.01	<b>Total Bermuda</b>		<b>3,267,930</b>	<b>0.11</b>
				Brazil			
				EUR 1,000,000	Vale SA, 3.750%, 10/01/23	1,032,490	0.04
				<b>Total Brazil</b>		<b>1,032,490</b>	<b>0.04</b>
				British Virgin Islands			
				EUR 1,000,000	Cheung Kong Infrastructure Finance BVI Ltd, 1.000%, 12/12/24	993,210	0.03
				EUR 600,000	Global Switch Holdings Ltd, 1.500%, 31/01/24	607,728	0.02
				EUR 800,000	Global Switch Holdings Ltd, 2.250%, 31/05/27	843,400	0.03

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
British Virgin Islands (continued)				Cayman Islands (continued)			
EUR 500,000	Huarong Universe Investment Holding Ltd, 1.625%, 05/12/22	475,300	0.02	EUR 700,000	CK Hutchison Finance 16 Ltd, 2.000%, 06/04/28	743,617	0.02
EUR 500,000	Rail Transit International Development Co Ltd, 1.625%, 22/06/22	502,360	0.02	EUR 700,000	Hutchison Whampoa Europe Finance 12 Ltd, 3.625%, 06/06/22	739,270	0.02
EUR 1,500,000	Talent Yield European Ltd, 1.300%, 21/04/22	1,509,075	0.05	EUR 2,200,000	Hutchison Whampoa Finance 14 Ltd, 1.375%, 31/10/21	2,224,684	0.08
				EUR 1,000,000	XLIT Ltd, 3.250%, 29/06/47	1,060,720	0.04
<b>Total British Virgin Islands</b>		<b>4,931,073</b>	<b>0.17</b>	<b>Total Cayman Islands</b>		<b>9,238,330</b>	<b>0.32</b>
Canada				China			
EUR 900,000	Alimentation Couche-Tard Inc, 1.875%, 06/05/26	944,415	0.03	EUR 500,000	Bank of Communications Co Ltd, 3.625%, 03/10/26	505,205	0.02
EUR 1,800,000	Bank of Montreal, 0.250%, 17/11/21	1,804,248	0.06	<b>Total China</b>		<b>505,205</b>	<b>0.02</b>
EUR 1,000,000	Bank of Nova Scotia, 0.375%, 06/04/22	1,002,980	0.03	Czech Republic			
EUR 1,200,000	Bank of Nova Scotia, 0.500%, 30/04/24	1,201,680	0.04	EUR 1,000,000	EP Infrastructure AS, 1.659%, 26/04/24	1,004,520	0.03
EUR 850,000	Bank of Nova Scotia, 0.125%, 04/09/26	828,554	0.03	EUR 1,400,000	EP Infrastructure AS, 1.698%, 30/07/26	1,381,058	0.05
EUR 2,000,000	Canadian Imperial Bank of Commerce, 0.750%, 22/03/23	2,038,480	0.07	EUR 500,000	EP Infrastructure AS, 2.045%, 09/10/28	485,065	0.02
EUR 1,100,000	Canadian Imperial Bank of Commerce, 0.375%, 03/05/24	1,094,126	0.03	<b>Total Czech Republic</b>		<b>2,870,643</b>	<b>0.10</b>
EUR 800,000	Fairfax Financial Holdings Ltd, 2.750%, 29/03/28	828,216	0.03	Denmark			
EUR 1,000,000	Federation des Caisses Desjardins du Quebec, 0.250%, 27/09/21	1,004,040	0.03	EUR 700,000	AP Moller - Maersk A/S, 1.500%, 24/11/22	712,712	0.03
EUR 450,000	Great-West Lifeco Inc, 2.500%, 18/04/23	474,867	0.02	EUR 700,000	AP Moller - Maersk A/S, 1.750%, 16/03/26	704,662	0.02
EUR 600,000	Great-West Lifeco Inc, 1.750%, 07/12/26	631,734	0.02	EUR 900,000	Carlsberg Breweries A/S, 2.625%, 15/11/22	951,237	0.03
EUR 800,000	Magna International Inc, 1.900%, 24/11/23	830,120	0.03	EUR 500,000	Carlsberg Breweries A/S, 0.500%, 06/09/23	503,930	0.02
EUR 800,000	Magna International Inc, 1.500%, 25/09/27	814,640	0.03	EUR 1,000,000	Carlsberg Breweries A/S, 2.500%, 28/05/24	1,078,990	0.04
EUR 500,000	Royal Bank of Canada, 0.250%, 02/05/24	499,860	0.02	EUR 775,000	Carlsberg Breweries A/S, 0.375%, 30/06/27	767,056	0.03
EUR 1,000,000	Royal Bank of Canada, 0.125%, 23/07/24	992,870	0.03	EUR 300,000	Carlsberg Breweries A/S, 0.875%, 01/07/29	305,886	0.01
EUR 1,900,000	Toronto-Dominion Bank, 0.625%, 20/07/23	1,937,297	0.07	EUR 270,000	Carlsberg Breweries A/S, 0.625%, 09/03/30	266,439	0.01
EUR 2,500,000	Toronto-Dominion Bank, 0.375%, 25/04/24	2,508,225	0.09	EUR 500,000	Danfoss A/S, 1.375%, 23/02/22	506,535	0.02
EUR 1,000,000	Total Capital Canada Ltd, 1.125%, 18/03/22	1,017,920	0.04	EUR 500,000	Danica Pension Livsforsikrings AB, 4.375%, 29/09/45	536,700	0.02
EUR 1,900,000	Total Capital Canada Ltd, 2.125%, 18/09/29	2,171,073	0.08	EUR 700,000	Danske Bank A/S, 1.375%, 24/05/22	707,854	0.02
<b>Total Canada</b>		<b>22,625,345</b>	<b>0.78</b>	EUR 1,000,000	Danske Bank A/S, 0.250%, 28/11/22	1,003,920	0.04
Cayman Islands				EUR 1,400,000	Danske Bank A/S, 0.875%, 22/05/23	1,398,810	0.05
EUR 800,000	CK Hutchison Europe Finance 18 Ltd, 1.250%, 13/04/25	807,392	0.03	EUR 800,000	Danske Bank A/S, 0.750%, 02/06/23	814,320	0.03
EUR 500,000	CK Hutchison Europe Finance 18 Ltd, 2.000%, 13/04/30	532,585	0.02	EUR 1,175,000	Danske Bank A/S, 1.625%, 15/03/24	1,202,847	0.04
EUR 500,000	CK Hutchison Finance 16 II Ltd, 0.875%, 03/10/24	499,460	0.02	EUR 1,200,000	Danske Bank A/S, 0.625%, 26/05/25	1,211,616	0.04
EUR 2,600,000	CK Hutchison Finance 16 Ltd, 1.250%, 06/04/23	2,630,602	0.09	EUR 1,100,000	Danske Bank A/S, 0.500%, 27/08/25	1,077,340	0.04
				EUR 890,000	Danske Bank A/S, 2.500%, 21/06/29	908,494	0.03

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
Denmark (continued)				Finland (continued)			
EUR 1,300,000	Danske Bank A/S, 1.375%, 12/02/30	1,252,680	0.04	EUR 300,000	Nordea Bank Abp, 1.000%, 27/06/29	291,114	0.01
EUR 1,000,000	DSV AS, 0.375%, 26/02/27	949,830	0.03	EUR 300,000	OP Corporate Bank plc, 0.875%, 21/06/21	302,859	0.01
EUR 500,000	ISS Global A/S, 2.125%, 02/12/24	519,660	0.02	EUR 400,000	OP Corporate Bank plc, 5.750%, 28/02/22	431,268	0.02
EUR 260,000	ISS Global A/S, 0.875%, 18/06/26	252,099	0.01	EUR 2,200,000	OP Corporate Bank plc, 0.750%, 03/03/22	2,226,400	0.08
EUR 1,000,000	ISS Global A/S, 1.500%, 31/08/27	991,330	0.03	EUR 500,000	OP Corporate Bank plc, 0.375%, 11/10/22	503,840	0.02
EUR 1,585,000	Jyske Bank A/S, 0.625%, 20/06/24	1,566,297	0.05	EUR 1,000,000	OP Corporate Bank plc, 0.375%, 29/08/23	1,010,490	0.04
EUR 600,000	Jyske Bank A/S, 2.250%, 05/04/29	606,882	0.02	EUR 400,000	OP Corporate Bank plc, 0.375%, 19/06/24	396,396	0.01
EUR 400,000	Nykredit Realkredit A/S, 0.750%, 14/07/21	401,084	0.01	EUR 1,000,000	OP Corporate Bank plc, 0.125%, 01/07/24	997,560	0.03
EUR 700,000	Nykredit Realkredit A/S, 0.500%, 19/01/22	699,125	0.02	EUR 600,000	OP Corporate Bank plc, 1.000%, 22/05/25	626,964	0.02
EUR 545,000	Nykredit Realkredit A/S, 0.250%, 20/01/23	537,354	0.02	EUR 1,200,000	OP Corporate Bank plc, 0.500%, 12/08/25	1,215,720	0.04
EUR 1,000,000	Nykredit Realkredit A/S, 0.875%, 17/01/24	998,450	0.03	EUR 600,000	OP Corporate Bank plc, 0.600%, 18/01/27	596,988	0.02
EUR 665,000	Nykredit Realkredit A/S, 0.125%, 10/07/24	640,282	0.02	EUR 1,000,000	OP Corporate Bank plc, 0.625%, 12/11/29	981,240	0.03
EUR 500,000	Nykredit Realkredit A/S, 0.625%, 17/01/25	488,825	0.02	EUR 1,590,000	OP Corporate Bank plc, 1.625%, 09/06/30	1,589,873	0.06
EUR 1,000,000	Nykredit Realkredit A/S, 0.500%, 10/07/25	1,010,470	0.04	EUR 500,000	Sampo Oyj, 1.500%, 16/09/21	508,365	0.02
EUR 1,000,000	Nykredit Realkredit A/S, 0.750%, 20/01/27	970,070	0.03	EUR 700,000	Sampo Oyj, 1.000%, 18/09/23	716,653	0.02
EUR 1,100,000	Nykredit Realkredit A/S, 2.750%, 17/11/27	1,132,494	0.04	EUR 700,000	Sampo Oyj, 1.250%, 30/05/25	727,930	0.03
EUR 500,000	Sydbank A/S, 1.250%, 04/02/22	498,885	0.02	EUR 130,000	Sampo Oyj, 1.625%, 21/02/28	138,892	0.01
EUR 600,000	Sydbank A/S, 1.375%, 18/09/23	599,862	0.02	EUR 500,000	Sampo Oyj, 3.375%, 23/05/49	539,090	0.02
EUR 400,000	Sydbank A/S, 1.375%, 18/09/23	399,908	0.01	EUR 700,000	Sampo OYJ, 2.250%, 27/09/30	787,262	0.03
<b>Total Denmark</b>		<b>29,174,935</b>	<b>1.00</b>	EUR 2,000,000	Stora Enso OYJ, 2.500%, 21/03/28	2,064,560	0.07
Estonia				<b>Total Finland</b>			
EUR 400,000	Luminor Bank AS, 1.375%, 21/10/22	393,872	0.01			<b>26,415,425</b>	<b>0.91</b>
<b>Total Estonia</b>		<b>393,872</b>	<b>0.01</b>	France			
Finland				EUR 500,000	Accor SA, 2.375%, 17/09/23	500,960	0.02
EUR 500,000	CRH Finland Services OYJ, 0.875%, 05/11/23	507,765	0.02	EUR 700,000	Accor SA, 1.250%, 25/01/24	669,949	0.02
EUR 600,000	Elenia Finance OYI, 0.375%, 06/02/27	596,886	0.02	EUR 700,000	Accor SA, 1.750%, 04/02/26	670,292	0.02
EUR 400,000	Elisa OYJ, 0.875%, 17/03/24	407,132	0.01	EUR 500,000	Air Liquide Finance SA, 2.125%, 15/10/21	513,580	0.02
EUR 400,000	Elisa OYJ, 1.125%, 26/02/26	411,872	0.01	EUR 300,000	Air Liquide Finance SA, 0.375%, 18/04/22	301,455	0.01
EUR 600,000	Kojamo Oyj, 1.500%, 19/06/24	616,158	0.02	EUR 600,000	Air Liquide Finance SA, 0.500%, 13/06/22	605,022	0.02
EUR 550,000	Kojamo Oyj, 1.625%, 07/03/25	566,434	0.02	EUR 500,000	Air Liquide Finance SA, 1.875%, 05/06/24	536,725	0.02
EUR 670,000	Kojamo Oyj, 1.875%, 27/05/27	694,542	0.02	EUR 600,000	Air Liquide Finance SA, 0.750%, 13/06/24	616,524	0.02
EUR 600,000	Metso OYJ, 1.125%, 13/06/24	592,218	0.02	EUR 1,100,000	Air Liquide Finance SA, 1.000%, 08/03/27	1,165,505	0.04
EUR 1,800,000	Nordea Bank Abp, 1.000%, 22/02/23	1,849,716	0.06	EUR 1,000,000	Air Liquide Finance SA, 1.250%, 13/06/28	1,086,620	0.04
EUR 900,000	Nordea Bank Abp, 0.375%, 28/05/26	917,433	0.03	EUR 1,000,000	Air Liquide Finance SA, 0.625%, 20/06/30	1,030,660	0.04
EUR 1,500,000	Nordea Bank Abp, 0.500%, 14/05/27	1,533,105	0.05	EUR 300,000	Air Liquide SA, 2.375%, 06/09/23	322,602	0.01
EUR 1,000,000	Nordea Bank Abp, 1.125%, 27/09/27	1,068,700	0.04				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
France (continued)				France (continued)			
EUR 1,000,000	Airbus SE, 1.375%, 09/06/26	1,015,420	0.03	EUR 700,000	Autoroutes du Sud de la France SA, 1.375%, 21/02/31	761,873	0.03
EUR 2,200,000	Airbus SE, 2.375%, 07/04/32	2,414,258	0.08	EUR 1,150,000	AXA SA, 5.125%, 04/07/43	1,280,881	0.04
EUR 500,000	Ald SA, 1.250%, 11/10/22	495,570	0.02	EUR 1,600,000	AXA SA, 3.375%, 06/07/47	1,752,784	0.06
EUR 700,000	ALD SA, 0.875%, 18/07/22	687,694	0.02	EUR 2,400,000	AXA SA, 3.250%, 28/05/49	2,629,152	0.09
EUR 300,000	ALD SA, 0.375%, 18/07/23	290,904	0.01	EUR 1,200,000	AXA SA, 3.941%, 29/11/49	1,297,620	0.04
EUR 800,000	Alstom SA, 0.250%, 14/10/26	764,712	0.03	EUR 1,450,000	AXA SA, 3.875%, perpetual	1,580,065	0.05
EUR 500,000	Altarea SCA, 2.250%, 05/07/24	509,855	0.02	EUR 1,500,000	Banque Federative du Credit Mutuel SA, 0.375%, 13/01/22	1,505,880	0.05
EUR 600,000	Altarea SCA, 1.875%, 17/01/28	553,446	0.02	EUR 1,500,000	Banque Federative du Credit Mutuel SA, 3.250%, 23/08/22	1,601,205	0.06
EUR 500,000	Altareit SCA, 2.875%, 02/07/25	507,895	0.02	EUR 1,100,000	Banque Federative du Credit Mutuel SA, 0.500%, 16/11/22	1,109,944	0.04
EUR 500,000	Aprr SA, 1.500%, 25/01/30	541,370	0.02	EUR 1,600,000	Banque Federative du Credit Mutuel SA, 0.750%, 15/06/23	1,630,160	0.06
EUR 500,000	APRR SA, zero coupon, 20/01/23	497,075	0.02	EUR 1,500,000	Banque Federative du Credit Mutuel SA, 3.000%, 28/11/23	1,646,910	0.06
EUR 1,000,000	APRR SA, 1.500%, 15/01/24	1,038,590	0.04	EUR 2,000,000	Banque Federative du Credit Mutuel SA, 0.125%, 05/02/24	1,994,940	0.07
EUR 600,000	APRR SA, 1.875%, 15/01/25	640,374	0.02	EUR 2,600,000	Banque Federative du Credit Mutuel SA, 2.625%, 18/03/24	2,837,016	0.10
EUR 1,000,000	APRR SA, 1.125%, 09/01/26	1,041,930	0.04	EUR 900,000	Banque Federative du Credit Mutuel SA, 3.000%, 21/05/24	963,684	0.03
EUR 500,000	APRR SA, 1.250%, 06/01/27	528,050	0.02	EUR 1,600,000	Banque Federative du Credit Mutuel SA, 1.250%, 14/01/25	1,676,144	0.06
EUR 400,000	APRR SA, 1.250%, 14/01/27	419,520	0.01	EUR 2,000,000	Banque Federative du Credit Mutuel SA, 0.750%, 17/07/25	2,054,680	0.07
EUR 500,000	APRR SA, 1.250%, 18/01/28	528,250	0.02	EUR 1,400,000	Banque Federative du Credit Mutuel SA, 3.000%, 11/09/25	1,526,994	0.05
EUR 600,000	APRR SA, 1.875%, 06/01/31	666,198	0.02	EUR 1,400,000	Banque Federative du Credit Mutuel SA, 1.625%, 19/01/26	1,508,416	0.05
EUR 600,000	APRR SA, 1.625%, 13/01/32	656,298	0.02	EUR 1,000,000	Banque Federative du Credit Mutuel SA, 2.375%, 24/03/26	1,051,820	0.04
EUR 800,000	APRR SA, 1.500%, 17/01/33	872,752	0.03	EUR 2,000,000	Banque Federative du Credit Mutuel SA, 0.750%, 08/06/26	2,048,020	0.07
EUR 800,000	Arkema SA, 1.500%, 20/01/25	836,104	0.03	EUR 1,100,000	Banque Federative du Credit Mutuel SA, 1.875%, 04/11/26	1,128,567	0.04
EUR 1,000,000	Arkema SA, 1.500%, 20/04/27	1,045,250	0.04	EUR 400,000	Banque Federative du Credit Mutuel SA, 2.625%, 31/03/27	429,308	0.01
EUR 1,000,000	Arkema SA, 0.750%, 03/12/29	969,300	0.03	EUR 1,500,000	Banque Federative du Credit Mutuel SA, 1.250%, 26/05/27	1,603,890	0.06
EUR 800,000	Atos SE, 0.750%, 07/05/22	807,304	0.03	EUR 1,000,000	Banque Federative du Credit Mutuel SA, 1.625%, 15/11/27	1,011,580	0.03
EUR 800,000	Atos SE, 1.750%, 07/05/25	847,216	0.03	EUR 1,000,000	Banque Federative du Credit Mutuel SA, 2.500%, 25/05/28	1,076,300	0.04
EUR 900,000	Atos SE, 2.500%, 07/11/28	1,030,653	0.04	EUR 1,000,000	Banque Federative du Credit Mutuel SA, 1.375%, 16/07/28	1,084,950	0.04
EUR 700,000	Auchan Holding SA, 0.625%, 07/02/22	689,199	0.02	EUR 1,400,000	Banque Federative du Credit Mutuel SA, 1.750%, 15/03/29	1,521,632	0.05
EUR 700,000	Auchan Holding SA, 2.375%, 12/12/22	713,965	0.02	EUR 1,500,000	Banque Federative du Credit Mutuel SA, 1.875%, 18/06/29	1,544,280	0.05
EUR 900,000	Auchan Holding SA, 2.250%, 06/04/23	910,674	0.03	EUR 1,500,000	Banque Federative du Credit Mutuel SA, 0.750%, 17/01/30	1,485,345	0.05
EUR 1,100,000	Auchan Holding SA, 2.625%, 30/01/24	1,121,472	0.04	EUR 1,200,000	Banque Federative du Credit Mutuel SA, 1.250%, 03/06/30	1,235,124	0.04
EUR 1,500,000	Auchan Holding SA, 2.375%, 25/04/25	1,488,600	0.05	EUR 500,000	BNP Paribas Cardif SA, 1.000%, 29/11/24	495,715	0.02
EUR 1,500,000	Auchan Holding SA, 2.875%, 29/01/26	1,499,025	0.05				
EUR 1,700,000	Autoroutes du Sud de la France SA, 5.625%, 04/07/22	1,882,359	0.06				
EUR 800,000	Autoroutes du Sud de la France SA, 2.875%, 18/01/23	855,160	0.03				
EUR 700,000	Autoroutes du Sud de la France SA, 2.950%, 17/01/24	763,819	0.03				
EUR 700,000	Autoroutes du Sud de la France SA, 1.125%, 20/04/26	736,932	0.03				
EUR 400,000	Autoroutes du Sud de la France SA, 1.000%, 13/05/26	418,808	0.01				
EUR 1,200,000	Autoroutes du Sud de la France SA, 1.250%, 18/01/27	1,276,884	0.04				
EUR 700,000	Autoroutes du Sud de la France SA, 1.375%, 27/06/28	756,623	0.03				
EUR 1,100,000	Autoroutes du Sud de la France SA, 1.375%, 22/01/30	1,195,568	0.04				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
France (continued)				France (continued)			
EUR 2,000,000	BNP Paribas Cardif SA, 4.032%, perpetual	2,147,020	0.07	EUR 900,000	Bouygues SA, 4.500%, 09/02/22	962,919	0.03
EUR 1,850,000	BNP Paribas SA, 4.125%, 14/01/22	1,964,996	0.07	EUR 600,000	Bouygues SA, 3.625%, 16/01/23	653,040	0.02
EUR 600,000	BNP Paribas SA, 0.500%, 01/06/22	606,006	0.02	EUR 500,000	Bouygues SA, 1.375%, 07/06/27	534,065	0.02
EUR 1,050,000	BNP Paribas SA, 2.875%, 24/10/22	1,118,113	0.04	EUR 1,000,000	Bouygues SA, 1.125%, 24/07/28	1,039,340	0.04
EUR 1,400,000	BNP Paribas SA, 0.750%, 11/11/22	1,422,666	0.05	EUR 300,000	BPCE SA, 4.500%, 10/02/22	1,071,330	0.04
EUR 1,400,000	BNP Paribas SA, 1.125%, 15/01/23	1,438,276	0.05	EUR 1,400,000	BPCE SA, 1.125%, 14/12/22	306,609	0.01
EUR 1,500,000	BNP Paribas SA, 4.500%, 21/03/23	1,682,055	0.06	EUR 800,000	BPCE SA, 1.125%, 18/01/23	1,418,578	0.05
EUR 1,900,000	BNP Paribas SA, 2.875%, 26/09/23	2,075,484	0.07	EUR 900,000	BPCE SA, 4.250%, 06/02/23	883,592	0.03
EUR 1,900,000	BNP Paribas SA, 1.125%, 10/10/23	1,936,461	0.07	EUR 900,000	BPCE SA, 4.625%, 18/07/23	999,135	0.03
EUR 1,000,000	BNP Paribas SA, 1.125%, 22/11/23	1,020,280	0.04	EUR 1,300,000	BPCE SA, 0.625%, 26/09/23	1,319,565	0.05
EUR 700,000	BNP Paribas SA, 1.000%, 17/04/24	711,452	0.02	EUR 900,000	BPCE SA, 0.375%, 05/10/23	906,759	0.03
EUR 1,000,000	BNP Paribas SA, 2.375%, 20/05/24	1,091,770	0.04	EUR 1,000,000	BPCE SA, 2.875%, 16/01/24	1,091,700	0.04
EUR 500,000	BNP Paribas SA, 1.000%, 27/06/24	508,225	0.02	EUR 1,200,000	BPCE SA, 0.875%, 31/01/24	1,211,340	0.04
EUR 1,000,000	BNP Paribas SA, 1.125%, 28/08/24	1,021,480	0.04	EUR 1,500,000	BPCE SA, 1.000%, 15/07/24	1,547,325	0.05
EUR 1,945,000	BNP Paribas SA, 2.375%, 17/02/25	2,055,884	0.07	EUR 1,200,000	BPCE SA, 3.000%, 19/07/24	1,334,592	0.05
EUR 1,000,000	BNP Paribas SA, 1.250%, 19/03/25	1,027,860	0.04	EUR 1,400,000	BPCE SA, 0.625%, 26/09/24	1,399,622	0.05
EUR 1,600,000	BNP Paribas SA, 0.500%, 15/07/25	1,584,592	0.05	EUR 1,100,000	BPCE SA, 1.000%, 01/04/25	1,114,696	0.04
EUR 1,900,000	BNP Paribas SA, 1.500%, 17/11/25	1,983,011	0.07	EUR 1,400,000	BPCE SA, 0.625%, 28/04/25	1,419,429	0.05
EUR 700,000	BNP Paribas SA, 2.750%, 27/01/26	757,008	0.03	EUR 3,600,000	BPCE SA, 0.250%, 15/01/26	3,576,024	0.12
EUR 1,200,000	BNP Paribas SA, 1.625%, 23/02/26	1,314,588	0.05	EUR 1,400,000	BPCE SA, 1.375%, 23/03/26	1,447,796	0.05
EUR 1,900,000	BNP Paribas SA, 1.125%, 11/06/26	1,934,865	0.07	EUR 400,000	BPCE SA, 2.875%, 22/04/26	439,456	0.02
EUR 1,000,000	BNP Paribas SA, 0.125%, 04/09/26	960,140	0.03	EUR 1,000,000	BPCE SA, 2.750%, 08/07/26	1,016,880	0.03
EUR 500,000	BNP Paribas SA, 2.875%, 01/10/26	549,175	0.02	EUR 2,100,000	BPCE SA, 0.500%, 24/02/27	2,062,326	0.07
EUR 1,100,000	BNP Paribas SA, 2.250%, 11/01/27	1,168,794	0.04	EUR 800,000	BPCE SA, 2.750%, 30/11/27	831,416	0.03
EUR 3,200,000	BNP Paribas SA, 2.125%, 23/01/27	3,421,216	0.12	EUR 600,000	BPCE SA, 1.625%, 31/01/28	635,550	0.02
EUR 700,000	BNP Paribas SA, 2.625%, 14/10/27	714,434	0.02	EUR 1,400,000	BPCE SA, 1.000%, 05/10/28	1,481,074	0.05
EUR 1,700,000	BNP Paribas SA, 0.500%, 19/02/28	1,653,709	0.06	EUR 400,000	Caisse Federale du Credit Mutuel Nord Europe SCOFAY, 2.125%, 12/09/26	385,232	0.01
EUR 1,400,000	BNP Paribas SA, 1.500%, 23/05/28	1,472,254	0.05	EUR 900,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.000%, 23/01/27	1,081,116	0.04
EUR 1,200,000	BNP Paribas SA, 1.500%, 25/05/28	1,334,376	0.05	EUR 300,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 3.375%, 24/09/28	315,912	0.01
EUR 4,200,000	BNP Paribas SA, 1.125%, 17/04/29	4,094,064	0.14	EUR 500,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 2.125%, 16/09/29	477,570	0.02
EUR 1,000,000	BNP Paribas SA, 1.375%, 28/05/29	1,043,180	0.04	EUR 1,200,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.375%, perpetual	1,321,860	0.05
EUR 500,000	BNP Paribas SA, 2.375%, 20/11/30	529,345	0.02	EUR 800,000	Capgemini SE, 0.500%, 09/11/21	801,792	0.03
EUR 1,200,000	BNP Paribas SA, 1.625%, 02/07/31	1,188,492	0.04	EUR 600,000	Capgemini SE, 1.250%, 15/04/22	607,704	0.02
				EUR 1,000,000	Capgemini SE, 2.500%, 01/07/23	1,058,780	0.04
				EUR 700,000	Capgemini SE, 1.000%, 18/10/24	713,587	0.02
				EUR 500,000	Capgemini SE, 0.625%, 23/06/25	500,210	0.02
				EUR 1,000,000	Capgemini SE, 1.625%, 15/04/26	1,049,560	0.04
				EUR 500,000	Capgemini SE, 1.750%, 18/04/28	531,955	0.02
				EUR 1,000,000	Capgemini SE, 2.000%, 15/04/29	1,075,060	0.04
				EUR 600,000	Capgemini SE, 1.125%, 23/06/30	595,458	0.02
				EUR 1,500,000	Capgemini SE, 2.375%, 15/04/32	1,648,740	0.06
				EUR 700,000	Carmila SA, 2.375%, 18/09/23	717,234	0.02
				EUR 500,000	Carmila SA, 2.375%, 16/09/24	503,725	0.02
				EUR 1,200,000	Carmila SA, 2.125%, 07/03/28	1,166,148	0.04

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
France (continued)				France (continued)			
EUR 1,100,000	Carrefour SA, 1.750%, 15/07/22	1,127,764	0.04	EUR 700,000	Covivio, 1.500%, 21/06/27	705,208	0.02
EUR 700,000	Carrefour SA, 0.875%, 12/06/23	712,019	0.02	EUR 500,000	Covivio Hotels SACA, 1.875%, 24/09/25	463,170	0.02
EUR 900,000	Carrefour SA, 0.750%, 26/04/24	915,849	0.03	EUR 1,300,000	Credit Agricole Assurances SA, 2.625%, 29/01/48	1,313,390	0.05
EUR 800,000	Carrefour SA, 1.250%, 03/06/25	836,816	0.03	EUR 1,200,000	Credit Agricole Assurances SA, 4.750%, 27/09/48	1,405,632	0.05
EUR 500,000	Carrefour SA, 1.750%, 04/05/26	534,210	0.02	EUR 1,400,000	Credit Agricole Assurances SA, 4.500%, perpetual	1,533,504	0.05
EUR 700,000	Carrefour SA, 1.000%, 17/05/27	717,997	0.02	EUR 1,000,000	Credit Agricole Assurances SA, 4.250%, perpetual	1,073,760	0.04
EUR 1,000,000	Carrefour SA, 2.625%, 15/12/27	1,119,250	0.04	EUR 1,500,000	Credit Agricole SA, 3.125%, 17/07/23	1,644,660	0.06
EUR 100,000	Cie de Saint-Gobain, 3.625%, 15/06/21	103,399	0.00	EUR 1,000,000	Credit Agricole SA, 0.750%, 05/12/23	1,023,580	0.04
EUR 600,000	Cie de Saint-Gobain, 3.625%, 28/03/22	636,078	0.02	EUR 1,600,000	Credit Agricole SA, 2.375%, 20/05/24	1,743,632	0.06
EUR 500,000	Cie de Saint-Gobain, 0.875%, 21/09/23	508,660	0.02	EUR 1,600,000	Credit Agricole SA, 0.500%, 24/06/24	1,596,560	0.05
EUR 800,000	Cie de Saint-Gobain, 0.625%, 15/03/24	807,992	0.03	EUR 1,600,000	Credit Agricole SA, 1.375%, 13/03/25	1,658,320	0.06
EUR 800,000	Cie de Saint-Gobain, 1.000%, 17/03/25	821,728	0.03	EUR 1,000,000	Credit Agricole SA, 0.375%, 21/10/25	985,750	0.04
EUR 800,000	Cie de Saint-Gobain, 1.125%, 23/03/26	828,512	0.03	EUR 500,000	Credit Agricole SA, 3.125%, 05/02/26	584,055	0.02
EUR 800,000	Cie de Saint-Gobain, 1.375%, 14/06/27	837,224	0.03	EUR 1,700,000	Credit Agricole SA, 1.250%, 14/04/26	1,810,262	0.06
EUR 1,000,000	Cie de Saint-Gobain, 2.375%, 04/10/27	1,104,580	0.04	EUR 400,000	Credit Agricole SA, 1.000%, 22/04/26	403,708	0.01
EUR 800,000	Cie de Saint-Gobain, 1.875%, 21/09/28	862,120	0.03	EUR 2,100,000	Credit Agricole SA, 1.875%, 20/12/26	2,254,980	0.08
EUR 3,300,000	Cie de Saint-Gobain, 1.875%, 15/03/31	3,558,588	0.12	EUR 2,200,000	Credit Agricole SA, 2.625%, 17/03/27	2,371,226	0.08
EUR 1,100,000	Cie Financiere et Industrielle des Autoroutes SA, 0.375%, 07/02/25	1,110,494	0.04	EUR 1,700,000	Credit Agricole SA, 1.375%, 03/05/27	1,836,714	0.06
EUR 1,200,000	Cie Financiere et Industrielle des Autoroutes SA, 1.125%, 13/10/27	1,269,036	0.04	EUR 1,800,000	Credit Agricole SA, 1.750%, 05/03/29	1,935,324	0.07
EUR 400,000	Cie Financiere et Industrielle des Autoroutes SA, 0.750%, 09/09/28	412,600	0.01	EUR 1,300,000	Credit Agricole SA, 2.000%, 25/03/29	1,347,749	0.05
EUR 1,200,000	Cie Financiere et Industrielle des Autoroutes SA, 1.000%, 19/05/31	1,251,084	0.04	EUR 3,200,000	Credit Agricole SA, 1.000%, 03/07/29	3,412,800	0.12
EUR 900,000	Cie Generale des Etablissements Michelin SCA, 0.875%, 03/09/25	929,565	0.03	EUR 1,000,000	Credit Agricole SA, 1.625%, 05/06/30	1,004,840	0.03
EUR 1,000,000	Cie Generale des Etablissements Michelin SCA, 1.750%, 03/09/30	1,130,010	0.04	EUR 1,300,000	Credit Agricole SA, 0.875%, 14/01/32	1,280,292	0.04
EUR 500,000	Cie Generale des Etablissements Michelin SCA, 2.500%, 03/09/38	638,210	0.02	EUR 700,000	Credit Logement SA, 1.350%, 28/11/29	701,673	0.02
EUR 1,200,000	CNP Assurances, 1.875%, 20/10/22	1,224,552	0.04	EUR 500,000	Credit Mutuel Arkea SA, 1.000%, 26/01/23	509,750	0.02
EUR 300,000	CNP Assurances, 2.750%, 05/02/29	328,749	0.01	EUR 800,000	Credit Mutuel Arkea SA, 1.250%, 31/05/24	816,136	0.03
EUR 800,000	CNP Assurances, 6.875%, 30/09/41	854,176	0.03	EUR 500,000	Credit Mutuel Arkea SA, 1.375%, 17/01/25	522,660	0.02
EUR 400,000	CNP Assurances, 4.250%, 05/06/45	445,048	0.02	EUR 1,100,000	Credit Mutuel Arkea SA, 1.625%, 15/04/26	1,146,277	0.04
EUR 900,000	CNP Assurances, 4.500%, 10/06/47	1,033,920	0.04	EUR 900,000	Credit Mutuel Arkea SA, 3.250%, 01/06/26	998,802	0.03
EUR 1,000,000	CNP Assurances, 2.000%, 27/07/50	965,710	0.03				
EUR 600,000	CNP Assurances, 4.000%, perpetual	640,338	0.02				
EUR 300,000	Coface SA, 4.125%, 27/03/24	324,807	0.01				
EUR 500,000	Covivio, 1.875%, 20/05/26	514,940	0.02				



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
France (continued)				France (continued)			
EUR 1,000,000	Credit Mutuel Arkea SA, 0.875%, 07/05/27	1,018,150	0.04	EUR 800,000	Engie SA, 1.375%, 21/06/39	812,336	0.03
EUR 500,000	Credit Mutuel Arkea SA, 0.375%, 03/10/28	490,905	0.02	EUR 700,000	Engie SA, 1.250%, 24/10/41	688,583	0.02
EUR 600,000	Credit Mutuel Arkea SA, 3.500%, 09/02/29	679,968	0.02	EUR 600,000	Engie SA, 5.950%, 16/03/11	1,237,404	0.04
EUR 1,000,000	Credit Mutuel Arkea SA, 1.250%, 11/06/29	1,003,370	0.03	EUR 1,000,000	Engie SA, 3.875%, perpetual	1,065,260	0.04
EUR 1,100,000	Credit Mutuel Arkea SA, 1.875%, 25/10/29	1,100,011	0.04	EUR 1,200,000	Engie SA, 1.375%, perpetual	1,167,000	0.04
EUR 1,000,000	Credit Mutuel Arkea SA, 3.375%, 11/03/31	1,115,750	0.04	EUR 1,200,000	Engie SA, 3.250%, perpetual	1,257,360	0.04
EUR 1,200,000	Danone SA, 2.250%, 15/11/21	1,230,108	0.04	EUR 1,000,000	EssilorLuxottica, 0.750%, 27/11/31	1,009,490	0.03
EUR 1,000,000	Danone SA, 0.424%, 03/11/22	1,007,990	0.03	EUR 1,000,000	EssilorLuxottica SA, zero coupon, 27/05/23	996,900	0.03
EUR 600,000	Danone SA, 2.600%, 28/06/23	646,602	0.02	EUR 1,000,000	EssilorLuxottica SA, 0.250%, 05/01/24	1,004,070	0.03
EUR 800,000	Danone SA, 1.250%, 30/05/24	837,128	0.03	EUR 400,000	EssilorLuxottica SA, 2.375%, 09/04/24	431,980	0.01
EUR 1,200,000	Danone SA, 0.709%, 03/11/24	1,234,908	0.04	EUR 2,000,000	EssilorLuxottica SA, 0.125%, 27/05/25	1,988,920	0.07
EUR 700,000	Danone SA, 1.125%, 14/01/25	734,433	0.03	EUR 1,500,000	EssilorLuxottica SA, 0.375%, 05/01/26	1,500,465	0.05
EUR 500,000	Danone SA, 1.000%, 26/03/25	522,820	0.02	EUR 1,000,000	EssilorLuxottica SA, 0.375%, 27/11/27	996,790	0.03
EUR 700,000	Danone SA, 0.571%, 17/03/27	717,934	0.02	EUR 1,500,000	EssilorLuxottica SA, 0.500%, 05/06/28	1,495,725	0.05
EUR 1,700,000	Danone SA, 1.208%, 03/11/28	1,843,769	0.06	EUR 900,000	Eutelsat SA, 1.125%, 23/06/21	901,287	0.03
EUR 1,100,000	Danone SA, 0.395%, 10/06/29	1,110,945	0.04	EUR 300,000	Eutelsat SA, 3.125%, 10/10/22	313,974	0.01
EUR 2,400,000	Danone SA, 1.750%, perpetual	2,382,960	0.08	EUR 1,000,000	Eutelsat SA, 2.000%, 02/10/25	1,019,720	0.04
EUR 800,000	Dassault Systemes SE, zero coupon, 16/09/24	795,624	0.03	EUR 1,000,000	Eutelsat SA, 2.250%, 13/07/27	1,013,500	0.03
EUR 1,000,000	Dassault Systemes SE, 0.125%, 16/09/26	990,290	0.03	EUR 1,000,000	Firmenich Productions Participations SAS, 1.375%, 30/10/26	1,027,720	0.04
EUR 2,100,000	Dassault Systemes SE, 0.375%, 16/09/29	2,086,497	0.07	EUR 1,000,000	Firmenich Productions Participations SAS, 1.750%, 30/04/30	1,040,380	0.04
EUR 500,000	Edenred, 1.375%, 10/03/25	511,625	0.02	EUR 400,000	Gecina SA, 1.500%, 20/01/25	415,372	0.01
EUR 500,000	Edenred, 1.875%, 06/03/26	528,110	0.02	EUR 500,000	Gecina SA, 1.375%, 30/06/27	522,640	0.02
EUR 1,700,000	Edenred, 1.875%, 30/03/27	1,805,536	0.06	EUR 800,000	Gecina SA, 1.375%, 26/01/28	833,720	0.03
EUR 600,000	Edenred, 1.375%, 18/06/29	602,634	0.02	EUR 500,000	Gecina SA, 1.000%, 30/01/29	504,645	0.02
EUR 952,000	Engie Alliance GIE, 5.750%, 24/06/23	1,112,850	0.04	EUR 500,000	Gecina SA, 1.625%, 14/03/30	528,850	0.02
EUR 400,000	Engie SA, 0.500%, 13/03/22	402,096	0.01	EUR 600,000	Gecina SA, 2.000%, 30/06/32	647,040	0.02
EUR 850,000	Engie SA, 3.500%, 18/10/22	913,512	0.03	EUR 600,000	Gecina SA, 1.625%, 29/05/34	619,554	0.02
EUR 800,000	Engie SA, 3.000%, 01/02/23	859,472	0.03	EUR 1,550,000	Holding d'Infrastructures de Transport SASU, 4.875%, 27/10/21	1,630,848	0.06
EUR 600,000	Engie SA, 0.375%, 28/02/23	603,948	0.02	EUR 500,000	Holding d'Infrastructures de Transport SASU, 0.625%, 27/03/23	485,145	0.02
EUR 800,000	Engie SA, 0.875%, 27/03/24	821,728	0.03	EUR 1,000,000	Holding d'Infrastructures de Transport SASU, 2.250%, 24/03/25	1,014,320	0.03
EUR 500,000	Engie SA, 0.875%, 19/09/25	515,405	0.02	EUR 1,000,000	Holding d'Infrastructures de Transport SASU, 2.500%, 04/05/27	1,028,320	0.04
EUR 1,000,000	Engie SA, 1.000%, 13/03/26	1,039,750	0.04	EUR 600,000	Holding d'Infrastructures de Transport SASU, 1.625%, 27/11/27	581,352	0.02
EUR 1,500,000	Engie SA, 2.375%, 19/05/26	1,683,315	0.06	EUR 1,900,000	HSBC France SA, 0.200%, 04/09/21	1,904,750	0.07
EUR 500,000	Engie SA, zero coupon, 04/03/27	487,880	0.02	EUR 1,600,000	HSBC France SA, 0.600%, 20/03/23	1,622,608	0.06
EUR 1,200,000	Engie SA, 0.375%, 11/06/27	1,199,184	0.04				
EUR 1,000,000	Engie SA, 1.500%, 27/03/28	1,078,290	0.04				
EUR 2,000,000	Engie SA, 1.750%, 27/03/28	2,164,780	0.07				
EUR 800,000	Engie SA, 1.375%, 22/06/28	843,728	0.03				
EUR 3,300,000	Engie SA, 1.375%, 28/02/29	3,498,726	0.12				
EUR 100,000	Engie SA, 0.500%, 24/10/30	97,579	0.00				
EUR 1,000,000	Engie SA, 2.125%, 30/03/32	1,146,820	0.04				
EUR 1,500,000	Engie SA, 1.875%, 19/09/33	1,690,965	0.06				
EUR 500,000	Engie SA, 1.500%, 13/03/35	528,005	0.02				
EUR 1,000,000	Engie SA, 2.000%, 28/09/37	1,110,460	0.04				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
France (continued)				France (continued)			
EUR 1,200,000	HSBC France SA, 0.250%, 17/05/24	1,202,472	0.04	EUR 2,500,000	LVMH Moet Hennessy Louis Vuitton SE, zero coupon, 11/02/24	2,473,950	0.08
EUR 3,000,000	HSBC France SA, 0.100%, 03/09/27	2,906,790	0.10	EUR 1,375,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 26/05/24	1,405,360	0.05
EUR 700,000	HSBC France SA, 1.375%, 04/09/28	761,236	0.03	EUR 1,500,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 07/04/25	1,536,930	0.05
EUR 600,000	ICADE, 1.125%, 17/11/25	592,134	0.02	EUR 1,500,000	LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 11/02/28	1,473,060	0.05
EUR 700,000	ICADE, 1.750%, 10/06/26	710,556	0.02	EUR 3,000,000	LVMH Moet Hennessy Louis Vuitton SE, 0.375%, 11/02/31	2,941,950	0.10
EUR 700,000	ICADE, 1.500%, 13/09/27	697,774	0.02	EUR 900,000	Mercialys SA, 1.787%, 31/03/23	877,491	0.03
EUR 800,000	ICADE, 1.625%, 28/02/28	801,128	0.03	EUR 500,000	Mercialys SA, 1.800%, 27/02/26	440,645	0.02
EUR 1,000,000	Icade Sante SAS, 0.875%, 04/11/29	920,520	0.03	EUR 800,000	Orange SA, 0.500%, 15/01/22	804,936	0.03
EUR 500,000	Imerys SA, 2.000%, 10/12/24	507,510	0.02	EUR 1,200,000	Orange SA, 3.000%, 15/06/22	1,270,248	0.04
EUR 700,000	Imerys SA, 1.500%, 15/01/27	674,296	0.02	EUR 600,000	Orange SA, 3.375%, 16/09/22	643,308	0.02
EUR 300,000	Imerys SA, 1.875%, 31/03/28	291,543	0.01	EUR 500,000	Orange SA, 2.500%, 01/03/23	530,605	0.02
EUR 700,000	Indigo Group SAS, 2.125%, 16/04/25	718,522	0.02	EUR 800,000	Orange SA, 0.750%, 11/09/23	813,296	0.03
EUR 1,000,000	Indigo Group SAS, 1.625%, 19/04/28	951,720	0.03	EUR 1,000,000	Orange SA, 3.125%, 09/01/24	1,100,990	0.04
EUR 500,000	In'li SA, 1.125%, 02/07/29	498,290	0.02	EUR 2,400,000	Orange SA, 1.125%, 15/07/24	2,469,864	0.08
EUR 900,000	JCDecaux SA, 1.000%, 01/06/23	884,646	0.03	EUR 900,000	Orange SA, 1.000%, 12/05/25	927,495	0.03
EUR 1,000,000	JCDecaux SA, 2.000%, 24/10/24	1,010,440	0.03	EUR 1,100,000	Orange SA, 1.000%, 12/09/25	1,135,035	0.04
EUR 700,000	JCDecaux SA, 2.625%, 24/04/28	710,759	0.02	EUR 800,000	Orange SA, zero coupon, 04/09/26	780,056	0.03
EUR 500,000	Kering SA, 1.375%, 01/10/21	507,905	0.02	EUR 900,000	Orange SA, 0.875%, 03/02/27	926,163	0.03
EUR 1,000,000	Kering SA, 0.250%, 13/05/23	1,005,490	0.03	EUR 1,500,000	Orange SA, 1.250%, 07/07/27	1,577,070	0.05
EUR 500,000	Kering SA, 2.750%, 08/04/24	549,140	0.02	EUR 600,000	Orange SA, 1.500%, 09/09/27	643,650	0.02
EUR 100,000	Kering SA, 1.250%, 10/05/26	105,248	0.00	EUR 1,400,000	Orange SA, 1.375%, 20/03/28	1,490,104	0.05
EUR 800,000	Kering SA, 0.750%, 13/05/28	815,320	0.03	EUR 1,500,000	Orange SA, 2.000%, 15/01/29	1,677,270	0.06
EUR 600,000	Klepierre SA, 1.000%, 17/04/23	601,134	0.02	EUR 1,400,000	Orange SA, 1.375%, 16/01/30	1,503,152	0.05
EUR 700,000	Klepierre SA, 1.750%, 06/11/24	724,738	0.02	EUR 1,000,000	Orange SA, 1.875%, 12/09/30	1,122,200	0.04
EUR 600,000	Klepierre SA, 1.875%, 19/02/26	625,626	0.02	EUR 1,000,000	Orange SA, 1.625%, 07/04/32	1,085,040	0.04
EUR 1,100,000	Klepierre SA, 1.375%, 16/02/27	1,107,326	0.04	EUR 500,000	Orange SA, 0.500%, 04/09/32	478,475	0.02
EUR 1,100,000	Klepierre SA, 2.000%, 12/05/29	1,148,818	0.04	EUR 1,247,000	Orange SA, 8.125%, 28/01/33	2,259,639	0.08
EUR 500,000	Klepierre SA, 1.250%, 29/09/31	484,430	0.02	EUR 300,000	Orange SA, 1.200%, 11/07/34	295,974	0.01
EUR 700,000	Klepierre SA, 1.625%, 13/12/32	697,949	0.02	EUR 900,000	Orange SA, 1.375%, 04/09/49	862,605	0.03
EUR 300,000	La Mondiale SAM, 2.125%, 23/06/31	297,234	0.01	EUR 600,000	Orange SA, 4.000%, perpetual	617,868	0.02
EUR 1,700,000	La Mondiale SAM, 5.050%, perpetual	1,875,168	0.06	EUR 1,900,000	Orange SA, 5.000%, perpetual	2,199,383	0.08
EUR 600,000	Legrand SA, 3.375%, 19/04/22	632,844	0.02	EUR 1,000,000	Orange SA, 5.250%, perpetual	1,114,460	0.04
EUR 500,000	Legrand SA, 0.500%, 09/10/23	504,755	0.02	EUR 1,300,000	Orange SA, 2.375%, perpetual	1,315,938	0.05
EUR 600,000	Legrand SA, 0.750%, 06/07/24	613,476	0.02	EUR 500,000	Pernod Ricard SA, zero coupon, 24/10/23	495,530	0.02
EUR 100,000	Legrand SA, 1.000%, 06/03/26	103,377	0.00	EUR 600,000	Pernod Ricard SA, 2.125%, 27/09/24	642,678	0.02
EUR 800,000	Legrand SA, 1.875%, 16/12/27	874,680	0.03	EUR 1,700,000	Pernod Ricard SA, 1.125%, 07/04/25	1,755,267	0.06
EUR 500,000	Legrand SA, 0.625%, 24/06/28	504,395	0.02	EUR 800,000	Pernod Ricard SA, 1.500%, 18/05/26	846,424	0.03
EUR 800,000	Legrand SA, 0.750%, 20/05/30	811,480	0.03	EUR 600,000	Pernod Ricard SA, 0.500%, 24/10/27	598,788	0.02
EUR 500,000	Legrand SA, 1.875%, 06/07/32	566,290	0.02	EUR 700,000	Pernod Ricard SA, 1.750%, 08/04/30	759,059	0.03
EUR 700,000	LVMH Moet Hennessy Louis Vuitton SE, 1.000%, 24/09/21	707,175	0.02	EUR 600,000	Pernod Ricard SA, 0.875%, 24/10/31	594,342	0.02
EUR 930,000	LVMH Moet Hennessy Louis Vuitton SE, 0.375%, 26/05/22	934,734	0.03	EUR 900,000	Peugeot SA, 2.375%, 14/04/23	915,714	0.03
EUR 1,300,000	LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 28/02/23	1,301,612	0.04	EUR 1,000,000	Peugeot SA, 2.000%, 23/03/24	1,013,110	0.03

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
France (continued)				France (continued)			
EUR 800,000	Peugeot SA, 2.000%, 20/03/25	800,528	0.03	EUR 1,400,000	Sanofi, 1.875%, 21/03/38	1,667,372	0.06
EUR 1,000,000	Peugeot SA, 2.750%, 15/05/26	1,016,590	0.03	EUR 800,000	Schlumberger Finance France SAS, 1.000%, 18/02/26	810,888	0.03
EUR 300,000	Peugeot SA, 1.125%, 18/09/29	272,235	0.01	EUR 700,000	Schneider Electric SE, 2.500%, 06/09/21	720,006	0.02
EUR 600,000	PSA Banque France SA, 0.500%, 12/04/22	591,468	0.02	EUR 700,000	Schneider Electric SE, zero coupon, 12/06/23	699,986	0.02
EUR 500,000	PSA Banque France SA, 0.625%, 10/10/22	490,925	0.02	EUR 1,000,000	Schneider Electric SE, 0.250%, 09/09/24	1,005,700	0.03
EUR 500,000	PSA Banque France SA, 0.750%, 19/04/23	489,955	0.02	EUR 400,000	Schneider Electric SE, 0.875%, 11/03/25	413,848	0.01
EUR 335,000	PSA Banque France SA, 0.625%, 21/06/24	322,957	0.01	EUR 900,000	Schneider Electric SE, 0.875%, 13/12/26	937,035	0.03
EUR 600,000	Publicis Groupe SA, 1.125%, 16/12/21	605,034	0.02	EUR 200,000	Schneider Electric SE, 1.000%, 09/04/27	210,078	0.01
EUR 1,000,000	Publicis Groupe SA, 0.500%, 03/11/23	994,410	0.03	EUR 1,000,000	Schneider Electric SE, 1.375%, 21/06/27	1,077,080	0.04
EUR 700,000	Publicis Groupe SA, 1.625%, 16/12/24	723,779	0.02	EUR 800,000	Schneider Electric SE, 1.500%, 15/01/28	870,224	0.03
EUR 600,000	RCI Banque SA, 0.250%, 12/07/21	591,054	0.02	EUR 700,000	Schneider Electric SE, 0.250%, 11/03/29	688,674	0.02
EUR 810,000	RCI Banque SA, 0.625%, 10/11/21	796,449	0.03	EUR 600,000	SCOR SE, 3.000%, 08/06/46	658,560	0.02
EUR 900,000	RCI Banque SA, 0.750%, 12/01/22	885,654	0.03	EUR 500,000	SCOR SE, 3.625%, 27/05/48	573,515	0.02
EUR 700,000	RCI Banque SA, 1.250%, 08/06/22	692,377	0.02	EUR 500,000	Societe Fonciere Lyonnaise SA, 1.875%, 26/11/21	506,425	0.02
EUR 675,000	RCI Banque SA, 0.750%, 26/09/22	658,280	0.02	EUR 500,000	Societe Fonciere Lyonnaise SA, 2.250%, 16/11/22	516,555	0.02
EUR 725,000	RCI Banque SA, 0.250%, 08/03/23	698,922	0.02	EUR 900,000	Societe Fonciere Lyonnaise SA, 1.500%, 29/05/25	930,537	0.03
EUR 965,000	RCI Banque SA, 0.750%, 10/04/23	937,584	0.03	EUR 500,000	Societe Fonciere Lyonnaise SA, 1.500%, 05/06/27	513,780	0.02
EUR 700,000	RCI Banque SA, 1.000%, 17/05/23	689,003	0.02	EUR 600,000	Societe Generale SA, 0.125%, 05/10/21	600,306	0.02
EUR 900,000	RCI Banque SA, 0.500%, 15/09/23	870,714	0.03	EUR 2,400,000	Societe Generale SA, 0.250%, 18/01/22	2,406,120	0.08
EUR 700,000	RCI Banque SA, 1.375%, 08/03/24	693,574	0.02	EUR 1,400,000	Societe Generale SA, 1.000%, 01/04/22	1,411,788	0.05
EUR 800,000	RCI Banque SA, 2.000%, 11/07/24	805,616	0.03	EUR 1,800,000	Societe Generale SA, zero coupon, 27/05/22	1,794,474	0.06
EUR 700,000	RCI Banque SA, 1.750%, 10/04/26	692,503	0.02	EUR 900,000	Societe Generale SA, 4.250%, 13/07/22	972,801	0.03
EUR 600,000	RCI Banque SA, 1.625%, 26/05/26	585,564	0.02	EUR 800,000	Societe Generale SA, 0.500%, 13/01/23	794,568	0.03
EUR 900,000	RCI Banque SA, 1.125%, 15/01/27	846,018	0.03	EUR 1,200,000	Societe Generale SA, 0.750%, 26/05/23	1,219,308	0.04
EUR 600,000	SANEF SA, 1.875%, 16/03/26	617,364	0.02	EUR 1,000,000	Societe Generale SA, 4.000%, 07/06/23	1,088,050	0.04
EUR 200,000	SANEF SA, 0.950%, 19/10/28	185,570	0.01	EUR 1,900,000	Societe Generale SA, 1.250%, 15/02/24	1,924,206	0.07
EUR 2,000,000	Sanofi, 1.125%, 10/03/22	2,035,700	0.07	EUR 1,400,000	Societe Generale SA, 1.125%, 23/01/25	1,411,382	0.05
EUR 1,000,000	Sanofi, zero coupon, 21/03/22	1,001,700	0.03	EUR 1,400,000	Societe Generale SA, 2.625%, 27/02/25	1,491,770	0.05
EUR 1,200,000	Sanofi, zero coupon, 13/09/22	1,201,764	0.04	EUR 1,200,000	Societe Generale SA, 0.125%, 24/02/26	1,185,036	0.04
EUR 1,900,000	Sanofi, 0.500%, 21/03/23	1,928,177	0.07	EUR 1,000,000	Societe Generale SA, 1.125%, 21/04/26	1,000,110	0.03
EUR 400,000	Sanofi, 2.500%, 14/11/23	432,396	0.01				
EUR 700,000	Sanofi, 0.625%, 05/04/24	717,227	0.02				
EUR 2,000,000	Sanofi, 1.000%, 01/04/25	2,089,040	0.07				
EUR 1,000,000	Sanofi, 1.500%, 22/09/25	1,074,610	0.04				
EUR 1,900,000	Sanofi, 1.000%, 21/03/26	2,001,916	0.07				
EUR 1,400,000	Sanofi, 1.750%, 10/09/26	1,540,336	0.05				
EUR 600,000	Sanofi, 0.500%, 13/01/27	614,916	0.02				
EUR 800,000	Sanofi, 1.125%, 05/04/28	857,856	0.03				
EUR 800,000	Sanofi, 0.875%, 21/03/29	842,888	0.03				
EUR 1,900,000	Sanofi, 1.375%, 21/03/30	2,097,144	0.07				
EUR 1,000,000	Sanofi, 1.500%, 01/04/30	1,111,000	0.04				
EUR 500,000	Sanofi, 1.250%, 21/03/34	554,640	0.02				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
France (continued)				France (continued)			
EUR 1,000,000	Societe Generale SA, 0.875%, 01/07/26	989,270	0.03	EUR 1,000,000	Tikehau Capital SCA, 2.250%, 14/10/26	976,440	0.03
EUR 1,100,000	Societe Generale SA, 2.500%, 16/09/26	1,106,666	0.04	EUR 800,000	Total Capital International SA, 2.125%, 19/11/21	822,200	0.03
EUR 1,600,000	Societe Generale SA, 0.750%, 25/01/27	1,560,512	0.05	EUR 900,000	Total Capital International SA, 2.125%, 15/03/23	949,023	0.03
EUR 1,100,000	Societe Generale SA, 1.375%, 13/01/28	1,117,336	0.04	EUR 1,500,000	Total Capital International SA, 0.250%, 12/07/23	1,507,770	0.05
EUR 1,200,000	Societe Generale SA, 1.375%, 23/02/28	1,194,468	0.04	EUR 600,000	Total Capital International SA, 0.625%, 04/10/24	611,826	0.02
EUR 1,500,000	Societe Generale SA, 2.125%, 27/09/28	1,608,870	0.06	EUR 800,000	Total Capital International SA, 1.375%, 19/03/25	844,208	0.03
EUR 2,700,000	Societe Generale SA, 1.750%, 22/03/29	2,820,960	0.10	EUR 900,000	Total Capital International SA, 2.875%, 19/11/25	1,023,615	0.04
EUR 900,000	Societe Generale SA, 0.875%, 24/09/29	872,280	0.03	EUR 900,000	Total Capital International SA, 2.500%, 25/03/26	1,012,077	0.03
EUR 1,200,000	Societe Generale SA, 1.250%, 12/06/30	1,202,148	0.04	EUR 400,000	Total Capital International SA, 2.500%, 25/03/26	449,812	0.02
EUR 700,000	Sodexo SA, 1.750%, 24/01/22	714,658	0.02	EUR 700,000	Total Capital International SA, 1.023%, 04/03/27	729,407	0.03
EUR 700,000	Sodexo SA, 0.750%, 27/04/25	701,568	0.02	EUR 500,000	Total Capital International SA, 1.490%, 08/04/27	533,015	0.02
EUR 500,000	Sodexo SA, 1.125%, 22/05/25	512,955	0.02	EUR 2,000,000	Total Capital International SA, 1.491%, 08/04/27	2,132,060	0.07
EUR 500,000	Sodexo SA, 2.500%, 24/06/26	553,630	0.02	EUR 800,000	Total Capital International SA, 0.696%, 31/05/28	812,296	0.03
EUR 900,000	Sodexo SA, 0.750%, 14/04/27	896,733	0.03	EUR 2,200,000	Total Capital International SA, 0.750%, 12/07/28	2,242,834	0.08
EUR 445,000	Sodexo SA, 1.000%, 27/04/29	438,445	0.02	EUR 1,200,000	Total Capital International SA, 1.375%, 04/10/29	1,290,840	0.04
EUR 1,000,000	Sogecap SA, 4.125%, perpetual	1,054,190	0.04	EUR 1,000,000	Total Capital International SA, 1.491%, 04/09/30	1,085,810	0.04
EUR 400,000	Suez, 4.125%, 24/06/22	432,520	0.01	EUR 500,000	Total Capital International SA, 0.952%, 18/05/31	513,255	0.02
EUR 800,000	Suez, 2.750%, 09/10/23	867,200	0.03	EUR 1,400,000	Total Capital International SA, 1.994%, 08/04/32	1,578,332	0.06
EUR 100,000	Suez, 5.500%, 22/07/24	121,274	0.00	EUR 600,000	Total Capital International SA, 1.535%, 31/05/39	631,770	0.02
EUR 400,000	Suez, 1.000%, 03/04/25	412,200	0.01	EUR 1,700,000	Total Capital International SA, 1.618%, 18/05/40	1,773,593	0.06
EUR 700,000	Suez, 1.750%, 10/09/25	748,272	0.03	EUR 500,000	Total Capital SA, 3.125%, 16/09/22	533,105	0.02
EUR 600,000	Suez, 1.250%, 19/05/28	630,858	0.02	EUR 700,000	Total Capital SA, 5.125%, 26/03/24	828,982	0.03
EUR 800,000	Suez, 1.500%, 03/04/29	861,728	0.03	EUR 3,000,000	TOTAL SA, 2.625%, 29/12/49	3,067,500	0.11
EUR 300,000	Suez, 1.625%, 17/09/30	328,248	0.01	EUR 1,100,000	TOTAL SA, 2.708%, perpetual	1,120,834	0.04
EUR 800,000	Suez, 0.500%, 14/10/31	779,968	0.03	EUR 1,800,000	TOTAL SA, 3.369%, perpetual	1,915,506	0.07
EUR 500,000	Suez, 1.625%, 21/09/32	546,355	0.02	EUR 2,000,000	TOTAL SA, 3.875%, perpetual	2,067,900	0.07
EUR 2,100,000	Suez, 1.250%, 14/05/35	2,134,062	0.07	EUR 1,700,000	TOTAL SA, 1.750%, perpetual	1,679,770	0.06
EUR 500,000	Suez, 2.500%, perpetual	500,000	0.02	EUR 1,400,000	UMG Groupe VYV, 1.625%, 02/07/29	1,418,326	0.05
EUR 500,000	Suez, 1.625%, perpetual	468,915	0.02	EUR 360,000	Unibail-Rodamco-Westfield SE, 1.375%, 17/10/22	362,758	0.01
EUR 800,000	Suez, 2.875%, perpetual	805,984	0.03	EUR 1,500,000	Unibail-Rodamco-Westfield SE, 2.500%, 12/06/23	1,558,140	0.05
EUR 600,000	TDF Infrastructure SAS, 2.875%, 19/10/22	616,026	0.02	EUR 775,000	Unibail-Rodamco-Westfield SE, 2.500%, 26/02/24	813,339	0.03
EUR 1,000,000	TDF Infrastructure SAS, 2.500%, 07/04/26	1,021,950	0.04				
EUR 600,000	Teleperformance, 1.500%, 03/04/24	608,364	0.02				
EUR 500,000	Teleperformance, 1.875%, 02/07/25	518,140	0.02				
EUR 600,000	Terega SA, 4.339%, 07/07/21	622,872	0.02				
EUR 500,000	Terega SA, 2.200%, 05/08/25	529,880	0.02				
EUR 600,000	Thales SA, zero coupon, 31/05/22	597,270	0.02				
EUR 800,000	Thales SA, 0.750%, 07/06/23	810,208	0.03				
EUR 700,000	Thales SA, 0.875%, 19/04/24	714,161	0.02				
EUR 1,500,000	Thales SA, 0.750%, 23/01/25	1,525,410	0.05				
EUR 500,000	Thales SA, 0.250%, 29/01/27	493,785	0.02				
EUR 1,000,000	Thales SA, 1.000%, 15/05/28	1,026,580	0.04				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
France (continued)				France (continued)			
EUR 500,000	Unibail-Rodamco-Westfield SE, 0.875%, 21/02/25	493,325	0.02	EUR 500,000	Veolia Environnement SA, 1.590%, 10/01/28	539,860	0.02
EUR 500,000	Unibail-Rodamco-Westfield SE, 1.000%, 14/03/25	495,140	0.02	EUR 1,000,000	Veolia Environnement SA, 1.250%, 15/04/28	1,050,850	0.04
EUR 1,000,000	Unibail-Rodamco-Westfield SE, 2.125%, 09/04/25	1,036,090	0.04	EUR 500,000	Veolia Environnement SA, 0.927%, 04/01/29	513,000	0.02
EUR 900,000	Unibail-Rodamco-Westfield SE, 1.125%, 15/09/25	891,189	0.03	EUR 1,000,000	Veolia Environnement SA, 1.940%, 07/01/30	1,113,760	0.04
EUR 600,000	Unibail-Rodamco-Westfield SE, 1.375%, 09/03/26	601,044	0.02	EUR 500,000	Veolia Environnement SA, 0.664%, 15/01/31	494,305	0.02
EUR 500,000	Unibail-Rodamco-Westfield SE, 2.500%, 04/06/26	528,350	0.02	EUR 900,000	Veolia Environnement SA, 0.800%, 15/01/32	903,600	0.03
EUR 1,100,000	Unibail-Rodamco-Westfield SE, 1.000%, 27/02/27	1,066,637	0.04	EUR 650,000	Veolia Environnement SA, 6.125%, 25/11/33	1,062,783	0.04
EUR 500,000	Unibail-Rodamco-Westfield SE, 1.125%, 28/04/27	488,345	0.02	EUR 700,000	Vinci SA, 1.000%, 26/09/25	730,338	0.03
EUR 600,000	Unibail-Rodamco-Westfield SE, 1.500%, 22/02/28	596,478	0.02	EUR 1,400,000	Vinci SA, 1.625%, 18/01/29	1,533,840	0.05
EUR 700,000	Unibail-Rodamco-Westfield SE, 1.500%, 29/05/29	685,811	0.02	EUR 700,000	Vinci SA, 1.750%, 26/09/30	786,856	0.03
EUR 1,000,000	Unibail-Rodamco-Westfield SE, 2.625%, 09/04/30	1,071,830	0.04	EUR 800,000	Vivendi SA, zero coupon, 13/06/22	793,816	0.03
EUR 300,000	Unibail-Rodamco-Westfield SE, 1.375%, 15/04/30	290,910	0.01	EUR 700,000	Vivendi SA, 1.125%, 24/11/23	714,973	0.02
EUR 700,000	Unibail-Rodamco-Westfield SE, 1.875%, 15/01/31	700,889	0.02	EUR 1,100,000	Vivendi SA, 0.875%, 18/09/24	1,114,718	0.04
EUR 1,000,000	Unibail-Rodamco-Westfield SE, 0.875%, 29/03/32	885,010	0.03	EUR 1,000,000	Vivendi SA, 0.625%, 11/06/25	997,830	0.03
EUR 900,000	Unibail-Rodamco-Westfield SE, 1.750%, 27/02/34	867,303	0.03	EUR 600,000	Vivendi SA, 1.875%, 26/05/26	638,328	0.02
EUR 700,000	Unibail-Rodamco-Westfield SE, 2.000%, 28/04/36	685,419	0.02	EUR 700,000	Vivendi SA, 1.125%, 11/12/28	705,040	0.02
EUR 400,000	Unibail-Rodamco-Westfield SE, 2.000%, 29/05/37	387,304	0.01	EUR 400,000	Wendel SA, 1.000%, 20/04/23	403,040	0.01
EUR 400,000	Unibail-Rodamco-Westfield SE, 2.250%, 14/05/38	399,024	0.01	EUR 300,000	Wendel SA, 2.750%, 02/10/24	320,754	0.01
EUR 500,000	Unibail-Rodamco-Westfield SE, 1.750%, 01/07/49	430,870	0.01	EUR 500,000	Wendel SA, 1.375%, 26/04/26	499,700	0.02
EUR 1,500,000	Unibail-Rodamco-Westfield SE, 2.125%, perpetual	1,308,750	0.04	EUR 500,000	Wendel SA, 2.500%, 09/02/27	525,430	0.02
EUR 1,100,000	Unibail-Rodamco-Westfield SE, 2.875%, perpetual	968,253	0.03	EUR 500,000	Worldline SA, 0.250%, 18/09/24	491,760	0.02
EUR 600,000	Valeo SA, 0.375%, 12/09/22	580,638	0.02	EUR 2,250,000	WPP Finance SA, 2.250%, 22/09/26	2,319,210	0.08
EUR 600,000	Valeo SA, 0.625%, 11/01/23	580,884	0.02	EUR 1,000,000	WPP Finance SA, 2.375%, 19/05/27	1,027,570	0.04
EUR 700,000	Valeo SA, 3.250%, 22/01/24	720,265	0.02	<b>Total France</b>		<b>592,315,007</b>	<b>20.38</b>
EUR 300,000	Valeo SA, 1.500%, 18/06/25	285,405	0.01	<b>Germany</b>			
EUR 700,000	Valeo SA, 1.625%, 18/03/26	670,558	0.02	EUR 600,000	Aareal Bank AG, 0.375%, 10/04/24	598,248	0.02
EUR 800,000	Veolia Environnement SA, 0.672%, 30/03/22	805,072	0.03	EUR 1,000,000	Albemarle New Holdings GmbH, 1.125%, 25/11/25	982,290	0.03
EUR 676,000	Veolia Environnement SA, 5.125%, 24/05/22	736,725	0.03	EUR 1,000,000	Albemarle New Holdings GmbH, 1.625%, 25/11/28	956,100	0.03
EUR 900,000	Veolia Environnement SA, 0.314%, 04/10/23	903,519	0.03	EUR 1,600,000	Allianz SE, 5.625%, 17/10/42	1,759,840	0.06
EUR 800,000	Veolia Environnement SA, 0.892%, 14/01/24	816,424	0.03	EUR 1,600,000	Allianz SE, 2.241%, 07/07/45	1,666,224	0.06
EUR 1,800,000	Veolia Environnement SA, 4.625%, 30/03/27	2,299,554	0.08	EUR 1,000,000	Allianz SE, 3.099%, 06/07/47	1,105,870	0.04
				EUR 1,000,000	Allianz SE, 1.301%, 25/09/49	962,770	0.03
				EUR 1,200,000	Allianz SE, 2.121%, 08/07/50	1,216,728	0.04
				EUR 1,900,000	Allianz SE, 4.750%, perpetual	2,086,770	0.07
				EUR 2,700,000	Allianz SE, 3.375%, perpetual	2,859,786	0.10
				EUR 100,000	alstria office REIT-AG, 2.125%, 12/04/23	102,408	0.00
				EUR 500,000	alstria office REIT-AG, 0.500%, 26/09/25	481,560	0.02
				EUR 500,000	alstria office REIT-AG, 1.500%, 15/11/27	493,470	0.02

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
Germany (continued)				Germany (continued)			
EUR 700,000	Amphenol Technologies Holding GmbH, 2.000%, 08/10/28	757,015	0.03	EUR 3,400,000	Commerzbank AG, 0.875%, 22/01/27	3,258,254	0.11
EUR 1,400,000	BASF SE, 2.000%, 05/12/22	1,467,102	0.05	EUR 700,000	Commerzbank AG, 1.875%, 28/02/28	719,509	0.02
EUR 1,100,000	BASF SE, 0.101%, 05/06/23	1,101,716	0.04	EUR 227,000	Commerzbank AG, 1.500%, 28/08/28	239,158	0.01
EUR 400,000	BASF SE, 2.500%, 22/01/24	432,528	0.01	EUR 600,000	Continental AG, zero coupon, 12/09/23	586,428	0.02
EUR 800,000	BASF SE, 0.875%, 22/05/25	833,792	0.03	EUR 500,000	Continental AG, 0.375%, 27/06/25	477,520	0.02
EUR 1,000,000	BASF SE, 0.250%, 05/06/27	1,005,250	0.03	EUR 1,000,000	Continental AG, 2.500%, 27/08/26	1,054,660	0.04
EUR 1,565,000	BASF SE, 0.875%, 15/11/27	1,648,023	0.06	EUR 600,000	Covestro AG, 1.000%, 07/10/21	603,612	0.02
EUR 300,000	BASF SE, 1.500%, 22/05/30	331,827	0.01	EUR 500,000	Covestro AG, 1.750%, 25/09/24	522,235	0.02
EUR 500,000	BASF SE, 0.875%, 06/10/31	517,985	0.02	EUR 600,000	Covestro AG, 0.875%, 03/02/26	599,580	0.02
EUR 300,000	BASF SE, 1.450%, 13/12/32	324,819	0.01	EUR 600,000	Covestro AG, 1.375%, 12/06/30	598,722	0.02
EUR 800,000	BASF SE, 1.625%, 15/11/37	887,672	0.03	EUR 900,000	CRH Finance Germany GmbH, 1.750%, 16/07/21	910,125	0.03
EUR 1,680,000	Bayer AG, 3.750%, 01/07/74	1,738,682	0.06	EUR 700,000	Daimler AG, 2.000%, 25/06/21	712,740	0.02
EUR 2,400,000	Bayer AG, 2.375%, 02/04/75	2,381,736	0.08	EUR 1,000,000	Daimler AG, 2.250%, 24/01/22	1,030,210	0.04
EUR 1,200,000	Bayer AG, 2.375%, 12/11/79	1,165,104	0.04	EUR 600,000	Daimler AG, 2.375%, 12/09/22	624,126	0.02
EUR 1,000,000	Bayer AG, 3.125%, 12/11/79	990,360	0.03	EUR 1,000,000	Daimler AG, 0.750%, 11/05/23	1,003,670	0.03
EUR 600,000	Berlin Hyp AG, 0.500%, 26/09/23	603,492	0.02	EUR 1,200,000	Daimler AG, 1.625%, 22/08/23	1,226,256	0.04
EUR 1,000,000	Berlin Hyp AG, 1.250%, 22/01/25	1,033,350	0.04	EUR 1,200,000	Daimler AG, 1.400%, 12/01/24	1,219,260	0.04
EUR 400,000	Berlin Hyp AG, 1.000%, 05/02/26	418,068	0.01	EUR 900,000	Daimler AG, zero coupon, 08/02/24	865,854	0.03
EUR 400,000	Berlin Hyp AG, 1.125%, 25/10/27	410,312	0.01	EUR 300,000	Daimler AG, 1.875%, 08/07/24	309,588	0.01
EUR 500,000	Berlin Hyp AG, 1.500%, 18/04/28	528,820	0.02	EUR 1,600,000	Daimler AG, 0.850%, 28/02/25	1,579,680	0.05
EUR 500,000	Berlin Hyp AG, 0.500%, 05/11/29	500,330	0.02	EUR 3,000,000	Daimler AG, 2.625%, 07/04/25	3,194,160	0.11
EUR 900,000	Bertelsmann SE & Co KGaA, 2.625%, 02/08/22	948,357	0.03	EUR 1,000,000	Daimler AG, 1.500%, 09/03/26	1,016,390	0.04
EUR 300,000	Bertelsmann SE & Co KGaA, 1.750%, 14/10/24	318,489	0.01	EUR 1,500,000	Daimler AG, 2.000%, 22/08/26	1,562,940	0.05
EUR 500,000	Bertelsmann SE & Co KGaA, 1.250%, 29/09/25	520,645	0.02	EUR 1,000,000	Daimler AG, 0.375%, 08/11/26	943,730	0.03
EUR 600,000	Bertelsmann SE & Co KGaA, 1.125%, 27/04/26	624,222	0.02	EUR 1,200,000	Daimler AG, 1.000%, 15/11/27	1,163,328	0.04
EUR 2,000,000	Bertelsmann SE & Co KGaA, 2.000%, 01/04/28	2,162,180	0.07	EUR 1,300,000	Daimler AG, 1.375%, 11/05/28	1,303,796	0.04
EUR 500,000	Bertelsmann SE & Co KGaA, 1.500%, 15/05/30	515,225	0.02	EUR 1,700,000	Daimler AG, 1.500%, 03/07/29	1,717,578	0.06
EUR 800,000	Commerzbank AG, 0.500%, 06/12/21	803,648	0.03	EUR 1,680,000	Daimler AG, 0.750%, 08/02/30	1,551,866	0.05
EUR 600,000	Commerzbank AG, 1.500%, 21/09/22	607,974	0.02	EUR 900,000	Daimler AG, 2.375%, 22/05/30	951,984	0.03
EUR 606,000	Commerzbank AG, 0.500%, 28/08/23	606,351	0.02	EUR 700,000	Daimler AG, 2.000%, 27/02/31	731,269	0.03
EUR 1,160,000	Commerzbank AG, 0.500%, 13/09/23	1,139,375	0.04	EUR 1,000,000	Daimler AG, 1.125%, 06/11/31	952,490	0.03
EUR 500,000	Commerzbank AG, 1.250%, 23/10/23	502,250	0.02	EUR 2,000,000	Daimler AG, 1.125%, 08/08/34	1,847,980	0.06
EUR 500,000	Commerzbank AG, 1.125%, 24/05/24	498,320	0.02	EUR 1,600,000	Daimler AG, 2.125%, 03/07/37	1,669,344	0.06
EUR 1,245,000	Commerzbank AG, 0.625%, 28/08/24	1,244,477	0.04	EUR 1,000,000	Deutsche Bank AG, 1.125%, 30/08/23	1,021,800	0.04
EUR 1,000,000	Commerzbank AG, 0.250%, 16/09/24	955,550	0.03	EUR 2,100,000	Deutsche Bank AG, 1.125%, 17/03/25	2,055,669	0.07
EUR 500,000	Commerzbank AG, 1.125%, 19/09/25	496,385	0.02	EUR 1,000,000	Deutsche Bank AG, 2.625%, 12/02/26	1,046,950	0.04
EUR 1,000,000	Commerzbank AG, 1.000%, 04/03/26	1,014,430	0.03	EUR 2,125,000	Deutsche Bank AG, 1.375%, 10/06/26	2,163,675	0.07
EUR 1,000,000	Commerzbank AG, 1.125%, 22/06/26	981,510	0.03	EUR 4,200,000	Deutsche Bank AG, 1.625%, 20/01/27	4,156,908	0.14
				EUR 1,000,000	Deutsche Bank AG, 1.750%, 17/01/28	995,030	0.03
				EUR 600,000	Deutsche Boerse AG, 2.375%, 05/10/22	631,248	0.02

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
Germany (continued)				Germany (continued)			
EUR 500,000	Deutsche Boerse AG, 1.625%, 08/10/25	545,950	0.02	EUR 1,100,000	Eurogrid GmbH, 1.625%, 03/11/23	1,150,171	0.04
EUR 675,000	Deutsche Boerse AG, 1.125%, 26/03/28	726,773	0.03	EUR 500,000	Eurogrid GmbH, 1.875%, 10/06/25	540,035	0.02
EUR 300,000	Deutsche Pfandbriefbank AG, 0.625%, 23/02/22	296,823	0.01	EUR 1,000,000	Eurogrid GmbH, 1.500%, 18/04/28	1,081,600	0.04
EUR 500,000	Deutsche Pfandbriefbank AG, 0.750%, 07/02/23	499,670	0.02	EUR 1,400,000	Eurogrid GmbH, 1.113%, 15/05/32	1,473,920	0.05
EUR 500,000	Deutsche Post AG, 2.750%, 09/10/23	548,220	0.02	EUR 600,000	Evonik Industries AG, 1.000%, 23/01/23	611,412	0.02
EUR 750,000	Deutsche Post AG, 2.875%, 11/12/24	841,868	0.03	EUR 600,000	Evonik Industries AG, 0.625%, 18/09/25	605,862	0.02
EUR 600,000	Deutsche Post AG, 1.250%, 01/04/26	636,534	0.02	EUR 1,000,000	Evonik Industries AG, 2.125%, 07/07/77	983,170	0.03
EUR 1,000,000	Deutsche Post AG, 0.375%, 20/05/26	1,007,020	0.03	EUR 500,000	Fresenius Medical Care AG & Co KGaA, 1.500%, 11/07/25	524,895	0.02
EUR 100,000	Deutsche Post AG, 1.000%, 13/12/27	105,012	0.00	EUR 500,000	Fresenius Medical Care AG & Co KGaA, 1.000%, 29/05/26	508,535	0.02
EUR 1,000,000	Deutsche Post AG, 1.625%, 05/12/28	1,097,700	0.04	EUR 475,000	Fresenius Medical Care AG & Co KGaA, 0.625%, 30/11/26	474,601	0.02
EUR 1,000,000	Deutsche Post AG, 0.750%, 20/05/29	1,025,960	0.04	EUR 600,000	Fresenius Medical Care AG & Co KGaA, 1.250%, 29/11/29	616,200	0.02
EUR 1,000,000	Deutsche Post AG, 1.000%, 20/05/32	1,032,240	0.04	EUR 1,000,000	Fresenius Medical Care AG & Co KGaA, 1.500%, 29/05/30	1,032,770	0.04
EUR 545,000	Deutsche Telekom AG, 0.875%, 25/03/26	560,663	0.02	EUR 500,000	Fresenius SE & Co KGaA, 4.000%, 01/02/24	561,780	0.02
EUR 1,500,000	Deutsche Telekom AG, 0.500%, 05/07/27	1,503,150	0.05	EUR 400,000	Fresenius SE & Co KGaA, 1.875%, 15/02/25	421,780	0.01
EUR 1,280,000	Deutsche Telekom AG, 1.750%, 25/03/31	1,389,901	0.05	EUR 1,000,000	Fresenius SE & Co KGaA, 1.625%, 08/10/27	1,051,140	0.04
EUR 1,000,000	Deutsche Telekom AG, 1.375%, 05/07/34	1,025,790	0.04	EUR 1,000,000	Fresenius SE & Co KGaA, 0.750%, 15/01/28	989,650	0.03
EUR 300,000	Deutsche Telekom AG, 2.250%, 29/03/39	339,759	0.01	EUR 600,000	Fresenius SE & Co KGaA, 2.875%, 15/02/29	688,404	0.02
EUR 2,500,000	Deutsche Telekom AG, 1.750%, 09/12/49	2,436,950	0.08	EUR 900,000	Hannover Rueck SE, 1.125%, 18/04/28	962,874	0.03
EUR 1,000,000	Deutsche Wohnen SE, 1.000%, 30/04/25	1,022,610	0.04	EUR 800,000	Hannover Rueck SE, 1.125%, 09/10/39	764,856	0.03
EUR 500,000	DVB Bank SE, 1.250%, 15/09/21	502,430	0.02	EUR 500,000	Hannover Rueck SE, 3.375%, perpetual	538,585	0.02
EUR 600,000	DVB Bank SE, 1.000%, 25/04/22	599,436	0.02	EUR 1,500,000	HeidelbergCement AG, 2.250%, 30/03/23	1,554,000	0.05
EUR 500,000	DVB Bank SE, 1.250%, 16/06/23	501,320	0.02	EUR 800,000	HeidelbergCement AG, 2.250%, 03/06/24	839,392	0.03
EUR 500,000	E.ON SE, zero coupon, 24/10/22	497,930	0.02	EUR 1,040,000	HeidelbergCement AG, 1.500%, 07/02/25	1,059,614	0.04
EUR 900,000	E.ON SE, 0.375%, 23/08/21	901,431	0.03	EUR 600,000	Hella GmbH & Co KGaA, 0.500%, 26/01/27	560,460	0.02
EUR 560,000	E.ON SE, zero coupon, 29/09/22	558,404	0.02	EUR 800,000	Henkel AG & Co KGaA, zero coupon, 13/09/21	800,456	0.03
EUR 400,000	E.ON SE, zero coupon, 24/10/22	398,344	0.01	EUR 500,000	Hochtief AG, 1.750%, 03/07/25	526,345	0.02
EUR 2,000,000	E.ON SE, 0.375%, 20/04/23	2,001,110	0.06	EUR 600,000	HOCHTIEF AG, 0.500%, 03/09/27	593,232	0.02
EUR 300,000	E.ON SE, 0.375%, 20/04/23	301,230	0.01	EUR 500,000	Infineon Technologies AG, 1.500%, 10/03/22	508,235	0.02
EUR 700,000	E.ON SE, zero coupon, 18/12/23	693,819	0.02	EUR 700,000	Infineon Technologies AG, 1.125%, 24/06/26	702,513	0.02
EUR 300,000	E.ON SE, 0.875%, 22/05/24	306,624	0.01				
EUR 1,000,000	E.ON SE, zero coupon, 28/08/24	988,630	0.03				
EUR 1,000,000	E.ON SE, 1.000%, 07/10/25	1,035,280	0.04				
EUR 800,000	E.ON SE, 0.250%, 24/10/26	794,112	0.03				
EUR 1,600,000	E.ON SE, 0.750%, 20/02/28	1,620,138	0.06				
EUR 1,000,000	E.ON SE, 1.625%, 22/05/29	1,082,870	0.04				
EUR 290,000	E.ON SE, 0.350%, 28/02/30	280,833	0.01				
EUR 685,000	E.ON SE, 0.875%, 20/08/31	691,439	0.02				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
Germany (continued)				Germany (continued)			
EUR 700,000	Infineon Technologies AG, 1.625%, 24/06/29	700,091	0.02	EUR 1,000,000	SAP SE, 0.250%, 10/03/22	1,004,880	0.03
EUR 700,000	Infineon Technologies AG, 2.000%, 24/06/32	699,580	0.02	EUR 1,000,000	SAP SE, 1.125%, 20/02/23	1,027,850	0.04
EUR 500,000	Knorr-Bremse AG, 0.500%, 08/12/21	500,345	0.02	EUR 700,000	SAP SE, zero coupon, 17/05/23	700,672	0.02
EUR 900,000	Knorr-Bremse AG, 1.125%, 13/06/25	941,247	0.03	EUR 900,000	SAP SE, 0.750%, 10/12/24	927,990	0.03
EUR 400,000	LANXESS AG, 0.250%, 07/10/21	400,228	0.01	EUR 500,000	SAP SE, 1.000%, 01/04/25	522,310	0.02
EUR 550,000	LANXESS AG, 2.625%, 21/11/22	580,729	0.02	EUR 500,000	SAP SE, 1.000%, 13/03/26	525,285	0.02
EUR 500,000	LANXESS AG, 1.125%, 16/05/25	514,575	0.02	EUR 800,000	SAP SE, 0.125%, 18/05/26	801,000	0.03
EUR 500,000	LANXESS AG, 1.000%, 07/10/26	512,520	0.02	EUR 1,000,000	SAP SE, 1.750%, 22/02/27	1,099,590	0.04
EUR 600,000	LEG Immobilien AG, 1.250%, 23/01/24	611,076	0.02	EUR 1,100,000	SAP SE, 1.250%, 10/03/28	1,184,260	0.04
EUR 600,000	LEG Immobilien AG, 0.875%, 28/11/27	597,708	0.02	EUR 1,000,000	SAP SE, 0.375%, 18/05/29	1,001,680	0.03
EUR 500,000	LEG Immobilien AG, 1.625%, 28/11/34	500,640	0.02	EUR 600,000	SAP SE, 1.375%, 13/03/30	656,688	0.02
EUR 650,000	Linde Finance BV, 2.000%, 18/04/23	687,213	0.02	EUR 1,400,000	SAP SE, 1.625%, 10/03/31	1,569,232	0.05
EUR 600,000	Merck Financial Services GmbH, 1.375%, 01/09/22	614,196	0.02	EUR 815,000	Schaeffler AG, 1.125%, 26/03/22	791,072	0.03
EUR 600,000	Merck Financial Services GmbH, 0.005%, 15/12/23	597,444	0.02	EUR 930,000	Schaeffler AG, 1.875%, 26/03/24	901,933	0.03
EUR 600,000	Merck Financial Services GmbH, 0.125%, 16/07/25	597,240	0.02	EUR 1,000,000	Schaeffler AG, 2.875%, 26/03/27	991,710	0.03
EUR 700,000	Merck Financial Services GmbH, 0.375%, 05/07/27	703,892	0.02	EUR 700,000	Talanx AG, 3.125%, 13/02/23	755,671	0.03
EUR 600,000	Merck Financial Services GmbH, 0.500%, 16/07/28	602,046	0.02	EUR 600,000	Talanx AG, 2.500%, 23/07/26	680,874	0.02
EUR 1,000,000	Merck Financial Services GmbH, 0.875%, 05/07/31	1,026,230	0.04	EUR 800,000	Talanx AG, 2.250%, 05/12/47	819,328	0.03
EUR 1,900,000	Merck KGaA, 2.625%, 12/12/74	1,908,398	0.07	EUR 500,000	TLG Immobilien AG, 0.375%, 23/09/22	491,300	0.02
EUR 500,000	Merck KGaA, 3.375%, 12/12/74	537,635	0.02	EUR 1,000,000	TLG Immobilien AG, 1.500%, 28/05/26	1,000,060	0.03
EUR 500,000	Merck KGaA, 1.625%, 25/06/79	497,030	0.02	EUR 700,000	Vier Gas Transport GmbH, 3.125%, 10/07/23	768,005	0.03
EUR 1,000,000	Merck KGaA, 2.875%, 25/06/79	1,042,940	0.04	EUR 900,000	Vier Gas Transport GmbH, 2.875%, 12/06/25	1,026,063	0.04
EUR 300,000	Muenchener Hypothekenbank eG, 0.625%, 10/02/22	300,405	0.01	EUR 600,000	Vier Gas Transport GmbH, 1.500%, 25/09/28	657,792	0.02
EUR 500,000	Muenchener Hypothekenbank eG, 0.875%, 11/07/24	505,280	0.02	EUR 200,000	Volkswagen Bank GmbH, 0.625%, 08/09/21	199,456	0.01
EUR 900,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 6.250%, 26/05/42	988,848	0.03	EUR 500,000	Volkswagen Bank GmbH, 1.250%, 01/08/22	501,860	0.02
EUR 1,600,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 3.250%, 26/05/49	1,824,688	0.06	EUR 1,000,000	Volkswagen Bank GmbH, 0.750%, 15/06/23	988,000	0.03
EUR 1,000,000	O2 Telefonica Deutschland Finanzierungs GmbH, 1.750%, 05/07/25	1,049,810	0.04	EUR 500,000	Volkswagen Bank GmbH, 1.875%, 31/01/24	511,865	0.02
EUR 1,000,000	Robert Bosch GmbH, 1.750%, 08/07/24	1,070,360	0.04	EUR 1,400,000	Volkswagen Bank GmbH, 1.250%, 10/06/24	1,400,322	0.05
EUR 500,000	Santander Consumer Bank AG, 0.750%, 17/10/22	500,385	0.02	EUR 1,675,000	Volkswagen Bank GmbH, 1.250%, 15/12/25	1,662,052	0.06
EUR 200,000	Santander Consumer Bank AG, 0.250%, 15/10/24	196,538	0.01	EUR 2,300,000	Volkswagen Bank GmbH, 2.500%, 31/07/26	2,452,329	0.08
				EUR 937,000	Volkswagen Financial Services AG, 0.750%, 14/10/21	936,878	0.03
				EUR 1,200,000	Volkswagen Financial Services AG, 0.625%, 01/04/22	1,192,200	0.04
				EUR 1,000,000	Volkswagen Financial Services AG, 2.500%, 06/04/23	1,035,240	0.04
				EUR 1,000,000	Volkswagen Financial Services AG, 1.375%, 16/10/23	1,006,640	0.03
				EUR 1,200,000	Volkswagen Financial Services AG, 1.500%, 01/10/24	1,211,124	0.04
				EUR 500,000	Volkswagen Financial Services AG, 1.500%, 01/10/24	504,635	0.02
				EUR 1,000,000	Volkswagen Financial Services AG, 3.000%, 06/04/25	1,069,230	0.04



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
Germany (continued)				Ireland (continued)			
EUR 1,000,000	Volkswagen Financial Services AG, 2.250%, 16/10/26	1,052,070	0.04	EUR 500,000	AIB Group PLC, 2.250%, 03/07/25	525,400	0.02
EUR 1,000,000	Volkswagen Financial Services AG, 2.250%, 01/10/27	1,052,960	0.04	EUR 1,200,000	Aquarius & Investments PLC for Zurich Insurance Co Ltd, 4.250%, 02/10/43	1,308,696	0.05
EUR 2,000,000	Volkswagen Financial Services AG, 3.375%, 06/04/28	2,235,060	0.08	EUR 1,000,000	Atlas Copco Finance DAC, 0.125%, 03/09/29	969,630	0.03
EUR 1,100,000	Volkswagen Leasing GmbH, 2.125%, 04/04/22	1,121,912	0.04	EUR 700,000	Bank of Ireland Group PLC, 1.375%, 29/08/23	700,560	0.02
EUR 500,000	Volkswagen Leasing GmbH, 0.500%, 20/06/22	494,505	0.02	EUR 700,000	Bank of Ireland Group PLC, 0.750%, 08/07/24	687,260	0.02
EUR 1,100,000	Volkswagen Leasing GmbH, 2.375%, 06/09/22	1,131,218	0.04	EUR 565,000	Bank of Ireland Group PLC, 1.000%, 25/11/25	554,214	0.02
EUR 1,635,000	Volkswagen Leasing GmbH, 1.000%, 16/02/23	1,631,370	0.06	EUR 500,000	Cloverie PLC for Swiss Reinsurance Co Ltd, 6.625%, 01/09/42	561,685	0.02
EUR 1,500,000	Volkswagen Leasing GmbH, 2.625%, 15/01/24	1,573,755	0.05	EUR 400,000	Cloverie PLC for Zurich Insurance Co Ltd, 1.750%, 16/09/24	425,360	0.01
EUR 1,100,000	Volkswagen Leasing GmbH, 1.125%, 04/04/24	1,095,215	0.04	EUR 2,000,000	Cloverie PLC for Zurich Insurance Co Ltd, 1.500%, 15/12/28	2,139,500	0.08
EUR 1,100,000	Volkswagen Leasing GmbH, 1.375%, 20/01/25	1,100,957	0.04	EUR 625,000	CRH Finance DAC, 3.125%, 03/04/23	671,856	0.02
EUR 750,000	Volkswagen Leasing GmbH, 1.625%, 15/08/25	757,545	0.03	EUR 515,000	CRH Finance DAC, 1.375%, 18/10/28	542,233	0.02
EUR 1,000,000	Volkswagen Leasing GmbH, 1.500%, 19/06/26	1,004,590	0.03	EUR 600,000	Dell Bank International DAC, 0.625%, 17/10/22	592,458	0.02
EUR 500,000	WPP Finance Deutschland GmbH, 1.625%, 23/03/30	481,125	0.02	EUR 500,000	Eaton Capital Unlimited Co, 0.750%, 20/09/24	502,370	0.02
<b>Total Germany</b>		<b>221,351,892</b>	<b>7.62</b>	EUR 600,000	Eaton Capital Unlimited Co, 0.697%, 14/05/25	601,350	0.02
Guernsey				EUR 900,000	Fresenius Finance Ireland PLC, 0.875%, 31/01/22	903,861	0.03
EUR 2,440,000	Credit Suisse Group Funding Guernsey Ltd, 1.250%, 14/04/22	2,481,285	0.08	EUR 750,000	Fresenius Finance Ireland PLC, 1.500%, 30/01/24	775,433	0.03
EUR 500,000	Globalworth Real Estate Investments Ltd, 2.875%, 20/06/22	500,240	0.02	EUR 600,000	Fresenius Finance Ireland PLC, 2.125%, 01/02/27	649,242	0.02
EUR 900,000	Globalworth Real Estate Investments Ltd, 3.000%, 29/03/25	903,636	0.03	EUR 500,000	Fresenius Finance Ireland PLC, 3.000%, 30/01/32	586,465	0.02
<b>Total Guernsey</b>		<b>3,885,161</b>	<b>0.13</b>	EUR 1,000,000	GE Capital European Funding Unlimited Co, 2.625%, 15/03/23	1,046,290	0.04
Hungary				EUR 200,000	GE Capital European Funding Unlimited Co, 4.625%, 22/02/27	229,454	0.01
EUR 1,000,000	MOL Hungarian Oil & Gas PLC, 2.625%, 28/04/23	1,046,290	0.04	EUR 600,000	GE Capital European Funding Unlimited Co, 6.025%, 01/03/38	782,076	0.03
<b>Total Hungary</b>		<b>1,046,290</b>	<b>0.04</b>	EUR 500,000	Grenke Finance Plc, 1.500%, 05/10/23	496,960	0.02
Iceland				EUR 400,000	Grenke Finance Plc, 1.500%, 05/10/23	397,568	0.01
EUR 400,000	Arion Banki HF, 1.625%, 01/12/21	401,160	0.01	EUR 1,100,000	Johnson Controls International plc, 1.000%, 15/09/23	1,111,660	0.04
EUR 1,000,000	Arion Banki HF, 1.000%, 20/03/23	984,430	0.04	EUR 500,000	Johnson Controls International plc, 1.375%, 25/02/25	511,870	0.02
<b>Total Iceland</b>		<b>1,385,590</b>	<b>0.05</b>	EUR 800,000	Kerry Group Financial Services, 2.375%, 10/09/25	881,816	0.03
Ireland				EUR 1,000,000	Kerry Group Financial Services Unltd Co, 0.625%, 20/09/29	970,050	0.03
EUR 1,600,000	Abbott Ireland Financing DAC, 0.875%, 27/09/23	1,637,056	0.06	EUR 700,000	Liberty Mutual Finance Europe DAC, 1.750%, 27/03/24	727,398	0.03
EUR 1,000,000	Abbott Ireland Financing DAC, 0.100%, 19/11/24	994,580	0.03				
EUR 1,400,000	Abbott Ireland Financing DAC, 1.500%, 27/09/26	1,496,642	0.05				
EUR 1,000,000	Abbott Ireland Financing DAC, 0.375%, 19/11/27	998,690	0.03				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
Ireland (continued)				Italy (continued)			
EUR 800,000	PartnerRe Ireland Finance DAC, 1.250%, 15/09/26	810,088	0.03	EUR 700,000	Eni SpA, 0.750%, 17/05/22	705,348	0.02
EUR 300,000	Roadster Finance DAC, 1.625%, 09/12/24	297,450	0.01	EUR 1,000,000	Eni SpA, 3.250%, 10/07/23	1,090,450	0.04
EUR 900,000	Roadster Finance DAC, 2.375%, 08/12/27	879,642	0.03	EUR 700,000	Eni SpA, 1.750%, 18/01/24	735,560	0.03
EUR 900,000	Ryanair DAC, 1.875%, 17/06/21	873,990	0.03	EUR 900,000	Eni SpA, 0.625%, 19/09/24	905,796	0.03
EUR 1,000,000	Ryanair DAC, 1.125%, 10/03/23	935,370	0.03	EUR 700,000	Eni SpA, 1.000%, 14/03/25	716,646	0.02
EUR 900,000	Ryanair DAC, 1.125%, 15/08/23	836,811	0.03	EUR 2,000,000	Eni SpA, 3.750%, 12/09/25	2,334,680	0.08
EUR 900,000	Transmission Finance DAC, 1.500%, 24/05/23	929,484	0.03	EUR 1,100,000	Eni SpA, 1.500%, 02/02/26	1,154,142	0.04
EUR 550,000	Willow No 2 Ireland PLC for Zurich Insurance Co Ltd, 3.375%, 27/06/22	584,260	0.02	EUR 1,200,000	Eni SpA, 1.250%, 18/05/26	1,243,068	0.04
EUR 1,000,000	Zurich Finance Ireland Designated Activity Co, 1.875%, 17/09/50	998,900	0.03	EUR 1,000,000	Eni SpA, 1.500%, 17/01/27	1,053,830	0.04
<b>Total Ireland</b>		<b>33,125,678</b>	<b>1.14</b>	EUR 1,200,000	Eni SpA, 1.625%, 17/05/28	1,282,164	0.04
Italy				EUR 1,000,000	Eni SpA, 1.125%, 19/09/28	1,029,140	0.04
EUR 500,000	2i Rete Gas SpA, 3.000%, 16/07/24	552,685	0.02	EUR 1,200,000	Eni SpA, 3.625%, 29/01/29	1,474,584	0.05
EUR 1,000,000	2i Rete Gas SpA, 2.195%, 11/09/25	1,078,810	0.04	EUR 1,000,000	Eni SpA, 0.625%, 23/01/30	975,540	0.03
EUR 500,000	2i Rete Gas SpA, 1.750%, 28/08/26	527,475	0.02	EUR 1,200,000	Eni SpA, 2.000%, 18/05/31	1,324,788	0.05
EUR 900,000	2i Rete Gas SpA, 1.608%, 31/10/27	947,538	0.03	EUR 1,000,000	Eni SpA, 1.000%, 11/10/34	991,290	0.03
EUR 500,000	Aeroporti di Roma SpA, 1.625%, 08/06/27	476,530	0.02	EUR 1,000,000	Erg SpA, 1.875%, 11/04/25	1,041,340	0.04
EUR 400,000	Anima Holdings SpA, 1.750%, 23/10/26	371,096	0.01	EUR 800,000	EssilorLuxottica SA, 2.625%, 10/02/24	869,544	0.03
EUR 2,000,000	Assicurazioni Generali SpA, 5.125%, 16/09/24	2,388,080	0.08	EUR 1,000,000	FCA Bank SpA, 1.000%, 15/11/21	994,810	0.03
EUR 700,000	Assicurazioni Generali SpA, 4.125%, 04/05/26	765,583	0.03	EUR 500,000	FCA Bank SpA, 1.000%, 21/02/22	497,285	0.02
EUR 700,000	Assicurazioni Generali SpA, 3.875%, 29/01/29	756,574	0.03	EUR 700,000	FCA Bank SpA, 1.250%, 21/06/22	696,969	0.02
EUR 400,000	Assicurazioni Generali SpA, 2.124%, 01/10/30	384,968	0.01	EUR 590,000	FCA Bank SpA, 0.625%, 24/11/22	578,159	0.02
EUR 800,000	Assicurazioni Generali SpA, 10.125%, 10/07/42	935,936	0.03	EUR 1,000,000	FCA Bank SpA, 0.250%, 28/02/23	959,370	0.03
EUR 1,300,000	Assicurazioni Generali SpA, 7.750%, 12/12/42	1,501,032	0.05	EUR 785,000	FCA Bank SpA, 0.500%, 13/09/24	739,022	0.03
EUR 1,300,000	Assicurazioni Generali SpA, 5.500%, 27/10/47	1,482,455	0.05	EUR 1,400,000	Intesa Sanpaolo SpA, 2.000%, 18/06/21	1,421,840	0.05
EUR 1,300,000	Assicurazioni Generali SpA, 5.000%, 08/06/48	1,449,929	0.05	EUR 700,000	Intesa Sanpaolo SpA, 3.500%, 17/01/22	731,073	0.03
EUR 500,000	Azimut Holding SpA, 2.000%, 28/03/22	500,935	0.02	EUR 1,780,000	Intesa Sanpaolo SpA, 1.125%, 04/03/22	1,790,805	0.06
EUR 1,500,000	Buzzi Unicem SpA, 2.125%, 28/04/23	1,548,930	0.05	EUR 600,000	Intesa Sanpaolo SpA, 0.875%, 27/06/22	600,636	0.02
EUR 500,000	Covivio, 1.625%, 17/10/24	508,625	0.02	EUR 1,000,000	Intesa Sanpaolo SpA, 2.125%, 30/08/23	1,037,660	0.04
EUR 400,000	Covivio, 2.375%, 20/02/28	424,616	0.01	EUR 1,000,000	Intesa Sanpaolo SpA, 4.000%, 30/10/23	1,096,660	0.04
EUR 800,000	Enel SpA, 5.250%, 20/05/24	957,720	0.03	EUR 1,200,000	Intesa Sanpaolo SpA, 1.375%, 18/01/24	1,210,320	0.04
EUR 1,620,000	Enel SpA, 5.625%, 21/06/27	2,193,431	0.08	EUR 1,460,000	Intesa Sanpaolo SpA, 1.000%, 04/07/24	1,452,204	0.05
EUR 900,000	Enel SpA, 2.500%, 24/11/78	900,252	0.03	EUR 1,500,000	Intesa Sanpaolo SpA, 2.125%, 26/05/25	1,559,700	0.05
EUR 1,000,000	Enel SpA, 3.500%, 24/05/80	1,035,300	0.04	EUR 1,000,000	Intesa Sanpaolo SpA, 1.000%, 19/11/26	977,890	0.03
EUR 800,000	Enel SpA, 3.375%, 24/11/81	822,016	0.03	EUR 1,400,000	Intesa Sanpaolo SpA, 1.750%, 20/03/28	1,419,166	0.05
EUR 700,000	Eni SpA, 2.625%, 22/11/21	723,037	0.02	EUR 2,200,000	Intesa Sanpaolo SpA, 1.750%, 04/07/29	2,207,436	0.08
				EUR 400,000	Iren SpA, 2.750%, 02/11/22	421,288	0.01
				EUR 500,000	Iren SpA, 0.875%, 04/11/24	509,535	0.02
				EUR 500,000	Iren SpA, 1.950%, 19/09/25	537,015	0.02
				EUR 300,000	Iren SpA, 1.500%, 24/10/27	319,104	0.01
				EUR 700,000	Iren SpA, 0.875%, 14/10/29	706,132	0.02
				EUR 500,000	Italgas SpA, 1.125%, 14/03/24	515,940	0.02
				EUR 665,000	Italgas SpA, 0.250%, 24/06/25	660,165	0.02

## Schedule of Investments *(continued)*

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.35% <i>(continued)</i>				Corporate Bonds - 98.35% <i>(continued)</i>			
Italy <i>(continued)</i>				Italy <i>(continued)</i>			
EUR 600,000	Italgas SpA, 1.625%, 19/01/27	642,240	0.02	EUR 700,000	Unione di Banche Italiane SpA, 0.750%, 17/10/22	697,781	0.02
EUR 700,000	Italgas SpA, 1.625%, 18/01/29	754,089	0.03	EUR 600,000	Unione di Banche Italiane SpA, 1.500%, 10/04/24	608,280	0.02
EUR 600,000	Italgas SpA, 0.875%, 24/04/30	606,294	0.02				
EUR 500,000	Italgas SpA, 1.000%, 11/12/31	508,625	0.02	<b>Total Italy</b>		<b>101,445,318</b>	<b>3.49</b>
EUR 840,000	Mediobanca Banca di Credito Finanziario SpA, 0.625%, 27/09/22	836,926	0.03	Japan			
EUR 575,000	Mediobanca Banca di Credito Finanziario SpA, 1.625%, 07/01/25	580,641	0.02	EUR 700,000	Asahi Group Holdings Ltd, 0.321%, 19/09/21	696,913	0.02
EUR 500,000	Mediobanca Banca di Credito Finanziario SpA, 1.125%, 23/04/25	479,425	0.02	EUR 1,300,000	Asahi Group Holdings Ltd, 1.151%, 19/09/25	1,323,179	0.05
EUR 555,000	Mediobanca Di Cred Fin, 1.125%, 15/07/25	547,863	0.02	EUR 600,000	Mitsubishi UFJ Financial Group Inc, 0.680%, 26/01/23	605,838	0.02
EUR 1,000,000	Mediobanca Di Cred Fin, 0.875%, 15/01/26	968,110	0.03	EUR 500,000	Mitsubishi UFJ Financial Group Inc, 0.980%, 09/10/23	509,575	0.02
EUR 1,490,000	Snam SpA, 1.000%, 18/09/23	1,522,124	0.05	EUR 1,200,000	Mitsubishi UFJ Financial Group Inc, 0.978%, 09/06/24	1,223,160	0.04
EUR 1,000,000	Snam SpA, zero coupon, 12/05/24	988,790	0.03	EUR 500,000	Mitsubishi UFJ Financial Group Inc, 0.339%, 19/07/24	496,290	0.02
EUR 600,000	Snam SpA, 1.250%, 25/01/25	623,970	0.02	EUR 800,000	Mitsubishi UFJ Financial Group Inc, 0.872%, 07/09/24	810,816	0.03
EUR 500,000	Snam SpA, 1.250%, 28/08/25	520,470	0.02	EUR 1,535,000	Mitsubishi UFJ Financial Group Inc, 0.848%, 19/07/29	1,532,421	0.05
EUR 1,200,000	Snam SpA, 0.875%, 25/10/26	1,234,020	0.04	EUR 350,000	Mizuho Financial Group Inc, 1.020%, 11/10/23	355,383	0.01
EUR 1,100,000	Snam SpA, 1.375%, 25/10/27	1,171,797	0.04	EUR 1,000,000	Mizuho Financial Group Inc, 0.523%, 10/06/24	996,830	0.03
EUR 1,000,000	Snam SpA, 0.750%, 17/06/30	1,009,620	0.03	EUR 600,000	Mizuho Financial Group Inc, 0.118%, 06/09/24	586,770	0.02
EUR 745,000	Snam SpA, 1.000%, 12/09/34	750,945	0.03	EUR 400,000	Mizuho Financial Group Inc, 0.956%, 16/10/24	405,852	0.01
EUR 500,000	Societa Iniziative Autostradali e Servizi SpA, 3.375%, 13/02/24	524,320	0.02	EUR 400,000	Mizuho Financial Group Inc, 1.598%, 10/04/28	422,484	0.02
EUR 600,000	Societa Iniziative Autostradali e Servizi SpA, 1.625%, 08/02/28	564,228	0.02	EUR 1,000,000	Mizuho Financial Group Inc, 0.402%, 06/09/29	953,260	0.03
EUR 1,300,000	Terna Rete Elettrica Nazionale SpA, 0.875%, 02/02/22	1,311,375	0.05	EUR 2,000,000	Mizuho Financial Group Inc, 0.797%, 15/04/30	1,956,240	0.07
EUR 1,690,000	Terna Rete Elettrica Nazionale SpA, 1.000%, 23/07/23	1,725,710	0.06	EUR 700,000	MUFG Bank Ltd, 0.875%, 11/03/22	709,555	0.02
EUR 700,000	Terna Rete Elettrica Nazionale SpA, 4.900%, 28/10/24	837,522	0.03	EUR 900,000	Sumitomo Mitsui Banking Corp, 1.000%, 19/01/22	912,087	0.03
EUR 435,000	Terna Rete Elettrica Nazionale SpA, 0.125%, 25/07/25	430,463	0.01	EUR 1,500,000	Sumitomo Mitsui Banking Corp, 2.750%, 24/07/23	1,619,220	0.06
EUR 650,000	Terna Rete Elettrica Nazionale SpA, 1.000%, 10/04/26	669,643	0.02	EUR 300,000	Sumitomo Mitsui Financial Group Inc, 0.606%, 18/01/22	301,041	0.01
EUR 1,400,000	Terna Rete Elettrica Nazionale SpA, 1.375%, 26/07/27	1,486,688	0.05	EUR 600,000	Sumitomo Mitsui Financial Group Inc, 0.819%, 23/07/23	609,216	0.02
EUR 1,000,000	Terna Rete Elettrica Nazionale SpA, 1.000%, 11/10/28	1,032,800	0.04	EUR 570,000	Sumitomo Mitsui Financial Group Inc, 0.465%, 30/05/24	569,789	0.02
EUR 2,100,000	UniCredit SpA, 1.000%, 18/01/23	2,073,939	0.07	EUR 1,000,000	Sumitomo Mitsui Financial Group Inc, 0.934%, 11/10/24	1,019,640	0.04
EUR 1,400,000	UniCredit SpA, 2.000%, 04/03/23	1,443,694	0.05	EUR 2,000,000	Sumitomo Mitsui Financial Group Inc, 1.546%, 15/06/26	2,139,020	0.07
EUR 1,275,000	UniCredit SpA, 0.500%, 09/04/25	1,228,972	0.04	EUR 530,000	Sumitomo Mitsui Financial Group Inc, 1.413%, 14/06/27	561,053	0.02
EUR 1,500,000	UniCredit SpA, 1.250%, 25/06/25	1,499,565	0.05	EUR 1,500,000	Sumitomo Mitsui Financial Group Inc, 0.632%, 23/10/29	1,458,645	0.05
EUR 750,000	UniCredit SpA, 1.625%, 03/07/25	735,495	0.03				
EUR 1,400,000	UniCredit SpA, 1.200%, 20/01/26	1,342,390	0.05				
EUR 1,580,000	UniCredit SpA, 1.250%, 16/06/26	1,576,145	0.05				
EUR 800,000	UniCredit SpA, 2.125%, 24/10/26	839,592	0.03				
EUR 800,000	UniCredit SpA, 1.800%, 20/01/30	770,520	0.03				
EUR 500,000	Unione di Banche Italiane SpA, 1.000%, 22/07/22	498,600	0.02				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
Japan (continued)				Luxembourg (continued)			
EUR 1,700,000	Takeda Pharmaceutical Co Ltd, 1.125%, 21/11/22	1,730,141	0.06	EUR 600,000	Aroundtown SA, 1.450%, 09/07/28	598,956	0.02
EUR 1,600,000	Takeda Pharmaceutical Co Ltd, 2.250%, 21/11/26	1,752,528	0.06	EUR 500,000	Aroundtown SA, 2.125%, perpetual	462,355	0.02
EUR 1,900,000	Takeda Pharmaceutical Co Ltd, 3.000%, 21/11/30	2,230,695	0.08	EUR 600,000	Aroundtown SA, 2.875%, perpetual	565,530	0.02
<b>Total Japan</b>		<b>28,487,641</b>	<b>0.98</b>	EUR 590,000	Becton Dickinson Euro Finance Sarl, 0.632%, 04/06/23	586,194	0.02
Jersey				EUR 1,800,000	Becton Dickinson Euro Finance Sarl, 1.208%, 04/06/26	1,806,318	0.06
EUR 700,000	Aptiv PLC, 1.500%, 10/03/25	696,031	0.02	EUR 1,600,000	Bevco Lux Sarl, 1.750%, 09/02/23	1,607,664	0.06
EUR 600,000	Aptiv PLC, 1.600%, 15/09/28	579,510	0.02	EUR 700,000	Blackstone Property Partners Europe Holdings Sarl, 1.400%, 06/07/22	707,399	0.02
EUR 106,000	Atrium European Real Estate Ltd, 3.625%, 17/10/22	107,331	0.00	EUR 600,000	Blackstone Property Partners Europe Holdings Sarl, 2.000%, 15/02/24	617,178	0.02
EUR 600,000	Glencore Finance Europe Ltd, 1.625%, 18/01/22	601,932	0.02	EUR 1,000,000	Blackstone Property Partners Europe Holdings Sarl, 2.200%, 24/07/25	1,041,150	0.04
EUR 1,200,000	Glencore Finance Europe Ltd, 1.875%, 13/09/23	1,214,532	0.04	EUR 700,000	Blackstone Property Partners Europe Holdings Sarl, 1.750%, 12/03/29	692,363	0.02
EUR 1,500,000	Glencore Finance Europe Ltd, 0.625%, 11/09/24	1,442,295	0.05	EUR 1,800,000	CK Hutchison Group Telecom Finance SA, 0.375%, 17/10/23	1,784,034	0.06
EUR 1,100,000	Glencore Finance Europe Ltd, 1.750%, 17/03/25	1,104,433	0.04	EUR 1,200,000	CK Hutchison Group Telecom Finance SA, 0.750%, 17/04/26	1,180,968	0.04
EUR 400,000	Glencore Finance Europe Ltd, 3.750%, 01/04/26	443,132	0.02	EUR 1,200,000	CK Hutchison Group Telecom Finance SA, 1.125%, 17/10/28	1,185,168	0.04
EUR 400,000	Glencore Finance Europe Ltd, 1.500%, 15/10/26	392,160	0.01	EUR 2,000,000	CK Hutchison Group Telecom Finance SA, 1.500%, 17/10/31	1,984,020	0.07
EUR 800,000	Heathrow Funding Ltd, 1.875%, 23/05/22	813,256	0.03	EUR 300,000	CNH Industrial Finance Europe SA, 2.875%, 27/09/21	306,474	0.01
EUR 700,000	Heathrow Funding Ltd, 1.500%, 11/02/30	701,876	0.03	EUR 1,000,000	CNH Industrial Finance Europe SA, 1.750%, 12/09/25	1,009,960	0.03
EUR 800,000	Heathrow Funding Ltd, 1.875%, 12/07/32	813,792	0.03	EUR 1,050,000	CNH Industrial Finance Europe SA, 1.750%, 25/03/27	1,028,412	0.04
EUR 600,000	Heathrow Funding Ltd, 1.875%, 14/03/34	607,104	0.02	EUR 600,000	CNH Industrial Finance Europe SA, 1.625%, 03/07/29	569,334	0.02
EUR 1,500,000	Kennedy Wilson Europe Real Estate Ltd, 3.250%, 12/11/25	1,421,235	0.05	EUR 500,000	CPI Property Group SA, 1.450%, 14/04/22	497,365	0.02
EUR 1,200,000	Swiss Re Finance Jersey Ltd, 1.375%, 27/05/23	1,237,620	0.04	EUR 1,400,000	CPI Property Group SA, 2.125%, 04/10/24	1,404,816	0.05
<b>Total Jersey</b>		<b>12,176,239</b>	<b>0.42</b>	EUR 590,000	CPI Property Group SA, 2.750%, 12/05/26	603,794	0.02
Korea				EUR 600,000	CPI Property Group SA, 1.625%, 23/04/27	569,952	0.02
EUR 900,000	LG Chem Ltd, 0.500%, 15/04/23	885,807	0.03	EUR 300,000	CPI Property Group SA, 1.625%, 23/04/27	284,976	0.01
EUR 400,000	POSCO, 0.500%, 17/01/24	386,016	0.01	EUR 1,100,000	DH Europe Finance II Sarl, 0.200%, 18/03/26	1,082,246	0.04
EUR 600,000	Shinhan Bank Co Ltd, 0.250%, 16/10/24	579,282	0.02	EUR 1,450,000	DH Europe Finance II Sarl, 0.450%, 18/03/28	1,417,390	0.05
<b>Total Korea</b>		<b>1,851,105</b>	<b>0.06</b>	EUR 2,050,000	DH Europe Finance II Sarl, 0.750%, 18/09/31	1,976,549	0.07
Luxembourg				EUR 1,500,000	DH Europe Finance II Sarl, 1.350%, 18/09/39	1,430,535	0.05
EUR 300,000	Alpha Trains Finance SA, 2.064%, 30/06/25	314,892	0.01				
EUR 900,000	Aroundtown SA, 1.000%, 07/01/25	896,949	0.03				
EUR 1,000,000	Aroundtown SA, 0.625%, 09/07/25	977,250	0.03				
EUR 500,000	Aroundtown SA, 1.875%, 19/01/26	519,335	0.02				
EUR 1,000,000	Aroundtown SA, 2.000%, 02/11/26	1,049,230	0.04				
EUR 1,000,000	Aroundtown SA, 1.625%, 31/01/28	1,019,840	0.03				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
Luxembourg (continued)				Luxembourg (continued)			
EUR 900,000	DH Europe Finance Sarl, 1.700%, 04/01/22	917,847	0.03	EUR 1,000,000	Holcim Finance Luxembourg SA, 1.750%, 29/08/29	1,058,940	0.04
EUR 1,500,000	DH Europe Finance Sarl, 2.500%, 08/07/25	1,656,570	0.06	EUR 800,000	John Deere Cash Management SA, 0.500%, 15/09/23	806,464	0.03
EUR 1,000,000	DH Europe Finance Sarl, 1.200%, 30/06/27	1,035,480	0.04	EUR 1,000,000	John Deere Cash Management SA, 2.200%, 02/04/32	1,133,770	0.04
EUR 700,000	Euroclear Investments SA, 1.125%, 07/12/26	738,507	0.03	EUR 800,000	John Deere Cash Management SA, 1.650%, 13/06/39	854,600	0.03
EUR 500,000	Euroclear Investments SA, 1.500%, 11/04/30	545,090	0.02	EUR 1,400,000	Logicor Financing Sarl, 1.500%, 14/11/22	1,415,652	0.05
EUR 300,000	Euroclear Investments SA, 2.625%, 11/04/48	318,744	0.01	EUR 665,000	Logicor Financing Sarl, 0.750%, 15/07/24	654,526	0.02
EUR 400,000	GELF Bond Issuer I SA, 0.875%, 20/10/22	399,420	0.01	EUR 500,000	Logicor Financing Sarl, 2.250%, 13/05/25	521,195	0.02
EUR 300,000	GELF Bond Issuer I SA, 1.625%, 20/10/26	311,658	0.01	EUR 1,135,000	Logicor Financing Sarl, 1.625%, 15/07/27	1,142,355	0.04
EUR 900,000	GELF Bond Issuer I SA, 1.125%, 18/07/29	862,335	0.03	EUR 500,000	Logicor Financing Sarl, 3.250%, 13/11/28	545,385	0.02
EUR 1,000,000	Grand City Properties SA, 1.700%, 09/04/24	1,039,140	0.04	EUR 1,000,000	Medtronic Global Holdings SCA, zero coupon, 02/12/22	993,720	0.03
EUR 100,000	Grand City Properties SA, 1.500%, 17/04/25	103,361	0.00	EUR 1,800,000	Medtronic Global Holdings SCA, 0.375%, 07/03/23	1,803,636	0.06
EUR 500,000	Grand City Properties SA, 1.375%, 03/08/26	514,735	0.02	EUR 1,000,000	Medtronic Global Holdings SCA, 0.250%, 02/07/25	995,090	0.03
EUR 1,800,000	Grand City Properties SA, 1.500%, 22/02/27	1,863,414	0.06	EUR 2,400,000	Medtronic Global Holdings SCA, 1.125%, 07/03/27	2,506,632	0.09
EUR 700,000	Grand City Properties SA, 2.500%, perpetual	687,911	0.02	EUR 1,200,000	Medtronic Global Holdings SCA, 1.625%, 07/03/31	1,308,624	0.04
EUR 600,000	Hannover Finance Luxembourg SA, 5.000%, 30/06/43	669,870	0.02	EUR 1,000,000	Medtronic Global Holdings SCA, 1.000%, 02/07/31	1,027,110	0.04
EUR 400,000	Harman Finance International SCA, 2.000%, 27/05/22	405,136	0.01	EUR 1,700,000	Medtronic Global Holdings SCA, 2.250%, 07/03/39	1,913,469	0.07
EUR 500,000	HeidelbergCement Finance Luxembourg SA, 3.250%, 21/10/21	516,555	0.02	EUR 1,000,000	Medtronic Global Holdings SCA, 1.500%, 02/07/39	1,000,590	0.03
EUR 1,000,000	HeidelbergCement Finance Luxembourg SA, 0.500%, 09/08/22	992,020	0.03	EUR 330,000	Medtronic Global Holdings SCA, 1.750%, 02/07/49	322,186	0.01
EUR 1,000,000	HeidelbergCement Finance Luxembourg SA, 2.500%, 09/10/24	1,060,910	0.04	EUR 500,000	Michelin Luxembourg SCS, 1.125%, 28/05/22	508,510	0.02
EUR 1,100,000	HeidelbergCement Finance Luxembourg SA, 1.625%, 07/04/26	1,125,729	0.04	EUR 300,000	Michelin Luxembourg SCS, 1.750%, 28/05/27	328,386	0.01
EUR 600,000	HeidelbergCement Finance Luxembourg SA, 1.500%, 14/06/27	608,172	0.02	EUR 400,000	Mohawk Capital Finance SA, 1.750%, 12/06/27	412,856	0.01
EUR 800,000	HeidelbergCement Finance Luxembourg SA, 1.750%, 24/04/28	817,248	0.03	EUR 300,000	Nestle Finance International Ltd, 2.125%, 10/09/21	307,716	0.01
EUR 900,000	Holcim Finance Luxembourg SA, 1.375%, 26/05/23	920,835	0.03	EUR 600,000	Nestle Finance International Ltd, 0.750%, 08/11/21	606,168	0.02
EUR 580,000	Holcim Finance Luxembourg SA, 2.375%, 09/04/25	623,564	0.02	EUR 1,000,000	Nestle Finance International Ltd, 1.750%, 12/09/22	1,039,420	0.04
EUR 500,000	Holcim Finance Luxembourg SA, 0.500%, 29/11/26	492,200	0.02	EUR 600,000	Nestle Finance International Ltd, 0.750%, 16/05/23	613,344	0.02
EUR 2,300,000	Holcim Finance Luxembourg SA, 2.250%, 26/05/28	2,537,107	0.09	EUR 1,100,000	Nestle Finance International Ltd, 0.375%, 18/01/24	1,116,533	0.04
				EUR 580,000	Nestle Finance International Ltd, zero coupon, 12/11/24	580,418	0.02
				EUR 200,000	Nestle Finance International Ltd, zero coupon, 12/11/24	200,144	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
Luxembourg (continued)				Luxembourg (continued)			
EUR 1,000,000	Nestle Finance International Ltd, 1.125%, 01/04/26	1,056,770	0.04	EUR 1,000,000	SES SA, 0.875%, 04/11/27	928,070	0.03
EUR 1,480,000	Nestle Finance International Ltd, 0.125%, 12/11/27	1,475,456	0.05	EUR 900,000	Simon International Finance SCA, 1.375%, 18/11/22	901,728	0.03
EUR 800,000	Nestle Finance International Ltd, 1.250%, 02/11/29	880,176	0.03	EUR 600,000	Simon International Finance SCA, 1.250%, 13/05/25	594,234	0.02
EUR 1,000,000	Nestle Finance International Ltd, 1.500%, 01/04/30	1,105,760	0.04	EUR 900,000	Swiss Re Finance Luxembourg SA, 2.534%, 30/04/50	944,892	0.03
EUR 1,200,000	Nestle Finance International Ltd, 0.375%, 12/05/32	1,184,604	0.04	EUR 1,000,000	Talanx Finanz Luxembourg SA, 8.367%, 15/06/42	1,141,470	0.04
EUR 600,000	Nestle Finance International Ltd, 1.750%, 02/11/37	713,424	0.02	EUR 2,400,000	Tyco Electronics Group SA, 1.100%, 01/03/23	2,443,416	0.08
EUR 500,000	Novartis Finance SA, 0.750%, 09/11/21	505,925	0.02	EUR 200,000	Tyco Electronics Group SA, zero coupon, 14/02/25	191,790	0.01
EUR 1,500,000	Novartis Finance SA, 0.500%, 14/08/23	1,526,040	0.05	EUR 400,000	Tyco Electronics Group SA, zero coupon, 14/02/25	383,580	0.01
EUR 1,100,000	Novartis Finance SA, 0.125%, 20/09/23	1,109,196	0.04	EUR 500,000	Whirlpool Finance Luxembourg Sarl, 1.250%, 02/11/26	499,955	0.02
EUR 500,000	Novartis Finance SA, 1.625%, 09/11/26	550,960	0.02	EUR 700,000	Whirlpool Finance Luxembourg Sarl, 1.100%, 09/11/27	686,567	0.02
EUR 700,000	Novartis Finance SA, 1.125%, 30/09/27	754,026	0.03	EUR 1,000,000	Whirlpool Finance Luxembourg Sarl, 0.500%, 20/02/28	929,850	0.03
EUR 500,000	Novartis Finance SA, 0.625%, 20/09/28	520,730	0.02	<b>Total Luxembourg</b>		<b>118,115,767</b>	<b>4.06</b>
EUR 2,000,000	Novartis Finance SA, 1.375%, 14/08/30	2,203,940	0.08	<b>Mexico</b>			
EUR 900,000	Novartis Finance SA, 1.700%, 14/08/38	1,054,539	0.04	EUR 1,000,000	America Movil SAB de CV, 3.000%, 12/07/21	1,022,790	0.03
EUR 300,000	Prologis International Funding II SA, 2.875%, 04/04/22	312,483	0.01	EUR 1,150,000	America Movil SAB de CV, 4.750%, 28/06/22	1,238,918	0.04
EUR 800,000	Prologis International Funding II SA, 1.876%, 17/04/25	850,608	0.03	EUR 750,000	America Movil SAB de CV, 3.259%, 22/07/23	807,810	0.03
EUR 945,000	Prologis International Funding II SA, 1.750%, 15/03/28	1,022,811	0.03	EUR 1,300,000	America Movil SAB de CV, 1.500%, 10/03/24	1,333,553	0.05
EUR 800,000	Prologis International Funding II SA, 2.375%, 14/11/30	907,216	0.03	EUR 800,000	America Movil SAB de CV, 0.750%, 26/06/27	785,776	0.03
EUR 1,000,000	Prologis International Funding II SA, 1.625%, 17/06/32	1,047,150	0.04	EUR 800,000	America Movil SAB de CV, 2.125%, 10/03/28	864,888	0.03
EUR 1,700,000	Richemont International Holding SA, 1.000%, 26/03/26	1,778,421	0.06	EUR 600,000	America Movil SAB de CV, 6.375%, 06/09/73	675,216	0.02
EUR 700,000	Richemont International Holding SA, 0.750%, 26/05/28	719,796	0.02	EUR 1,200,000	Fomento Economico Mexicano SAB de CV, 1.750%, 20/03/23	1,233,216	0.04
EUR 1,400,000	Richemont International Holding SA, 1.500%, 26/03/30	1,531,264	0.05	EUR 800,000	Sigma Alimentos SA de CV, 2.625%, 07/02/24	816,328	0.03
EUR 1,200,000	Richemont International Holding SA, 1.125%, 26/05/32	1,262,256	0.04	<b>Total Mexico</b>		<b>8,778,495</b>	<b>0.30</b>
EUR 1,400,000	Richemont International Holding SA, 2.000%, 26/03/38	1,580,180	0.05	<b>Netherlands</b>			
EUR 800,000	Richemont International Holding SA, 1.625%, 26/05/40	822,424	0.03	EUR 800,000	ABB Finance BV, 0.625%, 03/05/23	810,144	0.03
EUR 500,000	SELP Finance Sarl, 1.250%, 25/10/23	503,945	0.02	EUR 800,000	ABB Finance BV, 0.750%, 16/05/24	818,368	0.03
EUR 645,000	SELP Finance Sarl, 1.500%, 20/11/25	644,032	0.02	EUR 2,000,000	Abn Amro Bank NV, 1.250%, 28/05/25	2,045,840	0.07
EUR 600,000	SELP Finance Sarl, 1.500%, 20/12/26	588,360	0.02	EUR 1,500,000	Abn Amro Bank NV, 0.600%, 15/01/27	1,478,910	0.05
EUR 1,000,000	SES SA, 1.625%, 22/03/26	998,130	0.03	EUR 1,670,000	ABN AMRO Bank NV, 0.250%, 03/12/21	1,675,144	0.06
				EUR 1,200,000	ABN AMRO Bank NV, 4.125%, 28/03/22	1,286,136	0.04

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 600,000	ABN AMRO Bank NV, 0.625%, 31/05/22	607,596	0.02	EUR 800,000	Allianz Finance II BV, 0.875%, 06/12/27	846,112	0.03
EUR 1,200,000	ABN AMRO Bank NV, 7.125%, 06/07/22	1,352,064	0.05	EUR 900,000	Allianz Finance II BV, 3.000%, 13/03/28	1,105,929	0.04
EUR 1,710,000	ABN AMRO Bank NV, 0.500%, 17/07/23	1,735,034	0.06	EUR 1,300,000	Allianz Finance II BV, 1.500%, 15/01/30	1,446,822	0.05
EUR 900,000	ABN AMRO Bank NV, 2.500%, 29/11/23	975,699	0.03	EUR 1,000,000	Allianz Finance II BV, 0.500%, 14/01/31	1,005,930	0.03
EUR 1,900,000	ABN AMRO Bank NV, 0.875%, 15/01/24	1,955,119	0.07	EUR 800,000	Allianz Finance II BV, 1.375%, 21/04/31	876,240	0.03
EUR 1,474,000	ABN AMRO Bank NV, 1.000%, 16/04/25	1,543,956	0.05	EUR 2,100,000	Allianz Finance II BV, 5.750%, 08/07/41	2,197,419	0.08
EUR 1,000,000	ABN AMRO Bank NV, 0.875%, 22/04/25	1,038,000	0.04	EUR 500,000	Argentum Netherlands BV for Givaudan SA, 1.125%, 17/09/25	520,860	0.02
EUR 800,000	ABN AMRO Bank NV, 0.500%, 15/04/26	817,256	0.03	EUR 1,000,000	Argentum Netherlands BV for Givaudan SA, 2.000%, 17/09/30	1,116,830	0.04
EUR 1,000,000	ABN AMRO Bank NV, 2.875%, 18/01/28	1,039,070	0.04	EUR 800,000	Argentum Netherlands BV for Swiss Life AG, 4.375%, perpetual	882,744	0.03
EUR 700,000	Achmea Bank NV, 1.125%, 25/04/22	707,539	0.02	EUR 800,000	Argentum Netherlands BV for Zurich Insurance Co Ltd, 3.500%, 01/10/46	892,360	0.03
EUR 400,000	Achmea BV, 1.500%, 26/05/27	409,532	0.01	EUR 1,000,000	Argentum Netherlands BV for Zurich Insurance Co Ltd, 2.750%, 19/02/49	1,074,660	0.04
EUR 1,000,000	Achmea BV, 1.500%, 26/05/27	1,023,830	0.04	EUR 500,000	Aroundtown SA, 1.500%, 15/07/24	508,360	0.02
EUR 833,000	Achmea BV, 6.000%, 04/04/43	910,386	0.03	EUR 500,000	ASML Holding NV, 0.625%, 07/07/22	505,585	0.02
EUR 1,200,000	Achmea BV, 4.250%, perpetual	1,251,504	0.04	EUR 900,000	ASML Holding NV, 3.375%, 19/09/23	994,356	0.03
EUR 100,000	Adecco International Financial Services BV, 1.500%, 22/11/22	102,478	0.00	EUR 1,100,000	ASML Holding NV, 1.375%, 07/07/26	1,175,988	0.04
EUR 600,000	Adecco International Financial Services BV, 1.000%, 02/12/24	616,878	0.02	EUR 800,000	ASML Holding NV, 1.625%, 28/05/27	869,944	0.03
EUR 400,000	Adecco International Financial Services BV, 1.250%, 20/11/29	401,136	0.01	EUR 1,000,000	ASML Holding NV, 0.250%, 25/02/30	964,330	0.03
EUR 350,000	Aegon Bank NV, 0.625%, 21/06/24	351,901	0.01	EUR 400,000	ASR Nederland NV, 5.125%, 29/09/45	453,736	0.02
EUR 400,000	Aegon NV, 1.000%, 08/12/23	406,860	0.01	EUR 700,000	ASR Nederland NV, 3.375%, 02/05/49	726,418	0.03
EUR 750,000	Aegon NV, 4.000%, 25/04/44	789,248	0.03	EUR 700,000	ASR Nederland NV, 5.000%, perpetual	762,979	0.03
EUR 1,400,000	Airbus Finance BV, 2.375%, 02/04/24	1,476,314	0.05	EUR 700,000	ATF Netherlands BV, 3.750%, 29/12/49	693,609	0.02
EUR 500,000	Airbus Finance BV, 2.125%, 29/10/29	536,230	0.02	EUR 1,000,000	BAT Netherlands Finance BV, 2.375%, 07/10/24	1,056,990	0.04
EUR 1,100,000	Airbus Finance BV, 1.375%, 13/05/31	1,118,172	0.04	EUR 1,000,000	BAT Netherlands Finance BV, 3.125%, 07/04/28	1,107,410	0.04
EUR 2,500,000	Airbus SE, 1.625%, 07/04/25	2,552,695	0.09	EUR 1,200,000	Bayer Capital Corp BV, 0.625%, 15/12/22	1,211,136	0.04
EUR 1,000,000	Airbus SE, 1.375%, 09/06/26	1,015,420	0.03	EUR 300,000	Bayer Capital Corp BV, 1.250%, 13/11/23	309,900	0.01
EUR 1,000,000	Airbus SE, 2.000%, 07/04/28	1,056,250	0.04	EUR 2,000,000	Bayer Capital Corp BV, 1.500%, 26/06/26	2,103,340	0.07
EUR 800,000	Airbus SE, 2.375%, 09/06/40	832,336	0.03	EUR 1,700,000	Bayer Capital Corp BV, 2.125%, 15/12/29	1,892,372	0.07
EUR 500,000	Airbus SE, 2.375%, 09/06/40	520,210	0.02	EUR 1,000,000	Bmw Finance NV, zero coupon, 14/04/23	989,040	0.03
EUR 500,000	Akzo Nobel NV, 1.125%, 08/04/26	525,550	0.02				
EUR 1,000,000	Akzo Nobel NV, 1.625%, 14/04/30	1,053,280	0.04				
EUR 1,500,000	Allianz Finance II BV, 3.500%, 14/02/22	1,587,510	0.05				
EUR 800,000	Allianz Finance II BV, 0.250%, 06/06/23	806,920	0.03				
EUR 300,000	Allianz Finance II BV, zero coupon, 14/01/25	300,225	0.01				
EUR 800,000	Allianz Finance II BV, 0.875%, 15/01/26	835,168	0.03				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 1,200,000	Bmw Finance NV, 1.000%, 29/08/25	1,229,628	0.04	EUR 600,000	Coca-Cola HBC Finance BV, 1.875%, 11/11/24	639,582	0.02
EUR 800,000	Bmw Finance NV, 0.375%, 14/01/27	790,904	0.03	EUR 1,300,000	Coca-Cola HBC Finance BV, 1.000%, 14/05/27	1,333,280	0.05
EUR 1,000,000	BMW Finance NV, 0.125%, 29/11/21	1,001,040	0.03	EUR 360,000	Coca-Cola HBC Finance BV, 0.625%, 21/11/29	352,202	0.01
EUR 1,000,000	BMW Finance NV, 0.250%, 14/01/22	1,002,330	0.03	EUR 600,000	Coca-Cola HBC Finance BV, 1.625%, 14/05/31	639,726	0.02
EUR 800,000	BMW Finance NV, 1.000%, 15/02/22	810,064	0.03	EUR 400,000	Compass Group Finance Netherlands BV, 1.500%, 05/09/28	422,268	0.01
EUR 720,000	BMW Finance NV, 0.125%, 13/07/22	717,941	0.02	EUR 800,000	Compass Group International BV, 0.625%, 03/07/24	807,840	0.03
EUR 800,000	BMW Finance NV, 1.250%, 05/09/22	817,832	0.03	EUR 1,000,000	Conti-Gummi Finance BV, 2.125%, 27/11/23	1,031,670	0.04
EUR 1,000,000	BMW Finance NV, 0.500%, 22/11/22	1,006,030	0.03	EUR 675,000	Conti-Gummi Finance BV, 1.125%, 25/09/24	674,453	0.02
EUR 1,000,000	BMW Finance NV, 2.375%, 24/01/23	1,055,250	0.04	EUR 1,261,000	Cooperatieve Rabobank UA, 4.375%, 07/06/21	1,314,315	0.05
EUR 1,500,000	BMW Finance NV, zero coupon, 24/03/23	1,486,080	0.05	EUR 200,000	Cooperatieve Rabobank UA, 0.125%, 11/10/21	200,770	0.01
EUR 1,400,000	BMW Finance NV, 0.375%, 10/07/23	1,400,826	0.05	EUR 1,738,000	Cooperatieve Rabobank UA, 4.000%, 11/01/22	1,847,407	0.06
EUR 1,700,000	BMW Finance NV, 0.625%, 06/10/23	1,716,269	0.06	EUR 2,793,000	Cooperatieve Rabobank UA, 4.750%, 06/06/22	3,054,453	0.11
EUR 600,000	BMW Finance NV, 2.625%, 17/01/24	648,642	0.02	EUR 950,000	Cooperatieve Rabobank UA, 4.125%, 14/09/22	1,028,850	0.04
EUR 500,000	BMW Finance NV, 0.750%, 15/04/24	507,895	0.02	EUR 1,100,000	Cooperatieve Rabobank UA, 0.500%, 06/12/22	1,115,906	0.04
EUR 1,000,000	BMW Finance NV, 0.750%, 12/07/24	1,017,370	0.04	EUR 3,700,000	Cooperatieve Rabobank UA, 2.375%, 22/05/23	3,964,513	0.14
EUR 2,000,000	BMW Finance NV, 1.000%, 14/11/24	2,050,540	0.07	EUR 1,100,000	Cooperatieve Rabobank UA, 3.875%, 25/07/23	1,208,988	0.04
EUR 800,000	BMW Finance NV, 1.000%, 21/01/25	823,056	0.03	EUR 1,400,000	Cooperatieve Rabobank UA, 0.750%, 29/08/23	1,418,060	0.05
EUR 900,000	BMW Finance NV, 0.875%, 03/04/25	920,331	0.03	EUR 1,500,000	Cooperatieve Rabobank UA, 0.625%, 27/02/24	1,515,075	0.05
EUR 800,000	BMW Finance NV, 1.125%, 22/05/26	832,736	0.03	EUR 2,700,000	Cooperatieve Rabobank UA, 4.125%, 14/07/25	3,262,383	0.11
EUR 1,220,000	BMW Finance NV, 0.750%, 13/07/26	1,237,409	0.04	EUR 2,400,000	Cooperatieve Rabobank UA, 1.250%, 23/03/26	2,565,408	0.09
EUR 500,000	BMW Finance NV, 0.375%, 24/09/27	489,910	0.02	EUR 700,000	Cooperatieve Rabobank UA, 0.250%, 30/10/26	689,570	0.02
EUR 1,000,000	BMW Finance NV, 1.125%, 10/01/28	1,037,150	0.04	EUR 1,700,000	Cooperatieve Rabobank UA, 1.375%, 03/02/27	1,853,000	0.06
EUR 2,900,000	BMW Finance NV, 1.500%, 06/02/29	3,046,711	0.10	EUR 500,000	Cooperatieve Rabobank UA, 1.125%, 07/05/31	520,840	0.02
EUR 600,000	Brenntag Finance BV, 1.125%, 27/09/25	598,644	0.02	EUR 700,000	CRH Funding BV, 1.875%, 09/01/24	734,342	0.03
EUR 800,000	Bunge Finance Europe BV, 1.850%, 16/06/23	805,880	0.03	EUR 1,000,000	CRH Funding BV, 1.625%, 05/05/30	1,049,080	0.04
EUR 900,000	Cetin Finance BV, 1.423%, 06/12/21	909,585	0.03	EUR 1,400,000	Daimler International Finance BV, 0.250%, 09/08/21	1,398,852	0.05
EUR 400,000	Citycon Treasury BV, 2.500%, 01/10/24	377,188	0.01	EUR 700,000	Daimler International Finance BV, 0.200%, 13/09/21	698,740	0.02
EUR 600,000	Citycon Treasury BV, 1.250%, 08/09/26	505,470	0.02	EUR 1,200,000	Daimler International Finance BV, 0.250%, 11/05/22	1,193,964	0.04



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 1,800,000	Daimler International Finance BV, 0.625%, 27/02/23	1,796,742	0.06	EUR 800,000	EDP Finance BV, 2.375%, 23/03/23	846,280	0.03
EUR 1,100,000	Daimler International Finance BV, 0.875%, 09/04/24	1,096,403	0.04	EUR 500,000	EDP Finance BV, 1.875%, 29/09/23	525,105	0.02
EUR 1,600,000	Daimler International Finance BV, 1.000%, 11/11/25	1,585,936	0.05	EUR 1,200,000	EDP Finance BV, 1.125%, 12/02/24	1,234,164	0.04
EUR 1,500,000	Daimler International Finance BV, 1.375%, 26/06/26	1,509,660	0.05	EUR 1,000,000	EDP Finance BV, 2.000%, 22/04/25	1,073,450	0.04
EUR 500,000	Daimler International Finance BV, 1.500%, 09/02/27	504,915	0.02	EUR 450,000	EDP Finance BV, 1.875%, 13/10/25	482,981	0.02
EUR 2,500,000	Daimler International Finance BV, 0.625%, 06/05/27	2,368,525	0.08	EUR 1,000,000	EDP Finance BV, 1.625%, 26/01/26	1,054,890	0.04
EUR 600,000	de Volksbank NV, 0.750%, 25/06/23	606,810	0.02	EUR 400,000	EDP Finance BV, 0.375%, 16/09/26	393,804	0.01
EUR 550,000	Deutsche Post Finance BV, 2.950%, 27/06/22	584,914	0.02	EUR 600,000	EDP Finance BV, 1.500%, 22/11/27	634,896	0.02
EUR 500,000	Deutsche Telekom International Finance BV, 5.375%, 27/07/21	527,155	0.02	EUR 500,000	ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG, 3.375%, 29/09/47	530,690	0.02
EUR 1,250,000	Deutsche Telekom International Finance BV, 4.250%, 13/07/22	1,350,337	0.05	EUR 1,000,000	ELM BV for Swiss Life Insurance & Pension Group, 4.500%, perpetual	1,139,740	0.04
EUR 600,000	Deutsche Telekom International Finance BV, 0.625%, 01/12/22	607,224	0.02	EUR 650,000	ELM BV for Swiss Reinsurance Co Ltd, 2.600%, 29/12/49	675,903	0.02
EUR 2,585,000	Deutsche Telekom International Finance BV, 0.625%, 03/04/23	2,617,416	0.09	EUR 400,000	Enel Finance International NV, 5.000%, 12/07/21	420,168	0.01
EUR 1,600,000	Deutsche Telekom International Finance BV, 0.875%, 30/01/24	1,643,184	0.06	EUR 2,400,000	Enel Finance International NV, 5.000%, 14/09/22	2,662,488	0.09
EUR 550,000	Deutsche Telekom International Finance BV, 2.750%, 24/10/24	610,016	0.02	EUR 700,000	Enel Finance International NV, 4.875%, 17/04/23	794,514	0.03
EUR 1,000,000	Deutsche Telekom International Finance BV, 0.625%, 13/12/24	1,016,680	0.03	EUR 400,000	Enel Finance International NV, 5.250%, 29/09/23	464,796	0.02
EUR 250,000	Deutsche Telekom International Finance BV, 4.875%, 22/04/25	306,185	0.01	EUR 1,175,000	Enel Finance International NV, zero coupon, 17/06/24	1,161,217	0.04
EUR 1,200,000	Deutsche Telekom International Finance BV, 1.375%, 01/12/25	1,268,220	0.04	EUR 1,400,000	Enel Finance International NV, 1.000%, 16/09/24	1,445,066	0.05
EUR 1,000,000	Deutsche Telekom International Finance BV, 1.125%, 22/05/26	1,044,380	0.04	EUR 1,950,000	Enel Finance International NV, 1.966%, 27/01/25	2,101,788	0.07
EUR 1,400,000	Deutsche Telekom International Finance BV, 1.375%, 30/01/27	1,483,188	0.05	EUR 1,200,000	Enel Finance International NV, 1.500%, 21/07/25	1,271,448	0.04
EUR 700,000	Deutsche Telekom International Finance BV, 3.250%, 17/01/28	834,505	0.03	EUR 1,250,000	Enel Finance International NV, 1.375%, 01/06/26	1,332,137	0.05
EUR 1,800,000	Deutsche Telekom International Finance BV, 1.500%, 03/04/28	1,921,590	0.07	EUR 1,600,000	Enel Finance International NV, 1.125%, 16/09/26	1,678,640	0.06
EUR 1,200,000	Deutsche Telekom International Finance BV, 2.000%, 01/12/29	1,336,644	0.05	EUR 1,135,000	Enel Finance International NV, 0.375%, 17/06/27	1,122,231	0.04
EUR 300,000	Deutsche Telekom International Finance BV, 4.500%, 28/10/30	406,503	0.01	EUR 620,000	Enel Finance International NV, 1.125%, 17/10/34	641,880	0.02
EUR 500,000	Deutsche Telekom International Finance BV, 7.500%, 24/01/33	863,665	0.03	EUR 600,000	Euronext NV, 1.000%, 18/04/25	616,062	0.02
EUR 300,000	Digital Dutch Finco BV, 0.125%, 15/10/22	296,310	0.01	EUR 400,000	Euronext NV, 1.125%, 12/06/29	412,512	0.01
EUR 600,000	Digital Dutch Finco BV, 0.625%, 15/07/25	592,734	0.02	EUR 500,000	Evonik Finance BV, 0.375%, 07/09/24	502,260	0.02
EUR 300,000	Digital Dutch Finco BV, 1.500%, 15/03/30	307,026	0.01	EUR 300,000	Evonik Finance BV, 0.750%, 07/09/28	302,130	0.01
EUR 1,500,000	EDP Finance BV, 2.625%, 18/01/22	1,557,075	0.05	EUR 1,000,000	EXOR NV, 2.125%, 02/12/22	1,031,140	0.04
				EUR 600,000	EXOR NV, 2.500%, 08/10/24	637,662	0.02

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 500,000	EXOR NV, 1.750%, 18/01/28	507,390	0.02	EUR 1,100,000	ING Groep NV, 1.625%, 26/09/29	1,106,556	0.04
EUR 350,000	EXOR NV, 1.750%, 14/10/34	322,179	0.01	EUR 900,000	ING Groep NV, 2.000%, 22/03/30	919,854	0.03
EUR 525,000	Givaudan Finance Europe BV, 1.000%, 22/04/27	544,157	0.02	EUR 1,000,000	ING Groep NV, 1.000%, 13/11/30	963,920	0.03
EUR 335,000	Givaudan Finance Europe BV, 1.625%, 22/04/32	359,596	0.01	EUR 1,900,000	ING Groep NV, 2.500%, 15/11/30	2,246,503	0.08
EUR 733,000	Heineken NV, 1.250%, 10/09/21	740,220	0.03	EUR 2,000,000	ING Groep NV, 2.125%, 26/05/31	2,046,940	0.07
EUR 1,600,000	Heineken NV, 3.500%, 19/03/24	1,790,000	0.06	EUR 1,150,000	innogy Finance BV, 6.500%, 10/08/21	1,230,431	0.04
EUR 400,000	Heineken NV, 1.500%, 07/12/24	419,880	0.01	EUR 600,000	innogy Finance BV, 0.750%, 30/11/22	606,612	0.02
EUR 1,500,000	Heineken NV, 1.625%, 30/03/25	1,589,100	0.05	EUR 900,000	innogy Finance BV, 3.000%, 17/01/24	987,264	0.03
EUR 200,000	Heineken NV, 2.875%, 04/08/25	224,594	0.01	EUR 800,000	innogy Finance BV, 1.000%, 13/04/25	827,280	0.03
EUR 1,000,000	Heineken NV, 1.000%, 04/05/26	1,032,400	0.04	EUR 600,000	innogy Finance BV, 1.625%, 30/05/26	644,652	0.02
EUR 600,000	Heineken NV, 1.375%, 29/01/27	634,782	0.02	EUR 700,000	innogy Finance BV, 1.250%, 19/10/27	740,432	0.03
EUR 500,000	Heineken NV, 1.250%, 17/03/27	522,925	0.02	EUR 1,100,000	innogy Finance BV, 1.500%, 31/07/29	1,178,287	0.04
EUR 800,000	Heineken NV, 1.500%, 03/10/29	861,056	0.03	EUR 650,000	innogy Finance BV, 5.750%, 14/02/33	1,017,295	0.04
EUR 1,000,000	Heineken NV, 2.250%, 30/03/30	1,132,040	0.04	EUR 800,000	JAB Holdings BV, 1.500%, 24/11/21	810,792	0.03
EUR 1,000,000	Heineken NV, 1.750%, 17/03/31	1,092,250	0.04	EUR 600,000	JAB Holdings BV, 2.125%, 16/09/22	620,652	0.02
EUR 1,000,000	Heineken NV, 1.250%, 07/05/33	1,004,910	0.03	EUR 1,000,000	JAB Holdings BV, 1.750%, 25/05/23	1,031,210	0.04
EUR 1,000,000	Heineken NV, 1.750%, 07/05/40	1,004,210	0.03	EUR 1,100,000	JAB Holdings BV, 1.250%, 22/05/24	1,118,128	0.04
EUR 600,000	Hella GmbH & Co KGaA, 1.000%, 17/05/24	611,718	0.02	EUR 500,000	JAB Holdings BV, 1.625%, 30/04/25	517,170	0.02
EUR 600,000	Iberdrola International BV, 3.000%, 31/01/22	627,384	0.02	EUR 1,100,000	JAB Holdings BV, 1.750%, 25/06/26	1,133,209	0.04
EUR 900,000	Iberdrola International BV, 2.500%, 24/10/22	949,698	0.03	EUR 1,000,000	JAB Holdings BV, 2.500%, 17/04/27	1,065,430	0.04
EUR 700,000	Iberdrola International BV, 1.125%, 27/01/23	717,563	0.02	EUR 600,000	JAB Holdings BV, 1.000%, 20/12/27	582,834	0.02
EUR 500,000	Iberdrola International BV, 1.750%, 17/09/23	525,205	0.02	EUR 700,000	JAB Holdings BV, 2.000%, 18/05/28	729,372	0.03
EUR 500,000	Iberdrola International BV, 1.875%, 08/10/24	535,780	0.02	EUR 1,000,000	JAB Holdings BV, 2.500%, 25/06/29	1,082,190	0.04
EUR 600,000	Iberdrola International BV, 0.375%, 15/09/25	603,354	0.02	EUR 1,000,000	JAB Holdings BV, 3.375%, 17/04/35	1,158,220	0.04
EUR 1,100,000	Iberdrola International BV, 1.125%, 21/04/26	1,154,582	0.04	EUR 1,000,000	JAB Holdings BV, 2.250%, 19/12/39	987,040	0.03
EUR 1,700,000	Iberdrola International BV, 1.875%, perpetual	1,699,065	0.06	EUR 1,500,000	JT International Financial Services BV, 1.125%, 28/09/25	1,555,500	0.05
EUR 800,000	Iberdrola International BV, 2.625%, perpetual	823,312	0.03	EUR 1,000,000	JT International Financial Services BV, 1.000%, 26/11/29	1,006,210	0.03
EUR 900,000	Iberdrola International BV, 3.250%, perpetual	953,712	0.03	EUR 1,800,000	Koninklijke Ahold Delhaize NV, 0.875%, 19/09/24	1,838,574	0.06
EUR 1,600,000	ING Bank NV, 0.375%, 26/11/21	1,606,672	0.06	EUR 700,000	Koninklijke Ahold Delhaize NV, 0.250%, 26/06/25	696,885	0.02
EUR 2,700,000	ING Bank NV, 4.500%, 21/02/22	2,896,344	0.10	EUR 500,000	Koninklijke Ahold Delhaize NV, 1.125%, 19/03/26	519,145	0.02
EUR 1,600,000	ING Bank NV, zero coupon, 08/04/22	1,596,080	0.05				
EUR 1,800,000	ING Groep NV, 0.750%, 09/03/22	1,815,084	0.06				
EUR 1,400,000	ING Groep NV, 1.000%, 20/09/23	1,429,638	0.05				
EUR 800,000	ING Groep NV, 1.125%, 14/02/25	822,992	0.03				
EUR 500,000	ING Groep NV, 0.100%, 03/09/25	489,070	0.02				
EUR 2,200,000	ING Groep NV, 2.125%, 10/01/26	2,392,368	0.08				
EUR 1,100,000	ING Groep NV, 1.375%, 11/01/28	1,166,858	0.04				
EUR 1,000,000	ING Groep NV, 3.000%, 11/04/28	1,048,880	0.04				
EUR 1,700,000	ING Groep NV, 2.000%, 20/09/28	1,891,165	0.07				
EUR 900,000	ING Groep NV, 2.500%, 15/02/29	935,865	0.03				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 500,000	Koninklijke DSM NV, 1.375%, 26/09/22	516,370	0.02	EUR 900,000	LYB International Finance II BV, 1.875%, 02/03/22	911,295	0.03
EUR 1,000,000	Koninklijke DSM NV, 2.375%, 03/04/24	1,080,360	0.04	EUR 700,000	LYB International Finance II BV, 0.875%, 17/09/26	671,601	0.02
EUR 500,000	Koninklijke DSM NV, 1.000%, 09/04/25	520,560	0.02	EUR 900,000	Madrilena Red de Gas Finance BV, 1.375%, 11/04/25	928,143	0.03
EUR 900,000	Koninklijke DSM NV, 0.750%, 28/09/26	935,226	0.03	EUR 500,000	Madrilena Red de Gas Finance BV, 2.250%, 11/04/29	531,180	0.02
EUR 265,000	Koninklijke DSM NV, 0.250%, 23/06/28	265,135	0.01	EUR 600,000	Mondelez International Holdings Netherlands BV, 0.875%, 01/10/31	601,338	0.02
EUR 600,000	Koninklijke DSM NV, 0.625%, 23/06/32	599,454	0.02	EUR 1,400,000	Mylan NV, 2.250%, 22/11/24	1,466,920	0.05
EUR 650,000	Koninklijke KPN NV, 4.250%, 01/03/22	693,830	0.02	EUR 1,400,000	Mylan NV, 3.125%, 22/11/28	1,573,782	0.05
EUR 600,000	Koninklijke KPN NV, 5.625%, 30/09/24	725,436	0.02	EUR 1,000,000	Nationale-Nederlanden Bank NV, 0.375%, 31/05/23	993,870	0.03
EUR 800,000	Koninklijke KPN NV, 0.625%, 09/04/25	799,280	0.03	EUR 600,000	Nationale-Nederlanden Bank NV, 0.375%, 26/02/25	590,970	0.02
EUR 700,000	Koninklijke KPN NV, 1.125%, 11/09/28	710,108	0.02	EUR 550,000	Nationale-Nederlanden Levensverzekering Maatschappij NV, 9.000%, 29/08/42	637,615	0.02
EUR 600,000	Koninklijke Philips NV, 0.500%, 06/09/23	607,134	0.02	EUR 1,400,000	Naturgy Finance BV, 3.875%, 17/01/23	1,527,498	0.05
EUR 600,000	Koninklijke Philips NV, 0.750%, 02/05/24	612,660	0.02	EUR 500,000	Naturgy Finance BV, 2.875%, 11/03/24	547,440	0.02
EUR 500,000	Koninklijke Philips NV, 1.375%, 30/03/25	522,965	0.02	EUR 300,000	Naturgy Finance BV, 1.375%, 21/01/25	315,012	0.01
EUR 1,000,000	Koninklijke Philips NV, 0.500%, 22/05/26	1,010,190	0.03	EUR 900,000	Naturgy Finance BV, 0.875%, 15/05/25	925,443	0.03
EUR 525,000	Koninklijke Philips NV, 1.375%, 02/05/28	564,296	0.02	EUR 1,200,000	Naturgy Finance BV, 1.250%, 15/01/26	1,248,264	0.04
EUR 500,000	Koninklijke Philips NV, 2.000%, 30/03/30	556,870	0.02	EUR 700,000	Naturgy Finance BV, 1.250%, 19/04/26	730,198	0.03
EUR 800,000	LeasePlan Corp NV, 0.750%, 03/10/22	790,000	0.03	EUR 1,100,000	Naturgy Finance BV, 1.375%, 19/01/27	1,157,607	0.04
EUR 700,000	LeasePlan Corp NV, 1.000%, 02/05/23	694,442	0.02	EUR 1,000,000	Naturgy Finance BV, 1.500%, 29/01/28	1,065,170	0.04
EUR 2,000,000	LeasePlan Corp NV, 0.125%, 13/09/23	1,927,960	0.07	EUR 300,000	Naturgy Finance BV, 1.875%, 05/10/29	331,458	0.01
EUR 500,000	LeasePlan Corp NV, 1.375%, 07/03/24	501,520	0.02	EUR 1,000,000	Naturgy Finance BV, 0.750%, 28/11/29	1,000,750	0.03
EUR 1,000,000	LeasePlan Corp NV, 3.500%, 09/04/25	1,089,570	0.04	EUR 500,000	NE Property BV, 2.625%, 22/05/23	505,700	0.02
EUR 500,000	Linde Finance BV, 3.875%, 01/06/21	517,850	0.02	EUR 500,000	NE Property BV, 1.750%, 23/11/24	484,080	0.02
EUR 700,000	Linde Finance BV, 0.250%, 18/01/22	703,570	0.02	EUR 900,000	NE Property BV, 1.875%, 09/10/26	836,874	0.03
EUR 300,000	Linde Finance BV, 1.875%, 22/05/24	323,214	0.01	EUR 1,500,000	NIBC Bank NV, 1.500%, 31/01/22	1,513,095	0.05
EUR 1,000,000	Linde Finance BV, 0.250%, 19/05/27	1,007,160	0.03	EUR 1,500,000	NIBC Bank NV, 1.125%, 19/04/23	1,491,825	0.05
EUR 535,000	Linde Finance BV, 1.000%, 20/04/28	574,312	0.02	EUR 200,000	NIBC Bank NV, 2.000%, 09/04/24	198,856	0.01
EUR 1,000,000	Linde Finance BV, 0.550%, 19/05/32	1,005,650	0.03	EUR 600,000	NIBC Bank NV, 0.875%, 08/07/25	584,160	0.02
EUR 600,000	LYB International Financ, 1.625%, 17/09/31	574,200	0.02	EUR 500,000	NN Group NV, 1.000%, 18/03/22	505,380	0.02
				EUR 600,000	NN Group NV, 0.875%, 13/01/23	605,814	0.02
				EUR 300,000	NN Group NV, 1.625%, 01/06/27	317,367	0.01
				EUR 1,200,000	NN Group NV, 4.625%, 08/04/44	1,309,560	0.05
				EUR 900,000	NN Group NV, 4.625%, 13/01/48	1,022,049	0.04
				EUR 1,000,000	NN Group NV, 4.375%, perpetual	1,072,480	0.04
				EUR 1,200,000	NN Group NV, 4.500%, perpetual	1,306,596	0.04

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 300,000	PostNL NV, 1.000%, 21/11/24	301,704	0.01	EUR 1,500,000	Shell International Finance BV, 1.125%, 07/04/24	1,557,165	0.05
EUR 1,000,000	Reckitt Benckiser Treasury Services Nederland BV, 0.375%, 19/05/26	1,004,250	0.03	EUR 1,200,000	Shell International Finance BV, 0.500%, 11/05/24	1,216,848	0.04
EUR 1,000,000	Reckitt Benckiser Treasury Services Nederland BV, 0.750%, 19/05/30	1,016,390	0.03	EUR 1,235,000	Shell International Finance BV, 0.750%, 12/05/24	1,264,010	0.04
EUR 500,000	Redexis Gas Finance BV, 1.875%, 28/05/25	516,560	0.02	EUR 1,475,000	Shell International Finance BV, 0.375%, 15/02/25	1,493,777	0.05
EUR 500,000	Redexis Gas Finance BV, 1.875%, 27/04/27	517,930	0.02	EUR 1,100,000	Shell International Finance BV, 1.875%, 15/09/25	1,198,527	0.04
EUR 600,000	RELX Finance BV, 1.000%, 22/03/24	613,548	0.02	EUR 900,000	Shell International Finance BV, 2.500%, 24/03/26	1,017,018	0.03
EUR 2,100,000	RELX Finance BV, 1.375%, 12/05/26	2,205,882	0.08	EUR 1,300,000	Shell International Finance BV, 1.625%, 20/01/27	1,410,786	0.05
EUR 500,000	RELX Finance BV, 1.500%, 13/05/27	526,900	0.02	EUR 400,000	Shell International Finance BV, 0.125%, 08/11/27	391,180	0.01
EUR 1,000,000	RELX Finance BV, 0.500%, 10/03/28	980,820	0.03	EUR 1,500,000	Shell International Finance BV, 1.500%, 07/04/28	1,618,680	0.06
EUR 600,000	Ren Finance BV, 1.750%, 01/06/23	623,604	0.02	EUR 1,500,000	Shell International Finance BV, 1.250%, 12/05/28	1,589,355	0.05
EUR 1,306,000	Ren Finance BV, 2.500%, 12/02/25	1,419,008	0.05	EUR 1,130,000	Shell International Finance BV, 0.750%, 15/08/28	1,153,289	0.04
EUR 500,000	Ren Finance BV, 1.750%, 18/01/28	533,975	0.02	EUR 785,000	Shell International Finance BV, 0.500%, 08/11/31	754,338	0.03
EUR 1,100,000	Repsol International Finance BV, 3.625%, 07/10/21	1,145,386	0.04	EUR 2,000,000	Shell International Finance BV, 1.875%, 07/04/32	2,209,580	0.08
EUR 500,000	Repsol International Finance BV, 0.500%, 23/05/22	501,640	0.02	EUR 1,000,000	Shell International Finance BV, 1.250%, 11/11/32	1,032,350	0.04
EUR 1,000,000	Repsol International Finance BV, 2.000%, 15/12/25	1,069,980	0.04	EUR 200,000	Shell International Finance BV, 1.250%, 11/11/32	206,470	0.01
EUR 500,000	Repsol International Finance BV, 2.250%, 10/12/26	547,030	0.02	EUR 1,000,000	Shell International Finance BV, 0.875%, 08/11/39	924,920	0.03
EUR 1,000,000	Repsol International Finance BV, 2.625%, 15/04/30	1,112,120	0.04	EUR 2,000,000	Siemens Financieringsmaatschappij NV, 0.125%, 05/06/22	2,005,000	0.07
EUR 1,100,000	Robert Bosch Investment Nederland BV, 2.625%, 24/05/28	1,299,485	0.04	EUR 3,400,000	Siemens Financieringsmaatschappij NV, zero coupon, 20/02/23	3,384,174	0.10
EUR 700,000	Roche Finance Europe BV, 0.500%, 27/02/23	711,333	0.02	EUR 1,400,000	Siemens Financieringsmaatschappij NV, 0.375%, 06/09/23	1,415,400	0.05
EUR 1,000,000	Roche Finance Europe BV, 0.875%, 25/02/25	1,043,370	0.04	EUR 1,200,000	Siemens Financieringsmaatschappij NV, 0.300%, 28/02/24	1,212,744	0.04
EUR 1,000,000	Schaeffler Finance BV, 3.250%, 15/05/25	990,970	0.03	EUR 2,200,000	Siemens Financieringsmaatschappij NV, 0.250%, 05/06/24	2,194,506	0.07
EUR 400,000	Schlumberger Finance BV, zero coupon, 15/10/24	390,912	0.01	EUR 1,000,000	Siemens Financieringsmaatschappij NV, zero coupon, 05/09/24	995,060	0.03
EUR 1,000,000	Schlumberger Finance BV, 1.375%, 28/10/26	1,022,350	0.04	EUR 1,200,000	Siemens Financieringsmaatschappij NV, 0.375%, 05/06/26	1,208,220	0.04
EUR 500,000	Schlumberger Finance BV, 0.250%, 15/10/27	472,175	0.02	EUR 1,000,000	Siemens Financieringsmaatschappij NV, 1.000%, 06/09/27	1,055,590	0.04
EUR 1,000,000	Schlumberger Finance BV, 0.500%, 15/10/31	923,130	0.03				
EUR 1,000,000	Schlumberger Finance BV, 2.000%, 06/05/32	1,069,600	0.04				
EUR 1,200,000	Shell International Finance BV, 1.250%, 15/03/22	1,227,444	0.04				
EUR 1,100,000	Shell International Finance BV, 1.000%, 06/04/22	1,119,899	0.04				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 1,200,000	Siemens Financieringsmaatschappij NV, 0.900%, 28/02/28	1,253,448	0.04	EUR 600,000	Upjohn Finance BV, 1.362%, 23/06/27	605,772	0.02
EUR 900,000	Siemens Financieringsmaatschappij NV, 2.875%, 10/03/28	1,077,210	0.04	EUR 600,000	Upjohn Finance BV, 1.908%, 23/06/32	610,770	0.02
EUR 430,000	Siemens Financieringsmaatschappij NV, 0.125%, 05/09/29	418,910	0.01	EUR 400,000	Vesteda Finance BV, 2.500%, 27/10/22	413,384	0.01
EUR 625,000	Siemens Financieringsmaatschappij NV, 1.375%, 06/09/30	681,125	0.02	EUR 800,000	Vesteda Finance BV, 2.000%, 10/07/26	847,632	0.03
EUR 2,700,000	Siemens Financieringsmaatschappij NV, 1.250%, 28/02/31	2,895,939	0.10	EUR 335,000	Vesteda Finance BV, 1.500%, 24/05/27	347,201	0.01
EUR 395,000	Siemens Financieringsmaatschappij NV, 0.500%, 05/09/34	379,220	0.01	EUR 500,000	Volkswagen International Finance NV, 0.875%, 16/01/23	497,840	0.02
EUR 1,100,000	Siemens Financieringsmaatschappij NV, 1.750%, 28/02/39	1,227,919	0.04	EUR 1,900,000	Volkswagen International Finance NV, 1.125%, 02/10/23	1,900,152	0.07
EUR 800,000	Signify NV, 2.000%, 11/05/24	809,480	0.03	EUR 2,800,000	Volkswagen International Finance NV, 1.875%, 30/03/27	2,869,944	0.10
EUR 700,000	Signify NV, 2.375%, 11/05/27	717,906	0.02	EUR 1,000,000	Volkswagen International Finance NV, 2.625%, 16/11/27	1,074,530	0.04
EUR 1,100,000	Sika Capital BV, 0.875%, 29/04/27	1,134,749	0.04	EUR 1,200,000	Volkswagen International Finance NV, 1.625%, 16/01/30	1,191,708	0.04
EUR 1,500,000	Sika Capital BV, 1.500%, 29/04/31	1,606,245	0.06	EUR 1,000,000	Volkswagen International Finance NV, 3.250%, 18/11/30	1,126,790	0.04
EUR 500,000	Sudzucker International Finance BV, 1.250%, 29/11/23	502,145	0.02	EUR 900,000	Volkswagen International Finance NV, 3.300%, 22/03/33	1,017,900	0.04
EUR 1,100,000	Sudzucker International Finance BV, 1.000%, 28/11/25	1,058,266	0.04	EUR 1,500,000	Volkswagen International Finance NV, 4.125%, 16/11/38	1,840,020	0.06
EUR 533,000	Telefonica Europe BV, 5.875%, 14/02/33	820,106	0.03	EUR 1,950,000	Volkswagen International Finance NV, 4.625%, perpetual	2,032,153	0.07
EUR 500,000	Toyota Motor Finance Netherlands BV, 0.250%, 10/01/22	500,145	0.02	EUR 950,000	Volkswagen International Finance NV, 5.125%, perpetual	1,001,880	0.03
EUR 530,000	Toyota Motor Finance Netherlands BV, 0.625%, 26/09/23	535,539	0.02	EUR 1,100,000	Volkswagen International Finance NV, 2.500%, perpetual	1,078,077	0.04
EUR 200,000	Unilever NV, zero coupon, 31/07/21	199,918	0.01	EUR 1,700,000	Volkswagen International Finance NV, 3.500%, perpetual	1,655,596	0.06
EUR 800,000	Unilever NV, 0.500%, 03/02/22	807,736	0.03	EUR 1,900,000	Volkswagen International Finance NV, 2.700%, perpetual	1,858,713	0.06
EUR 800,000	Unilever NV, 0.375%, 14/02/23	810,608	0.03	EUR 1,500,000	Volkswagen International Finance NV, 3.375%, perpetual	1,485,105	0.05
EUR 400,000	Unilever NV, 1.000%, 03/06/23	413,436	0.01	EUR 2,400,000	Volkswagen International Finance NV, 3.875%, perpetual	2,394,504	0.08
EUR 700,000	Unilever NV, 0.500%, 12/08/23	713,881	0.02	EUR 1,900,000	Volkswagen International Finance NV, 4.625%, perpetual	1,975,164	0.07
EUR 300,000	Unilever NV, 0.500%, 29/04/24	307,635	0.01	EUR 400,000	Vonovia Finance BV, 3.625%, 08/10/21	416,428	0.01
EUR 600,000	Unilever NV, 0.500%, 06/01/25	615,714	0.02	EUR 700,000	Vonovia Finance BV, 0.750%, 25/01/22	705,019	0.02
EUR 1,500,000	Unilever NV, 1.250%, 25/03/25	1,586,190	0.05	EUR 800,000	Vonovia Finance BV, 0.875%, 10/06/22	808,896	0.03
EUR 200,000	Unilever NV, 0.875%, 31/07/25	209,030	0.01	EUR 700,000	Vonovia Finance BV, 2.125%, 09/07/22	725,361	0.02
EUR 1,000,000	Unilever NV, 1.125%, 12/02/27	1,072,260	0.04	EUR 200,000	Vonovia Finance BV, 0.125%, 06/04/23	198,626	0.01
EUR 800,000	Unilever NV, 1.000%, 14/02/27	850,016	0.03	EUR 700,000	Vonovia Finance BV, 0.875%, 03/07/23	710,892	0.02
EUR 900,000	Unilever NV, 1.125%, 29/04/28	971,127	0.03	EUR 1,000,000	Vonovia Finance BV, 2.250%, 15/12/23	1,066,360	0.04
EUR 500,000	Unilever NV, 1.375%, 31/07/29	555,235	0.02				
EUR 1,000,000	Unilever NV, 1.375%, 04/09/30	1,118,500	0.04				
EUR 700,000	Unilever NV, 1.625%, 12/02/33	803,579	0.03				
EUR 580,000	Upjohn Finance BV, 1.023%, 23/06/24	584,628	0.02				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 600,000	Vonovia Finance BV, 0.750%, 15/01/24	607,902	0.02	EUR 500,000	WPC Eurobond BV, 1.350%, 15/04/28	492,250	0.02
EUR 1,000,000	Vonovia Finance BV, 1.625%, 07/04/24	1,042,610	0.04	EUR 600,000	Wuerth Finance International BV, 1.000%, 19/05/22	608,442	0.02
EUR 800,000	Vonovia Finance BV, 1.250%, 06/12/24	830,376	0.03	EUR 500,000	Wuerth Finance International BV, 1.000%, 26/05/25	517,480	0.02
EUR 500,000	Vonovia Finance BV, 1.500%, 31/03/25	524,860	0.02	EUR 1,000,000	Wurth Finance International BV, 0.750%, 22/11/27	1,028,830	0.04
EUR 700,000	Vonovia Finance BV, 1.800%, 29/06/25	742,693	0.03	<b>Total Netherlands</b>		<b>454,857,907</b>	<b>15.65</b>
EUR 800,000	Vonovia Finance BV, 1.125%, 08/09/25	823,696	0.03	New Zealand			
EUR 500,000	Vonovia Finance BV, 1.500%, 22/03/26	526,115	0.02	EUR 600,000	ANZ New Zealand Int'l Ltd, 0.625%, 01/06/21	603,510	0.02
EUR 400,000	Vonovia Finance BV, 1.500%, 10/06/26	419,320	0.01	EUR 500,000	ANZ New Zealand Int'l Ltd, 0.400%, 01/03/22	502,565	0.02
EUR 300,000	Vonovia Finance BV, 1.750%, 25/01/27	319,818	0.01	EUR 1,000,000	ANZ New Zealand Int'l Ltd, 1.125%, 20/03/25	1,041,880	0.04
EUR 500,000	Vonovia Finance BV, 0.625%, 07/10/27	494,315	0.02	EUR 700,000	ANZ New Zealand Int'l Ltd, 0.375%, 17/09/29	687,757	0.02
EUR 500,000	Vonovia Finance BV, 1.500%, 14/01/28	525,240	0.02	EUR 600,000	ASB Finance Ltd, 0.500%, 10/06/22	604,128	0.02
EUR 1,000,000	Vonovia Finance BV, 0.500%, 14/09/29	962,850	0.03	EUR 500,000	ASB Finance Ltd, 0.750%, 13/03/24	510,345	0.02
EUR 700,000	Vonovia Finance BV, 2.125%, 22/03/30	774,557	0.03	EUR 1,000,000	ASB Finance Ltd, 0.500%, 24/09/29	995,520	0.04
EUR 600,000	Vonovia Finance BV, 2.250%, 07/04/30	668,670	0.02	EUR 835,000	BNZ International Funding Ltd, 0.625%, 23/04/22	842,649	0.03
EUR 1,000,000	Vonovia Finance BV, 1.125%, 14/09/34	972,200	0.03	EUR 390,000	BNZ International Funding Ltd, 0.500%, 13/05/23	392,605	0.01
EUR 500,000	Vonovia Finance BV, 2.750%, 22/03/38	578,870	0.02	EUR 1,500,000	BNZ International Funding Ltd, 0.375%, 14/09/24	1,507,080	0.05
EUR 500,000	Vonovia Finance BV, 1.625%, 07/10/39	492,875	0.02	EUR 400,000	Chorus Ltd, 1.125%, 18/10/23	408,684	0.01
EUR 900,000	Vonovia Finance BV, 4.000%, perpetual	921,501	0.03	EUR 500,000	Chorus Ltd, 0.875%, 05/12/26	502,255	0.02
EUR 800,000	Wintershall Dea Finance, 0.452%, 25/09/23	772,384	0.03	EUR 500,000	Fonterra Co-operative Group Ltd, 0.750%, 08/11/24	500,935	0.02
EUR 1,500,000	Wintershall Dea Finance BV, 0.840%, 25/09/25	1,421,160	0.05	EUR 950,000	Westpac Securities NZ Ltd, 0.300%, 25/06/24	955,747	0.03
EUR 1,500,000	Wintershall Dea Finance BV, 1.332%, 25/09/28	1,405,785	0.05	<b>Total New Zealand</b>		<b>10,055,660</b>	<b>0.35</b>
EUR 1,000,000	Wintershall Dea Finance BV, 1.823%, 25/09/31	936,320	0.03	Norway			
EUR 1,650,000	Wolters Kluwer NV, 2.875%, 21/03/23	1,760,236	0.06	EUR 950,000	DNB Bank ASA, 4.250%, 18/01/22	1,012,168	0.04
EUR 400,000	Wolters Kluwer NV, 2.500%, 13/05/24	429,912	0.01	EUR 800,000	DNB Bank ASA, 1.125%, 01/03/23	824,056	0.03
EUR 300,000	Wolters Kluwer NV, 1.500%, 22/03/27	317,166	0.01	EUR 1,000,000	DNB Bank ASA, 0.600%, 25/09/23	1,018,270	0.04
EUR 300,000	WPC Eurobond BV, 2.250%, 19/07/24	312,864	0.01	EUR 3,000,000	DNB Bank ASA, 0.050%, 14/11/23	2,996,190	0.10
EUR 600,000	WPC Eurobond BV, 2.250%, 09/04/26	629,010	0.02	EUR 950,000	DNB Bank ASA, 0.250%, 09/04/24	956,204	0.03
EUR 1,000,000	WPC Eurobond BV, 2.125%, 15/04/27	1,036,040	0.04	EUR 790,000	DNB Bank ASA, 1.250%, 01/03/27	789,076	0.03
				EUR 800,000	DNB Bank ASA, 1.125%, 20/03/28	794,168	0.03
				EUR 1,000,000	Norsk Hydro ASA, 1.125%, 11/04/25	964,260	0.03
				EUR 400,000	Norsk Hydro ASA, 2.000%, 11/04/29	361,912	0.01
				EUR 500,000	Santander Consumer Bank AS, 0.875%, 21/01/22	503,055	0.02
				EUR 700,000	Santander Consumer Bank AS, 0.750%, 01/03/23	699,895	0.02

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
Norway (continued)				Spain			
EUR 400,000	Santander Consumer Bank AS, 0.125%, 11/09/24	387,916	0.01	EUR 600,000	Abertis Infraestructuras SA, 3.750%, 20/06/23	638,940	0.02
EUR 500,000	Santander Consumer Bank AS, 0.125%, 25/02/25	479,975	0.02	EUR 2,400,000	Abertis Infraestructuras SA, 1.500%, 27/06/24	2,387,712	0.08
EUR 900,000	Sparebank 1 Oestlandet, 0.875%, 13/03/23	913,167	0.03	EUR 1,300,000	Abertis Infraestructuras SA, 2.500%, 27/02/25	1,343,758	0.05
EUR 600,000	Sparebank 1 Oestlandet, 0.250%, 30/09/24	596,610	0.02	EUR 500,000	Abertis Infraestructuras SA, 0.625%, 15/07/25	472,035	0.02
EUR 500,000	SpareBank 1 SMN, 0.750%, 08/06/21	502,945	0.02	EUR 1,200,000	Abertis Infraestructuras SA, 1.375%, 20/05/26	1,151,940	0.04
EUR 500,000	SpareBank 1 SMN, 0.500%, 09/03/22	501,100	0.02	EUR 600,000	Abertis Infraestructuras SA, 1.000%, 27/02/27	557,130	0.02
EUR 600,000	SpareBank 1 SMN, 0.750%, 03/07/23	606,030	0.02	EUR 1,100,000	Abertis Infraestructuras SA, 2.375%, 27/09/27	1,106,094	0.04
EUR 600,000	SpareBank 1 SMN, 0.125%, 11/09/26	585,924	0.02	EUR 500,000	Abertis Infraestructuras SA, 1.125%, 26/03/28	456,235	0.02
EUR 600,000	SpareBank 1 SR-Bank ASA, 0.375%, 10/02/22	600,234	0.02	EUR 700,000	Abertis Infraestructuras SA, 1.625%, 15/07/29	653,177	0.02
EUR 965,000	SpareBank 1 SR-Bank ASA, 0.625%, 25/03/24	969,921	0.03	EUR 1,200,000	Abertis Infraestructuras SA, 3.000%, 27/03/31	1,239,312	0.04
EUR 700,000	Sparebanken Vest, 0.500%, 29/11/22	700,889	0.02	EUR 700,000	Abertis Infraestructuras SA, 1.875%, 26/03/32	638,022	0.02
EUR 300,000	Storebrand Livsforsikring AS, 6.875%, 04/04/43	330,102	0.01	EUR 800,000	ACS Servicios Comunicaciones y Energia SL, 1.875%, 20/04/26	826,656	0.03
<b>Total Norway</b>		<b>18,094,067</b>	<b>0.62</b>	EUR 500,000	Amadeus Capital Markets SAU, 1.625%, 17/11/21	504,070	0.02
Poland				EUR 500,000	Amadeus IT Group SA, 0.875%, 18/09/23	492,575	0.02
EUR 261,000	Powszechna Kasa Oszczednosci Bank Polski SA, 0.750%, 25/07/21	259,290	0.01	EUR 1,000,000	Amadeus IT Group SA, 2.500%, 20/05/24	1,033,470	0.04
EUR 500,000	Santander Bank Polska, 0.750%, 20/09/21	500,940	0.01	EUR 500,000	Amadeus IT Group SA, 1.500%, 18/09/26	500,895	0.02
EUR 500,000	Tauron Polska Energia SA, 2.375%, 05/07/27	502,520	0.02	EUR 1,000,000	Amadeus IT Group SA, 2.875%, 20/05/27	1,055,910	0.04
<b>Total Poland</b>		<b>1,262,750</b>	<b>0.04</b>	EUR 500,000	Banco Bilbao Vizcaya Arg, 0.375%, 15/11/26	493,330	0.02
Portugal				EUR 1,200,000	Banco Bilbao Vizcaya Argentaria SA, 0.625%, 17/01/22	1,208,328	0.04
EUR 400,000	Brisa Concessao Rodoviaria SA, 2.000%, 22/03/23	410,456	0.01	EUR 1,700,000	Banco Bilbao Vizcaya Argentaria SA, 0.750%, 11/09/22	1,706,970	0.06
EUR 700,000	Brisa Concessao Rodoviaria SA, 1.875%, 30/04/25	718,802	0.03	EUR 1,100,000	Banco Bilbao Vizcaya Argentaria SA, 1.125%, 28/02/24	1,105,863	0.04
EUR 200,000	Brisa Concessao Rodoviaria SA, 2.375%, 10/05/27	210,586	0.01	EUR 1,200,000	Banco Bilbao Vizcaya Argentaria SA, 0.375%, 02/10/24	1,166,184	0.04
EUR 1,000,000	EDP - Energias de Portugal SA, 1.625%, 15/04/27	1,060,770	0.04	EUR 1,000,000	Banco Bilbao Vizcaya Argentaria SA, 1.375%, 14/05/25	1,018,890	0.04
EUR 700,000	Galp Gas Natural Distribuicao SA, 1.375%, 19/09/23	711,445	0.02	EUR 1,200,000	Banco Bilbao Vizcaya Argentaria SA, 0.750%, 04/06/25	1,209,228	0.04
EUR 600,000	NOS SGPS SA, 1.125%, 02/05/23	605,772	0.02	EUR 700,000	Banco Bilbao Vizcaya Argentaria SA, 1.000%, 21/06/26	696,101	0.02
<b>Total Portugal</b>		<b>3,717,831</b>	<b>0.13</b>	EUR 1,600,000	Banco Bilbao Vizcaya Argentaria SA, 0.500%, 14/01/27	1,531,008	0.05
Romania				EUR 1,100,000	Banco Bilbao Vizcaya Argentaria SA, 3.500%, 10/02/27	1,211,683	0.04
EUR 400,000	UniCredit Leasing Corp IFN SA, 0.502%, 18/10/22	393,788	0.01	EUR 1,900,000	Banco Bilbao Vizcaya Argentaria SA, 2.575%, 22/02/29	1,932,395	0.06
<b>Total Romania</b>		<b>393,788</b>	<b>0.01</b>				
Singapore							
EUR 800,000	DBS Group Holdings Ltd, 1.500%, 11/04/28	809,600	0.03				
<b>Total Singapore</b>		<b>809,600</b>	<b>0.03</b>				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
Spain (continued)				Spain (continued)			
EUR 1,200,000	Banco Bilbao Vizcaya Argentaria SA, 1.000%, 16/01/30	1,126,560	0.04	EUR 1,400,000	CaixaBank SA, 2.250%, 17/04/30	1,377,614	0.05
EUR 1,200,000	Banco de Sabadell SA, 0.875%, 05/03/23	1,174,392	0.04	EUR 900,000	Criteria Caixa SAU, 1.625%, 21/04/22	920,403	0.03
EUR 300,000	Banco de Sabadell SA, 1.750%, 29/06/23	302,565	0.01	EUR 1,000,000	Criteria Caixa SAU, 1.500%, 10/05/23	1,019,350	0.04
EUR 700,000	Banco de Sabadell SA, 1.625%, 07/03/24	694,484	0.02	EUR 700,000	Criteria Caixa SAU, 1.375%, 10/04/24	709,520	0.02
EUR 1,000,000	Banco de Sabadell SA, 1.750%, 10/05/24	948,700	0.03	EUR 400,000	Enagas Financiaciones SAU, 2.500%, 11/04/22	416,808	0.01
EUR 600,000	Banco de Sabadell SA, 1.125%, 27/03/25	544,890	0.02	EUR 500,000	Enagas Financiaciones SAU, 1.000%, 25/03/23	511,190	0.02
EUR 800,000	Banco de Sabadell SA, 0.875%, 22/07/25	762,808	0.03	EUR 700,000	Enagas Financiaciones SAU, 1.250%, 06/02/25	736,106	0.03
EUR 400,000	Banco de Sabadell SA, 0.625%, 07/11/25	378,660	0.01	EUR 200,000	Enagas Financiaciones SAU, 0.750%, 27/10/26	205,946	0.01
EUR 2,100,000	Banco Santander SA, 1.375%, 09/02/22	2,126,733	0.07	EUR 700,000	Enagas Financiaciones SAU, 1.375%, 05/05/28	758,240	0.03
EUR 500,000	Banco Santander SA, 0.250%, 19/06/24	499,050	0.02	EUR 800,000	FCC Aqualia SA, 1.413%, 08/06/22	801,448	0.03
EUR 2,000,000	Banco Santander SA, 1.125%, 17/01/25	2,027,160	0.07	EUR 1,000,000	FCC Aqualia SA, 2.629%, 08/06/27	1,042,800	0.04
EUR 1,700,000	Banco Santander SA, 2.500%, 18/03/25	1,773,491	0.06	EUR 1,400,000	FCC Servicios Medio Ambiente Holdings SA, 1.661%, 04/12/26	1,394,554	0.05
EUR 1,000,000	Banco Santander SA, 1.375%, 05/01/26	1,017,380	0.03	EUR 700,000	Ferrovial Emisiones SA, 3.375%, 07/06/21	718,935	0.02
EUR 1,700,000	Banco Santander SA, 3.250%, 04/04/26	1,834,419	0.06	EUR 500,000	Ferrovial Emisiones SA, 0.375%, 14/09/22	498,600	0.02
EUR 1,100,000	Banco Santander SA, 0.300%, 04/10/26	1,096,205	0.04	EUR 400,000	Ferrovial Emisiones SA, 2.500%, 15/07/24	428,132	0.01
EUR 1,100,000	Banco Santander SA, 3.125%, 19/01/27	1,186,394	0.04	EUR 200,000	Ferrovial Emisiones SA, 1.375%, 31/03/25	205,010	0.01
EUR 1,400,000	Banco Santander SA, 0.500%, 04/02/27	1,342,754	0.05	EUR 800,000	Ferrovial Emisiones SA, 1.382%, 14/05/26	809,968	0.03
EUR 500,000	Banco Santander SA, 1.125%, 23/06/27	504,330	0.02	EUR 700,000	Iberdrola Finanzas SA, 1.000%, 07/03/24	719,383	0.02
EUR 2,500,000	Banco Santander SA, 2.125%, 08/02/28	2,526,500	0.09	EUR 1,400,000	Iberdrola Finanzas SA, 1.000%, 07/03/25	1,449,644	0.05
EUR 700,000	Bankia SA, 0.875%, 25/03/24	695,653	0.02	EUR 400,000	Iberdrola Finanzas SA, 0.875%, 16/06/25	411,580	0.01
EUR 500,000	Bankia SA, 1.000%, 25/06/24	480,645	0.02	EUR 700,000	Iberdrola Finanzas SA, 1.250%, 28/10/26	741,727	0.03
EUR 900,000	Bankia SA, 0.750%, 09/07/26	870,624	0.03	EUR 800,000	Iberdrola Finanzas SA, 1.250%, 13/09/27	857,472	0.03
EUR 700,000	Bankia SA, 1.125%, 12/11/26	652,099	0.02	EUR 600,000	Iberdrola Finanzas SA, 1.621%, 29/11/29	666,180	0.02
EUR 500,000	Bankinter SA, 0.875%, 05/03/24	507,005	0.02	EUR 900,000	IE2 Holdco SAU, 2.375%, 27/11/23	945,504	0.03
EUR 900,000	Bankinter SA, 0.875%, 08/07/26	873,801	0.03	EUR 900,000	IE2 Holdco SAU, 2.875%, 01/06/26	994,788	0.03
EUR 500,000	Bankinter SA, 2.500%, 06/04/27	500,520	0.02	EUR 500,000	Inmobiliaria Colonial Socimi SA, 2.728%, 05/06/23	524,620	0.02
EUR 1,500,000	CaixaBank SA, 1.125%, 12/01/23	1,502,775	0.05	EUR 600,000	Inmobiliaria Colonial Socimi SA, 1.450%, 28/10/24	601,128	0.02
EUR 500,000	CaixaBank SA, 0.750%, 18/04/23	502,055	0.02	EUR 1,100,000	Inmobiliaria Colonial Socimi SA, 1.625%, 28/11/25	1,101,144	0.04
EUR 1,000,000	CaixaBank SA, 1.750%, 24/10/23	1,017,990	0.04	EUR 500,000	Inmobiliaria Colonial Socimi SA, zero coupon, 17/04/26	505,650	0.02
EUR 1,000,000	CaixaBank SA, 2.375%, 01/02/24	1,039,240	0.04				
EUR 1,200,000	CaixaBank SA, 1.125%, 17/05/24	1,218,108	0.04				
EUR 1,200,000	CaixaBank SA, 0.625%, 01/10/24	1,166,472	0.04				
EUR 700,000	CaixaBank SA, 0.375%, 03/02/25	688,009	0.02				
EUR 1,500,000	CaixaBank SA, 1.125%, 27/03/26	1,524,240	0.05				
EUR 1,500,000	CaixaBank SA, 1.375%, 19/06/26	1,496,220	0.05				
EUR 1,200,000	CaixaBank SA, 3.500%, 15/02/27	1,225,740	0.04				
EUR 1,200,000	CaixaBank SA, 2.750%, 14/07/28	1,216,428	0.04				



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
Spain (continued)				Spain (continued)			
EUR 500,000	Inmobiliaria Colonial Socimi SA, 2.500%, 28/11/29	508,405	0.02	EUR 1,200,000	Telefonica Emisiones SA, 0.750%, 13/04/22	1,213,968	0.04
EUR 1,100,000	Mapfre SA, 1.625%, 19/05/26	1,174,657	0.04	EUR 1,200,000	Telefonica Emisiones SA, 2.242%, 27/05/22	1,247,976	0.04
EUR 700,000	Mapfre SA, 4.375%, 31/03/47	759,388	0.03	EUR 1,600,000	Telefonica Emisiones SA, 3.987%, 23/01/23	1,756,688	0.06
EUR 500,000	Mapfre SA, 4.125%, 07/09/48	536,275	0.02	EUR 1,200,000	Telefonica Emisiones SA, 1.069%, 05/02/24	1,233,072	0.04
EUR 1,200,000	Merlin Properties Socimi SA, 2.375%, 23/05/22	1,220,712	0.04	EUR 1,900,000	Telefonica Emisiones SA, 1.528%, 17/01/25	1,993,347	0.07
EUR 1,000,000	Merlin Properties Socimi SA, 2.225%, 25/04/23	1,011,070	0.03	EUR 800,000	Telefonica Emisiones SA, 1.495%, 11/09/25	840,776	0.03
EUR 700,000	Merlin Properties Socimi SA, 1.750%, 26/05/25	696,241	0.02	EUR 1,900,000	Telefonica Emisiones SA, 1.460%, 13/04/26	1,994,677	0.07
EUR 900,000	Merlin Properties Socimi SA, 1.875%, 02/11/26	884,475	0.03	EUR 1,000,000	Telefonica Emisiones SA, 1.447%, 22/01/27	1,050,920	0.04
EUR 500,000	Merlin Properties Socimi SA, 2.375%, 18/09/29	497,990	0.02	EUR 1,700,000	Telefonica Emisiones SA, 1.201%, 21/08/27	1,754,706	0.06
EUR 1,200,000	Naturgy Capital Markets SA, 1.125%, 11/04/24	1,235,760	0.04	EUR 1,400,000	Telefonica Emisiones SA, 1.715%, 12/01/28	1,503,880	0.05
EUR 1,000,000	NorteGas Energia Distribucion SAU, 0.918%, 28/09/22	1,003,080	0.03	EUR 1,000,000	Telefonica Emisiones SA, 2.318%, 17/10/28	1,127,220	0.04
EUR 500,000	NorteGas Energia Distribucion SAU, 2.065%, 28/09/27	529,595	0.02	EUR 1,200,000	Telefonica Emisiones SA, 1.788%, 12/03/29	1,287,840	0.04
EUR 1,000,000	Prosegur Cash SA, 1.375%, 04/02/26	978,620	0.03	EUR 1,000,000	Telefonica Emisiones SA, 0.664%, 03/02/30	971,090	0.03
EUR 600,000	Prosegur Cia de Seguridad SA, 1.000%, 08/02/23	599,448	0.02	EUR 900,000	Telefonica Emisiones SA, 1.930%, 17/10/31	972,297	0.03
EUR 1,000,000	Red Electrica Corp SA, 0.875%, 14/04/25	1,037,720	0.04	EUR 550,000	Telefonica Emisiones SA, 1.957%, 01/07/39	578,275	0.02
EUR 600,000	Red Electrica Financiaciones SAU, 3.875%, 25/01/22	635,688	0.02	EUR 800,000	Telefonica Emisiones SAU, 2.932%, 17/10/29	944,408	0.03
EUR 300,000	Red Electrica Financiaciones SAU, 2.125%, 01/07/23	318,816	0.01	<b>Total Spain</b>		<b>135,431,165</b>	<b>4.66</b>
EUR 500,000	Red Electrica Financiaciones SAU, 1.125%, 24/04/25	525,550	0.02	<b>Sweden</b>			
EUR 600,000	Red Electrica Financiaciones SAU, 1.000%, 21/04/26	630,066	0.02	EUR 500,000	Akelius Residential Property AB, 1.500%, 23/01/22	506,550	0.02
EUR 600,000	Red Electrica Financiaciones SAU, 1.250%, 13/03/27	639,204	0.02	EUR 800,000	Akelius Residential Property AB, 1.125%, 14/03/24	795,616	0.03
EUR 500,000	Red Electrica Financiaciones SAU, 0.375%, 24/07/28	503,750	0.02	EUR 800,000	Akelius Residential Property AB, 1.750%, 07/02/25	808,880	0.03
EUR 1,100,000	Santander Consumer Finance SA, 0.500%, 04/10/21	1,103,938	0.04	EUR 1,300,000	Akzo Nobel NV, 2.625%, 27/07/22	1,368,471	0.05
EUR 1,400,000	Santander Consumer Finance SA, 0.875%, 24/01/22	1,408,960	0.05	EUR 500,000	Alfa Laval Treasury International AB, 1.375%, 12/09/22	507,880	0.02
EUR 1,000,000	Santander Consumer Finance SA, 0.875%, 30/05/23	1,009,100	0.03	EUR 120,000	Alfa Laval Treasury International AB, 0.250%, 25/06/24	117,724	0.00
EUR 1,100,000	Santander Consumer Finance SA, 1.125%, 09/10/23	1,119,019	0.04	EUR 300,000	Atlas Copco AB, 2.500%, 28/02/23	319,338	0.01
EUR 1,100,000	Santander Consumer Finance SA, 1.000%, 27/02/24	1,114,465	0.04	EUR 700,000	Atlas Copco AB, 0.625%, 30/08/26	717,304	0.02
EUR 600,000	Santander Consumer Finance SA, 0.375%, 27/06/24	592,728	0.02	EUR 500,000	Castellum AB, 2.125%, 20/11/23	513,900	0.02
EUR 1,000,000	Santander Consumer Finance SA, 0.375%, 17/01/25	985,250	0.03	EUR 1,000,000	Castellum AB, 0.750%, 04/09/26	935,400	0.03
EUR 500,000	Santander Consumer Finance SA, 0.500%, 14/11/26	490,510	0.02	EUR 700,000	Essity AB, 0.625%, 28/03/22	705,040	0.02
EUR 1,700,000	Santander International Debt SA, 1.375%, 14/12/22	1,753,091	0.06	EUR 600,000	Essity AB, 2.500%, 09/06/23	638,478	0.02
				EUR 1,000,000	Essity AB, 1.125%, 27/03/24	1,029,280	0.04
				EUR 1,000,000	Essity AB, 1.125%, 05/03/25	1,034,710	0.04
				EUR 500,000	Essity AB, 1.625%, 30/03/27	534,295	0.02

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
Sweden (continued)				Sweden (continued)			
EUR 800,000	Fastighets AB Balder, 1.125%, 14/03/22	799,000	0.03	EUR 500,000	Skandinaviska Enskilda Banken AB, 0.300%, 17/02/22	502,420	0.02
EUR 600,000	Fastighets AB Balder, 1.875%, 14/03/25	604,494	0.02	EUR 1,410,000	Skandinaviska Enskilda Banken AB, 0.500%, 13/03/23	1,428,259	0.05
EUR 500,000	Fastighets AB Balder, 1.875%, 23/01/26	498,355	0.02	EUR 1,365,000	Skandinaviska Enskilda Banken AB, 0.250%, 19/05/23	1,373,572	0.05
EUR 1,000,000	Heimstaden Bostad AB, 1.750%, 07/12/21	1,007,610	0.03	EUR 1,000,000	Skandinaviska Enskilda Banken AB, 0.050%, 01/07/24	997,620	0.03
EUR 500,000	Heimstaden Bostad AB, 2.125%, 05/09/23	511,640	0.02	EUR 725,000	Skandinaviska Enskilda Banken AB, 0.375%, 11/02/27	716,380	0.02
EUR 400,000	Hemso Fastighets AB, 1.000%, 09/09/26	394,572	0.01	EUR 1,000,000	Skandinaviska Enskilda Banken AB, 1.375%, 31/10/28	1,004,230	0.03
EUR 500,000	Hemso Fastighets AB, 1.750%, 19/06/29	506,285	0.02	EUR 200,000	Skandinaviska Enskilda Banken AB, 0.625%, 12/11/29	198,914	0.01
EUR 900,000	Investor AB, 4.500%, 12/05/23	1,010,187	0.03	EUR 300,000	SKF AB, 1.250%, 17/09/25	310,569	0.01
EUR 700,000	Investor AB, 1.500%, 12/09/30	753,578	0.03	EUR 200,000	SKF AB, 0.875%, 15/11/29	198,080	0.01
EUR 605,000	Investor AB, 1.500%, 20/06/39	639,685	0.02	EUR 1,500,000	Svenska Handelsbanken AB, 4.375%, 20/10/21	1,587,645	0.05
EUR 600,000	Lansforsakringar Bank AB, 0.500%, 19/09/22	602,142	0.02	EUR 1,400,000	Svenska Handelsbanken AB, 0.250%, 28/02/22	1,406,580	0.05
EUR 400,000	Lansforsakringar Bank AB, 0.875%, 25/09/23	406,160	0.01	EUR 2,000,000	Svenska Handelsbanken AB, 2.625%, 23/08/22	2,111,960	0.07
EUR 500,000	Lansforsakringar Bank AB, 0.125%, 19/02/25	490,850	0.02	EUR 1,400,000	Svenska Handelsbanken AB, 1.125%, 14/12/22	1,439,802	0.05
EUR 300,000	Molnlycke Holding AB, 1.750%, 28/02/24	310,728	0.01	EUR 1,000,000	Svenska Handelsbanken AB, 0.500%, 21/03/23	1,014,500	0.03
EUR 700,000	Molnlycke Holding AB, 1.875%, 28/02/25	726,824	0.03	EUR 425,000	Svenska Handelsbanken AB, 0.375%, 03/07/23	430,172	0.01
EUR 655,000	Molnlycke Holdings AB, 0.875%, 05/09/29	620,940	0.02	EUR 1,000,000	Svenska Handelsbanken AB, 0.125%, 18/06/24	1,004,040	0.03
EUR 525,000	Nordea Bank Abp, 0.300%, 30/06/22	528,833	0.02	EUR 1,750,000	Svenska Handelsbanken AB, 1.000%, 15/04/25	1,823,307	0.06
EUR 950,000	Nordea Bank Abp, 3.250%, 05/07/22	1,012,823	0.03	EUR 600,000	Svenska Handelsbanken AB, 0.050%, 03/09/26	586,080	0.02
EUR 1,140,000	Nordea Bank Abp, 0.875%, 26/06/23	1,156,576	0.04	EUR 1,100,000	Svenska Handelsbanken AB, 1.250%, 02/03/28	1,112,760	0.04
EUR 1,400,000	Nordea Bank Abp, 1.125%, 12/02/25	1,474,172	0.05	EUR 1,000,000	Svenska Handelsbanken AB, 1.625%, 05/03/29	1,029,030	0.04
EUR 2,200,000	Nordea Bank Abp, 1.000%, 07/09/26	2,192,652	0.08	EUR 1,000,000	Svenska Handelsbanken AB, 0.500%, 18/02/30	980,950	0.03
EUR 1,000,000	ORLEN Capital AB, 2.500%, 07/06/23	1,035,240	0.04	EUR 790,000	Swedbank AB, 1.000%, 01/06/22	803,138	0.03
EUR 500,000	Rikshem AB, 1.250%, 28/06/24	504,760	0.02	EUR 1,000,000	Swedbank AB, 0.300%, 06/09/22	1,002,230	0.03
EUR 500,000	Sagax AB, 2.250%, 13/03/25	500,865	0.02	EUR 800,000	Swedbank AB, 0.250%, 07/11/22	801,672	0.03
EUR 500,000	Samhallsbyggnadsbolaget i Norden AB, 1.750%, 14/01/25	496,460	0.02	EUR 405,000	Swedbank AB, 0.400%, 29/08/23	407,863	0.01
EUR 1,000,000	Samhallsbyggnadsbolaget i Norden AB, 1.000%, 12/08/27	922,050	0.03	EUR 800,000	Swedbank AB, 0.250%, 09/10/24	790,088	0.03
EUR 2,300,000	Sandvik AB, 3.000%, 18/06/26	2,574,988	0.09	EUR 595,000	Swedbank AB, 0.750%, 05/05/25	608,292	0.02
EUR 1,000,000	Scania CV AB, 2.250%, 03/06/25	1,024,280	0.04	EUR 710,000	Swedbank AB, 1.000%, 22/11/27	701,253	0.02
EUR 500,000	Securitas AB, 1.250%, 15/03/22	506,830	0.02	EUR 690,000	Swedbank AB, 1.500%, 18/09/28	689,627	0.02
EUR 400,000	Securitas AB, 1.125%, 20/02/24	401,984	0.01	EUR 1,000,000	Swedish Match AB, 0.875%, 23/09/24	1,004,640	0.03
EUR 400,000	Securitas AB, 1.250%, 06/03/25	403,680	0.01	EUR 500,000	Swedish Match AB, 0.875%, 26/02/27	486,910	0.02
EUR 1,000,000	Skandinaviska Enskilda, 0.625%, 12/11/29	994,570	0.03	EUR 500,000	Tele2 AB, 1.125%, 15/05/24	514,735	0.02
EUR 1,100,000	Skandinaviska Enskilda Banken AB, 0.750%, 24/08/21	1,109,757	0.04	EUR 600,000	Tele2 AB, 2.125%, 15/05/28	652,626	0.02
				EUR 1,000,000	Telia Co AB, 4.750%, 16/11/21	1,064,020	0.04
				EUR 700,000	Telia Co AB, 4.000%, 22/03/22	743,834	0.03

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
Sweden (continued)				United Kingdom (continued)			
EUR 700,000	Telia Co AB, 3.625%, 14/02/24	783,867	0.03	EUR 915,000	Anglo American Capital PLC, 1.625%, 18/09/25	916,839	0.03
EUR 600,000	Telia Co AB, 3.875%, 01/10/25	703,206	0.02	EUR 400,000	Anglo American Capital PLC, 1.625%, 11/03/26	397,116	0.01
EUR 950,000	Telia Co AB, 3.000%, 07/09/27	1,108,612	0.04	EUR 1,000,000	Annington Funding PLC, 1.650%, 12/07/24	1,025,070	0.04
EUR 1,900,000	Telia Co AB, 3.500%, 05/09/33	2,395,254	0.08	EUR 1,000,000	Aon PLC, 2.875%, 14/05/26	1,112,160	0.04
EUR 300,000	Telia Co AB, 1.625%, 23/02/35	307,809	0.01	EUR 900,000	AstraZeneca PLC, 0.875%, 24/11/21	910,719	0.03
EUR 1,500,000	Telia Co AB, 3.000%, 04/04/78	1,527,810	0.05	EUR 1,000,000	AstraZeneca PLC, 0.750%, 12/05/24	1,023,250	0.04
EUR 1,400,000	Volvo Treasury AB, 0.100%, 24/05/22	1,384,334	0.05	EUR 900,000	AstraZeneca PLC, 1.250%, 12/05/28	964,611	0.03
EUR 250,000	Volvo Treasury AB, zero coupon, 11/02/23	244,383	0.01	EUR 900,000	Aviva PLC, 1.875%, 13/11/27	974,007	0.03
EUR 500,000	Volvo Treasury AB, 1.625%, 26/05/25	513,815	0.02	EUR 700,000	Aviva PLC, 6.125%, 05/07/43	791,007	0.03
EUR 1,000,000	Volvo Treasury AB, 4.850%, 10/03/78	1,069,130	0.04	EUR 700,000	Aviva PLC, 3.875%, 03/07/44	747,572	0.03
<b>Total Sweden</b>		<b>78,822,454</b>	<b>2.71</b>	EUR 1,091,000	Aviva PLC, 3.375%, 04/12/45	1,159,842	0.04
Switzerland				EUR 500,000	Babcock International Group PLC, 1.750%, 06/10/22	505,575	0.02
EUR 2,000,000	Credit Suisse AG, 1.375%, 31/01/22	2,042,120	0.07	EUR 1,500,000	Babcock International Group PLC, 1.375%, 13/09/27	1,433,460	0.05
EUR 1,300,000	Credit Suisse AG, 1.000%, 07/06/23	1,334,775	0.05	EUR 1,000,000	Barclays Bank PLC, 6.625%, 30/03/22	1,090,290	0.04
EUR 600,000	Credit Suisse AG, 0.450%, 19/05/25	605,178	0.02	EUR 600,000	Barclays Bank PLC, 2.250%, 10/06/24	654,198	0.02
EUR 1,700,000	Credit Suisse AG, 1.500%, 10/04/26	1,835,014	0.06	EUR 1,000,000	Barclays PLC, 1.500%, 01/04/22	1,013,250	0.03
EUR 1,900,000	Credit Suisse Group AG, 1.250%, 17/07/25	1,937,924	0.07	EUR 1,000,000	Barclays PLC, 1.500%, 03/09/23	1,022,890	0.04
EUR 3,000,000	Credit Suisse Group AG, 3.250%, 02/04/26	3,323,400	0.11	EUR 600,000	Barclays PLC, 0.625%, 14/11/23	597,246	0.02
EUR 600,000	Credit Suisse Group AG, 1.000%, 24/06/27	599,280	0.02	EUR 1,200,000	Barclays PLC, 1.875%, 08/12/23	1,240,008	0.04
EUR 2,165,000	Credit Suisse Group AG, 0.650%, 14/01/28	2,104,185	0.07	EUR 3,500,000	Barclays PLC, 3.375%, 02/04/25	3,760,365	0.13
EUR 1,000,000	Credit Suisse Group AG, 0.650%, 10/09/29	970,240	0.03	EUR 900,000	Barclays PLC, 0.750%, 09/06/25	880,668	0.03
EUR 1,300,000	UBS AG, 1.250%, 03/09/21	1,320,319	0.05	EUR 1,200,000	Barclays PLC, 1.375%, 24/01/26	1,208,640	0.04
EUR 1,000,000	UBS AG, 0.125%, 05/11/21	1,001,740	0.04	EUR 700,000	BAT International Finance PLC, 3.625%, 09/11/21	727,783	0.02
EUR 1,300,000	UBS AG, 0.250%, 10/01/22	1,303,952	0.05	EUR 500,000	BAT International Finance PLC, 1.000%, 23/05/22	503,675	0.02
EUR 1,500,000	UBS AG, 0.625%, 23/01/23	1,519,650	0.05	EUR 900,000	BAT International Finance PLC, 2.375%, 19/01/23	939,060	0.03
EUR 2,335,000	UBS AG, 0.750%, 21/04/23	2,371,800	0.08	EUR 600,000	BAT International Finance PLC, 0.875%, 13/10/23	602,886	0.02
EUR 1,500,000	UBS Group AG, 1.750%, 16/11/22	1,550,220	0.05	EUR 550,000	BAT International Finance PLC, 2.750%, 25/03/25	595,271	0.02
EUR 1,500,000	UBS Group AG, 1.500%, 30/11/24	1,549,215	0.05	EUR 1,000,000	BAT International Finance PLC, 2.750%, 25/03/25	1,082,310	0.04
EUR 2,000,000	UBS Group AG, 1.250%, 17/04/25	2,051,060	0.07	EUR 800,000	BAT International Finance PLC, 1.250%, 13/03/27	789,040	0.03
EUR 1,700,000	UBS Group AG, 0.250%, 29/01/26	1,669,247	0.06	EUR 900,000	BAT International Finance PLC, 3.125%, 06/03/29	1,002,609	0.03
EUR 1,400,000	UBS Group AG, 1.250%, 01/09/26	1,453,438	0.05	EUR 1,600,000	BAT International Finance PLC, 2.250%, 16/01/30	1,659,760	0.06
EUR 900,000	UBS Group Funding Switzerland AG, 2.125%, 04/03/24	955,224	0.03	EUR 600,000	BAT International Finance PLC, 2.000%, 13/03/45	537,288	0.02
<b>Total Switzerland</b>		<b>31,497,981</b>	<b>1.08</b>	EUR 1,000,000	BG Energy Capital PLC, 1.250%, 21/11/22	1,017,280	0.03
United Kingdom				EUR 1,100,000	BG Energy Capital PLC, 2.250%, 21/11/29	1,243,352	0.04
EUR 1,000,000	Amcor UK Finance PLC, 1.125%, 23/06/27	1,011,300	0.03				
EUR 1,000,000	Anglo American Capital PLC, 3.500%, 28/03/22	1,043,990	0.04				
EUR 1,100,000	Anglo American Capital PLC, 3.250%, 03/04/23	1,160,390	0.04				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
EUR 900,000	BP Capital Markets PLC, 2.177%, 28/09/21	921,537	0.03	EUR 1,500,000	British Telecommunications PLC, 1.500%, 23/06/27	1,561,125	0.05
EUR 1,400,000	BP Capital Markets PLC, 1.373%, 03/03/22	1,426,180	0.05	EUR 335,000	British Telecommunications PLC, 2.125%, 26/09/28	364,651	0.01
EUR 1,000,000	BP Capital Markets PLC, 1.526%, 26/09/22	1,028,990	0.04	EUR 1,000,000	British Telecommunications PLC, 1.125%, 12/09/29	1,003,810	0.03
EUR 1,400,000	BP Capital Markets PLC, 1.109%, 16/02/23	1,431,962	0.05	EUR 900,000	Cadent Finance PLC, 0.625%, 22/09/24	909,090	0.03
EUR 1,400,000	BP Capital Markets PLC, 1.117%, 25/01/24	1,434,986	0.05	EUR 595,000	Cadent Finance PLC, 0.750%, 11/03/32	582,969	0.02
EUR 2,000,000	BP Capital Markets PLC, 1.876%, 07/04/24	2,099,620	0.07	EUR 800,000	Coca-Cola European Partners PLC, 0.750%, 24/02/22	806,912	0.03
EUR 1,000,000	BP Capital Markets PLC, 0.900%, 03/07/24	1,013,770	0.03	EUR 600,000	Coca-Cola European Partners PLC, 1.125%, 26/05/24	619,338	0.02
EUR 1,100,000	BP Capital Markets PLC, 0.830%, 19/09/24	1,112,463	0.04	EUR 300,000	Coca-Cola European Partners PLC, 1.500%, 08/11/27	320,475	0.01
EUR 1,000,000	BP Capital Markets PLC, 1.953%, 03/03/25	1,061,410	0.04	EUR 500,000	Coca-Cola European Partners PLC, 1.750%, 26/05/28	542,020	0.02
EUR 1,200,000	BP Capital Markets PLC, 1.077%, 26/06/25	1,224,276	0.04	EUR 500,000	Coca-Cola European Partners PLC, 1.125%, 12/04/29	515,020	0.02
EUR 1,000,000	BP Capital Markets PLC, 2.972%, 27/02/26	1,120,090	0.04	EUR 500,000	Coca-Cola European Partners PLC, 0.700%, 12/09/31	486,090	0.02
EUR 900,000	BP Capital Markets PLC, 2.213%, 25/09/26	975,294	0.03	EUR 500,000	Compass Group PLC, 1.875%, 27/01/23	517,380	0.02
EUR 1,500,000	BP Capital Markets PLC, 1.573%, 16/02/27	1,561,215	0.05	EUR 600,000	Diageo Finance PLC, 0.125%, 12/10/23	599,910	0.02
EUR 700,000	BP Capital Markets PLC, 0.831%, 08/11/27	690,137	0.02	EUR 850,000	Diageo Finance PLC, 0.500%, 19/06/24	860,285	0.03
EUR 1,500,000	BP Capital Markets PLC, 2.519%, 07/04/28	1,651,215	0.06	EUR 1,000,000	Diageo Finance PLC, 1.750%, 23/09/24	1,062,310	0.04
EUR 1,500,000	BP Capital Markets PLC, 1.594%, 03/07/28	1,551,510	0.05	EUR 500,000	Diageo Finance PLC, 1.000%, 22/04/25	518,435	0.02
EUR 1,000,000	BP Capital Markets PLC, 1.637%, 26/06/29	1,036,450	0.04	EUR 900,000	Diageo Finance PLC, 2.375%, 20/05/26	1,005,822	0.03
EUR 1,000,000	BP Capital Markets PLC, 1.231%, 08/05/31	988,820	0.03	EUR 1,000,000	Diageo Finance PLC, 1.875%, 27/03/27	1,097,100	0.04
EUR 2,000,000	BP Capital Markets PLC, 2.822%, 07/04/32	2,299,180	0.08	EUR 500,000	Diageo Finance PLC, 1.500%, 22/10/27	540,195	0.02
EUR 1,500,000	BP Capital Markets PLC, 1.104%, 15/11/34	1,419,285	0.05	EUR 1,200,000	Diageo Finance PLC, 2.500%, 27/03/32	1,439,688	0.05
EUR 600,000	Brambles Finance PLC, 1.500%, 04/10/27	607,272	0.02	EUR 600,000	DS Smith PLC, 2.250%, 16/09/22	615,282	0.02
EUR 700,000	British Telecommunications PLC, 0.500%, 23/06/22	703,059	0.02	EUR 800,000	DS Smith PLC, 1.375%, 26/07/24	805,232	0.03
EUR 1,400,000	British Telecommunications PLC, 1.125%, 10/03/23	1,427,678	0.05	EUR 700,000	DS Smith PLC, 0.875%, 12/09/26	677,103	0.02
EUR 575,000	British Telecommunications PLC, 0.875%, 26/09/23	582,556	0.02	EUR 600,000	easyJet PLC, 1.750%, 09/02/23	537,252	0.02
EUR 900,000	British Telecommunications PLC, 1.000%, 23/06/24	917,235	0.03	EUR 600,000	easyJet PLC, 1.125%, 18/10/23	523,818	0.02
EUR 1,290,000	British Telecommunications PLC, 1.000%, 21/11/24	1,309,208	0.04	EUR 500,000	easyJet PLC, 0.875%, 11/06/25	412,510	0.01
EUR 700,000	British Telecommunications PLC, 0.500%, 12/09/25	694,442	0.02	EUR 700,000	Experian Finance PLC, 1.375%, 25/06/26	718,060	0.02
EUR 1,000,000	British Telecommunications PLC, 1.750%, 10/03/26	1,057,270	0.04	EUR 500,000	G4S International Finance PLC, 1.500%, 09/01/23	496,170	0.02
				EUR 500,000	G4S International Finance PLC, 1.500%, 02/06/24	487,495	0.02
				EUR 1,000,000	G4S International Finance PLC, 1.875%, 24/05/25	974,370	0.03
				EUR 1,090,000	GlaxoSmithKline Capital PLC, 0.125%, 12/05/23	1,090,501	0.04

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
EUR 600,000	GlaxoSmithKline Capital PLC, zero coupon, 23/09/23	597,888	0.02	EUR 926,000	Lloyds Banking Group PLC, 1.000%, 09/11/23	935,177	0.03
EUR 1,050,000	GlaxoSmithKline Capital PLC, 1.375%, 02/12/24	1,106,931	0.04	EUR 1,600,000	Lloyds Banking Group PLC, 0.625%, 15/01/24	1,590,720	0.05
EUR 2,009,000	GlaxoSmithKline Capital PLC, 4.000%, 16/06/25	2,390,147	0.08	EUR 1,900,000	Lloyds Banking Group PLC, 0.500%, 12/11/25	1,857,649	0.06
EUR 1,000,000	GlaxoSmithKline Capital PLC, 1.250%, 21/05/26	1,059,260	0.04	EUR 2,500,000	Lloyds Banking Group PLC, 3.500%, 01/04/26	2,771,925	0.10
EUR 800,000	GlaxoSmithKline Capital PLC, 1.000%, 12/09/26	838,880	0.03	EUR 1,200,000	Lloyds Banking Group PLC, 1.500%, 12/09/27	1,261,236	0.04
EUR 600,000	GlaxoSmithKline Capital PLC, 1.375%, 12/09/29	655,242	0.02	EUR 1,000,000	Lloyds Banking Group PLC, 1.750%, 07/09/28	996,420	0.03
EUR 800,000	GlaxoSmithKline Capital PLC, 1.750%, 21/05/30	897,200	0.03	EUR 1,600,000	Lloyds Banking Group PLC, 4.500%, 18/03/30	1,731,280	0.06
EUR 500,000	Hammerson PLC, 2.000%, 01/07/22	452,510	0.02	EUR 500,000	London Stock Exchange Group PLC, 0.875%, 19/09/24	512,530	0.02
EUR 600,000	Hammerson PLC, 1.750%, 15/03/23	510,120	0.02	EUR 600,000	London Stock Exchange Group PLC, 1.750%, 06/12/27	649,986	0.02
EUR 2,400,000	HSBC Holdings PLC, 1.500%, 15/03/22	2,453,184	0.08	EUR 1,100,000	London Stock Exchange Group PLC, 1.750%, 19/09/29	1,191,487	0.04
EUR 2,400,000	HSBC Holdings PLC, 0.875%, 06/09/24	2,446,896	0.08	EUR 500,000	Mondi Finance PLC, 1.500%, 15/04/24	513,380	0.02
EUR 1,400,000	HSBC Holdings PLC, 1.500%, 04/12/24	1,450,204	0.05	EUR 1,000,000	Mondi Finance PLC, 1.625%, 27/04/26	1,043,270	0.04
EUR 1,500,000	HSBC Holdings PLC, 3.000%, 30/06/25	1,657,020	0.06	EUR 500,000	Motability Operations Group PLC, 1.625%, 09/06/23	523,330	0.02
EUR 1,500,000	HSBC Holdings PLC, 2.500%, 15/03/27	1,707,810	0.06	EUR 500,000	Motability Operations Group PLC, 0.875%, 14/03/25	513,955	0.02
EUR 1,100,000	HSBC Holdings PLC, 3.125%, 07/06/28	1,281,907	0.04	EUR 1,000,000	Motability Operations Group PLC, 0.375%, 03/01/26	996,350	0.03
EUR 1,000,000	Imperial Brands Finance PLC, 1.125%, 14/08/23	1,008,990	0.03	EUR 600,000	National Grid Electricity Transmission PLC, 0.190%, 20/01/25	601,266	0.02
EUR 700,000	Imperial Brands Finance PLC, 1.375%, 27/01/25	706,384	0.02	EUR 800,000	Nationwide Building Society, 1.125%, 03/06/22	815,576	0.03
EUR 2,500,000	Imperial Brands Finance PLC, 3.375%, 26/02/26	2,752,725	0.09	EUR 600,000	Nationwide Building Society, 0.625%, 19/04/23	608,706	0.02
EUR 1,000,000	Imperial Brands Finance PLC, 2.125%, 12/02/27	1,024,580	0.04	EUR 1,100,000	Nationwide Building Society, 1.250%, 03/03/25	1,163,096	0.04
EUR 1,000,000	Informa PLC, 1.500%, 05/07/23	982,780	0.03	EUR 1,000,000	Nationwide Building Society, 1.500%, 08/03/26	1,036,690	0.04
EUR 600,000	Informa PLC, 1.250%, 22/04/28	546,090	0.02	EUR 1,700,000	Nationwide Building Society, 2.000%, 25/07/29	1,700,969	0.06
EUR 1,700,000	InterContinental Hotels Group PLC, 2.125%, 15/05/27	1,640,126	0.06	EUR 1,900,000	Natwest Markets PLC, 0.625%, 02/03/22	1,892,533	0.06
EUR 700,000	Intermediate Capital Group PLC, 1.625%, 17/02/27	632,548	0.02	EUR 500,000	Natwest Markets PLC, 1.125%, 14/06/23	502,445	0.02
EUR 900,000	ITV PLC, 1.375%, 26/09/26	867,213	0.03	EUR 1,335,000	NatWest Markets PLC, 1.000%, 28/05/24	1,329,593	0.05
EUR 700,000	Leeds Building Society, 1.375%, 05/05/22	711,305	0.02	EUR 2,500,000	NatWest Markets PLC, 2.750%, 02/04/25	2,678,950	0.09
EUR 1,000,000	Lloyds Bank Corporate Markets PLC, 0.250%, 04/10/22	992,620	0.03	EUR 265,000	NGG Finance PLC, 1.625%, 05/12/79	260,363	0.01
EUR 835,000	Lloyds Bank Corporate Markets PLC, 0.375%, 28/01/25	822,533	0.03	EUR 500,000	NGG Finance PLC, 2.125%, 05/09/82	490,275	0.02
EUR 1,000,000	Lloyds Bank Corporate Markets PLC, 2.375%, 09/04/26	1,076,000	0.04	EUR 500,000	Omnicom Finance Holdings PLC, 0.800%, 08/07/27	484,155	0.02
EUR 1,100,000	Lloyds Bank PLC, 1.250%, 13/01/25	1,167,870	0.04				
EUR 637,000	Lloyds Banking Group PLC, 0.750%, 09/11/21	639,554	0.02				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
EUR 600,000	Omnicom Finance Holdings PLC, 1.400%, 08/07/31	594,318	0.02	EUR 800,000	SSE PLC, 1.375%, 04/09/27	835,888	0.03
EUR 1,400,000	OTE PLC, 2.375%, 18/07/22	1,437,632	0.05	EUR 1,000,000	SSE PLC, 1.750%, 16/04/30	1,046,980	0.04
EUR 500,000	Pearson Funding PLC, 1.375%, 06/05/25	500,920	0.02	EUR 1,100,000	Standard Chartered PLC, 1.625%, 13/06/21	1,114,828	0.04
EUR 700,000	Phoenix Group Holdings PLC, 4.375%, 24/01/29	744,030	0.03	EUR 1,000,000	Standard Chartered PLC, 3.625%, 23/11/22	1,071,640	0.04
EUR 300,000	Rentokil Initial PLC, 3.250%, 07/10/21	307,077	0.01	EUR 1,200,000	Standard Chartered PLC, 0.750%, 03/10/23	1,198,488	0.04
EUR 300,000	Rentokil Initial PLC, 0.950%, 22/11/24	301,557	0.01	EUR 600,000	Standard Chartered PLC, 3.125%, 19/11/24	654,348	0.02
EUR 535,000	Rentokil Initial PLC, 0.875%, 30/05/26	531,977	0.02	EUR 635,000	Standard Chartered PLC, 1.625%, 03/10/27	659,340	0.02
EUR 1,111,000	Rio Tinto Finance PLC, 2.875%, 11/12/24	1,228,610	0.04	EUR 1,200,000	Standard Chartered PLC, 0.850%, 27/01/28	1,183,728	0.04
EUR 900,000	Rolls-Royce PLC, 2.125%, 18/06/21	891,261	0.03	EUR 1,250,000	Standard Chartered PLC, 2.500%, 09/09/30	1,271,725	0.04
EUR 200,000	Rolls-Royce PLC, 0.875%, 09/05/24	181,000	0.01	EUR 1,000,000	Swiss Re Finance UK PLC, 2.714%, 04/06/52	1,037,280	0.04
EUR 700,000	Rolls-Royce PLC, 1.625%, 09/05/28	610,169	0.02	EUR 1,000,000	Tesco Corporate Treasury Services PLC, 1.375%, 24/10/23	1,020,900	0.03
EUR 1,900,000	Royal Bank of Scotland Group PLC, 2.000%, 08/03/23	1,933,421	0.07	EUR 1,000,000	Tesco Corporate Treasury Services PLC, 2.500%, 01/07/24	1,064,570	0.04
EUR 1,900,000	Royal Bank of Scotland Group PLC, 2.500%, 22/03/23	1,977,482	0.07	EUR 900,000	Tesco Corporate Treasury Services PLC, 0.875%, 29/05/26	891,810	0.03
EUR 1,000,000	Royal Bank of Scotland Group PLC, 2.000%, 04/03/25	1,030,660	0.04	EUR 500,000	Trinity Acquisition PLC, 2.125%, 26/05/22	506,540	0.02
EUR 700,000	Royal Bank of Scotland Group PLC, 0.750%, 15/11/25	685,783	0.02	EUR 1,700,000	Unilever PLC, 1.500%, 11/06/39	1,925,437	0.07
EUR 1,300,000	Royal Bank of Scotland Group PLC, 1.750%, 02/03/26	1,331,356	0.05	EUR 1,300,000	Vodafone Group PLC, 1.250%, 25/08/21	1,317,368	0.05
EUR 500,000	Royal Mail PLC, 2.375%, 29/07/24	522,080	0.02	EUR 1,100,000	Vodafone Group PLC, 0.375%, 22/11/21	1,104,169	0.04
EUR 1,270,000	Royal Mail PLC, 1.250%, 08/10/26	1,219,022	0.04	EUR 1,250,000	Vodafone Group PLC, 4.650%, 20/01/22	1,338,225	0.05
EUR 2,600,000	Santander UK Group Holdings PLC, 1.125%, 08/09/23	2,615,418	0.09	EUR 350,000	Vodafone Group PLC, 5.375%, 06/06/22	385,182	0.01
EUR 800,000	Santander UK Group Holdings PLC, 0.391%, 28/02/25	777,000	0.03	EUR 1,400,000	Vodafone Group PLC, 1.750%, 25/08/23	1,465,268	0.05
EUR 800,000	Santander UK PLC, 1.125%, 14/01/22	811,576	0.03	EUR 800,000	Vodafone Group PLC, 0.500%, 30/01/24	805,952	0.03
EUR 700,000	Santander UK PLC, 1.125%, 10/03/25	730,695	0.02	EUR 1,000,000	Vodafone Group PLC, 1.875%, 11/09/25	1,070,310	0.04
EUR 1,515,000	Sky Ltd, 1.500%, 15/09/21	1,538,483	0.05	EUR 1,100,000	Vodafone Group PLC, 1.125%, 20/11/25	1,139,215	0.04
EUR 1,100,000	Sky Ltd, 1.875%, 24/11/23	1,158,223	0.04	EUR 2,000,000	Vodafone Group PLC, 2.200%, 25/08/26	2,199,580	0.08
EUR 800,000	Sky Ltd, 2.250%, 17/11/25	879,720	0.03	EUR 900,000	Vodafone Group PLC, 0.900%, 24/11/26	917,289	0.03
EUR 1,000,000	Sky Ltd, 2.500%, 15/09/26	1,126,140	0.04	EUR 600,000	Vodafone Group PLC, 1.500%, 24/07/27	635,250	0.02
EUR 1,000,000	Sky Ltd, 2.500%, 15/09/26	1,126,140	0.04	EUR 500,000	Vodafone Group PLC, 1.875%, 20/11/29	550,510	0.02
EUR 1,500,000	Smiths Group PLC, 1.250%, 28/04/23	1,500,690	0.05	EUR 1,200,000	Vodafone Group PLC, 1.625%, 24/11/30	1,274,916	0.04
EUR 900,000	Smiths Group PLC, 2.000%, 23/02/27	922,950	0.03	EUR 1,300,000	Vodafone Group PLC, 1.600%, 29/07/31	1,381,159	0.05
EUR 700,000	SSE PLC, 2.375%, 10/02/22	722,708	0.02	EUR 900,000	Vodafone Group PLC, 2.875%, 20/11/37	1,044,378	0.04
EUR 1,000,000	SSE PLC, 1.750%, 08/09/23	1,044,340	0.04				
EUR 700,000	SSE PLC, 1.250%, 16/04/25	722,211	0.02				
EUR 800,000	SSE PLC, 0.875%, 06/09/25	810,552	0.03				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
United Kingdom (continued)				United States (continued)			
EUR 900,000	Vodafone Group PLC, 2.500%, 24/05/39	995,769	0.03	EUR 1,500,000	Amgen Inc, 1.250%, 25/02/22	1,523,775	0.05
EUR 450,000	Wellcome Trust Ltd, 1.125%, 21/01/27	464,099	0.02	EUR 1,000,000	Amgen Inc, 2.000%, 25/02/26	1,088,970	0.04
EUR 700,000	WPP Finance 2013, 3.000%, 20/11/23	745,311	0.03	EUR 1,535,000	Apple Inc, 1.000%, 10/11/22	1,576,752	0.05
EUR 500,000	WPP Finance 2016, 1.375%, 20/03/25	496,600	0.02	EUR 1,000,000	Apple Inc, 1.375%, 17/01/24	1,054,030	0.04
EUR 1,000,000	Yorkshire Building Society, 1.250%, 17/03/22	1,009,970	0.03	EUR 1,400,000	Apple Inc, 0.875%, 24/05/25	1,464,470	0.05
EUR 600,000	Yorkshire Building Society, 0.875%, 20/03/23	601,092	0.02	EUR 1,340,000	Apple Inc, 0.500%, 15/11/25	1,338,888	0.05
<b>Total United Kingdom</b>		<b>228,052,449</b>	<b>7.85</b>	EUR 2,100,000	Apple Inc, 1.625%, 10/11/26	2,306,325	0.08
United States				EUR 1,921,000	Apple Inc, 2.000%, 17/09/27	2,180,220	0.08
EUR 400,000	3M Co, 1.875%, 15/11/21	410,544	0.01	EUR 1,700,000	Apple Inc, 1.375%, 24/05/29	1,870,578	0.06
EUR 300,000	3M Co, 0.375%, 15/02/22	301,827	0.01	EUR 1,200,000	Apple Inc, 0.500%, 15/11/31	1,225,404	0.04
EUR 600,000	3M Co, 0.950%, 15/05/23	617,664	0.02	EUR 500,000	Archer-Daniels-Midland Co, 1.750%, 23/06/23	523,255	0.02
EUR 700,000	3M Co, 1.500%, 09/11/26	761,467	0.03	EUR 1,000,000	Archer-Daniels-Midland Co, 1.000%, 12/09/25	1,029,440	0.04
EUR 1,400,000	3M Co, 1.500%, 09/11/26	1,522,934	0.05	EUR 500,000	Archer-Daniels-Midland Co, 1.000%, 12/09/25	514,720	0.02
EUR 500,000	3M Co, 1.750%, 15/05/30	564,970	0.02	EUR 935,000	AT&T Inc, 2.650%, 17/12/21	961,386	0.03
EUR 600,000	3M Co, 1.500%, 02/06/31	666,648	0.02	EUR 2,000,000	AT&T Inc, 1.450%, 01/06/22	2,034,820	0.07
EUR 1,600,000	AbbVie Inc, 1.375%, 17/05/24	1,649,344	0.06	EUR 1,800,000	AT&T Inc, 2.500%, 15/03/23	1,891,314	0.06
EUR 800,000	AbbVie Inc, 0.750%, 18/11/27	800,296	0.03	EUR 1,000,000	AT&T Inc, 2.750%, 19/05/23	1,063,480	0.04
EUR 800,000	AbbVie Inc, 2.125%, 17/11/28	886,136	0.03	EUR 1,200,000	AT&T Inc, 1.300%, 05/09/23	1,222,740	0.04
EUR 800,000	AbbVie Inc, 1.250%, 18/11/31	824,440	0.03	EUR 1,800,000	AT&T Inc, 2.400%, 15/03/24	1,906,614	0.07
EUR 1,500,000	Air Products & Chemicals Inc, 0.375%, 01/06/21	1,502,400	0.05	EUR 850,000	AT&T Inc, 3.500%, 17/12/25	969,569	0.03
EUR 718,000	Air Products & Chemicals Inc, 1.000%, 12/02/25	745,083	0.03	EUR 700,000	AT&T Inc, 0.250%, 04/03/26	674,786	0.02
EUR 600,000	Albemarle Corp, 1.875%, 08/12/21	599,784	0.02	EUR 2,000,000	AT&T Inc, 1.600%, 19/05/28	2,050,780	0.07
EUR 1,400,000	Altria Group Inc, 1.000%, 15/02/23	1,412,852	0.05	EUR 700,000	AT&T Inc, 2.600%, 17/12/29	782,334	0.03
EUR 1,000,000	Altria Group Inc, 1.700%, 15/06/25	1,027,360	0.04	EUR 1,000,000	AT&T Inc, 0.800%, 04/03/30	954,800	0.03
EUR 1,500,000	Altria Group Inc, 2.200%, 15/06/27	1,578,390	0.05	EUR 835,000	AT&T Inc, 2.050%, 19/05/32	869,845	0.03
EUR 1,900,000	Altria Group Inc, 3.125%, 15/06/31	2,070,753	0.07	EUR 1,200,000	AT&T Inc, 3.550%, 17/12/32	1,441,128	0.05
EUR 600,000	American Express Credit Corp, 0.625%, 22/11/21	603,630	0.02	EUR 600,000	AT&T Inc, 3.375%, 15/03/34	714,444	0.02
EUR 480,000	American Honda Finance Corp, 1.600%, 20/04/22	489,758	0.02	EUR 1,572,000	AT&T Inc, 2.450%, 15/03/35	1,672,058	0.06
EUR 700,000	American Honda Finance Corp, 0.350%, 26/08/22	697,550	0.02	EUR 2,300,000	AT&T Inc, 3.150%, 04/09/36	2,604,635	0.09
EUR 800,000	American Honda Finance Corp, 1.375%, 10/11/22	816,016	0.03	EUR 1,000,000	AT&T Inc, 2.600%, 19/05/38	1,059,370	0.04
EUR 1,500,000	American Honda Finance Corp, 0.750%, 17/01/24	1,510,950	0.05	EUR 500,000	AT&T Inc, 2.600%, 19/05/38	529,685	0.02
EUR 710,000	American Honda Finance Corp, 1.950%, 18/10/24	749,114	0.03	EUR 650,000	Autoliv Inc, 0.750%, 26/06/23	633,107	0.02
EUR 800,000	American International Group Inc, 1.500%, 08/06/23	824,480	0.03	EUR 700,000	Avery Dennison Corp, 1.250%, 03/03/25	710,402	0.02
EUR 1,050,000	American International Group Inc, 1.875%, 21/06/27	1,103,413	0.04	EUR 1,300,000	Bank of America Corp, 1.375%, 10/09/21	1,319,604	0.05
EUR 500,000	American Tower Corp, 1.950%, 22/05/26	531,170	0.02	EUR 1,700,000	Bank of America Corp, 1.625%, 14/09/22	1,749,572	0.06
				EUR 1,700,000	Bank of America Corp, 0.750%, 26/07/23	1,717,595	0.06
				EUR 1,500,000	Bank of America Corp, 2.375%, 19/06/24	1,612,845	0.06
				EUR 2,800,000	Bank of America Corp, 1.379%, 07/02/25	2,882,376	0.10
				EUR 800,000	Bank of America Corp, 1.375%, 26/03/25	834,664	0.03
				EUR 1,000,000	Bank of America Corp, 0.808%, 09/05/26	1,005,670	0.03
				EUR 1,900,000	Bank of America Corp, 1.776%, 04/05/27	2,010,523	0.07
				EUR 1,500,000	Bank of America Corp, 1.662%, 25/04/28	1,579,455	0.05

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
United States (continued)				United States (continued)			
EUR 4,000,000	Bank of America Corp, 3.648%, 31/03/29	4,783,320	0.16	EUR 1,000,000	Boston Scientific Corp, 0.625%, 01/12/27	987,400	0.03
EUR 1,000,000	Bank of America Corp, 0.580%, 08/08/29	967,320	0.03	EUR 600,000	Bristol-Myers Squibb Co, 1.000%, 15/05/25	630,852	0.02
EUR 1,500,000	Bank of America Corp, 1.381%, 09/05/30	1,545,930	0.05	EUR 600,000	Bristol-Myers Squibb Co, 1.750%, 15/05/35	681,996	0.02
EUR 800,000	BAT Capital Corp, 1.125%, 16/11/23	808,400	0.03	EUR 400,000	Brown-Forman Corp, 1.200%, 07/07/26	409,380	0.01
EUR 1,000,000	Baxter International Inc, 0.400%, 15/05/24	1,006,690	0.04	EUR 500,000	Capital One Financial Corp, 0.800%, 12/06/24	488,345	0.02
EUR 1,000,000	Baxter International Inc, 1.300%, 30/05/25	1,046,790	0.04	EUR 1,000,000	Capital One Financial Corp, 1.650%, 12/06/29	1,006,960	0.03
EUR 1,400,000	Baxter International Inc, 1.300%, 15/05/29	1,462,664	0.05	EUR 1,500,000	Cargill Inc, 2.500%, 15/02/23	1,589,970	0.05
EUR 500,000	Becton Dickinson and Co, 1.000%, 15/12/22	502,525	0.02	EUR 800,000	Celanese US Holdings LLC, 1.125%, 26/09/23	790,096	0.03
EUR 500,000	Becton Dickinson and Co, 1.401%, 24/05/23	507,870	0.02	EUR 1,000,000	Celanese US Holdings LLC, 1.250%, 11/02/25	979,380	0.03
EUR 500,000	Becton Dickinson and Co, 1.900%, 15/12/26	518,265	0.02	EUR 400,000	Celanese US Holdings LLC, 2.125%, 01/03/27	397,436	0.01
EUR 400,000	Berkshire Hathaway Inc, 0.625%, 17/01/23	405,684	0.01	EUR 825,000	Chubb INA Holdings Inc, 0.300%, 15/12/24	816,230	0.03
EUR 300,000	Berkshire Hathaway Inc, 0.750%, 16/03/23	305,196	0.01	EUR 1,000,000	Chubb INA Holdings Inc, 0.875%, 15/06/27	1,007,850	0.03
EUR 1,100,000	Berkshire Hathaway Inc, 1.300%, 15/03/24	1,146,145	0.03	EUR 1,400,000	Chubb INA Holdings Inc, 1.550%, 15/03/28	1,474,816	0.05
EUR 670,000	Berkshire Hathaway Inc, zero coupon, 12/03/25	663,501	0.02	EUR 1,045,000	Chubb INA Holdings Inc, 0.875%, 15/12/29	1,037,967	0.04
EUR 1,400,000	Berkshire Hathaway Inc, 1.125%, 16/03/27	1,474,410	0.05	EUR 800,000	Chubb INA Holdings Inc, 1.400%, 15/06/31	828,088	0.03
EUR 1,850,000	Berkshire Hathaway Inc, 2.150%, 15/03/28	2,101,637	0.08	EUR 1,000,000	Chubb INA Holdings Inc, 2.500%, 15/03/38	1,150,380	0.04
EUR 950,000	Berkshire Hathaway Inc, 1.625%, 16/03/35	1,070,764	0.04	EUR 1,900,000	Citigroup Inc, 1.375%, 27/10/21	1,933,364	0.07
EUR 800,000	BlackRock Inc, 1.250%, 06/05/25	845,232	0.03	EUR 270,000	Citigroup Inc, 0.500%, 29/01/22	271,328	0.01
EUR 500,000	Blackstone Holdings Finance Co LLC, 2.000%, 19/05/25	530,105	0.02	EUR 900,000	Citigroup Inc, 0.500%, 29/01/22	904,428	0.03
EUR 700,000	Blackstone Holdings Finance Co LLC, 1.000%, 05/10/26	712,901	0.02	EUR 2,000,000	Citigroup Inc, 0.750%, 26/10/23	2,025,160	0.07
EUR 700,000	Blackstone Holdings Finance Co LLC, 1.500%, 10/04/29	749,280	0.03	EUR 1,000,000	Citigroup Inc, 2.375%, 22/05/24	1,073,870	0.04
EUR 1,000,000	BMW US Capital LLC, 1.125%, 18/09/21	1,013,110	0.03	EUR 2,300,000	Citigroup Inc, 1.750%, 28/01/25	2,432,618	0.08
EUR 900,000	BMW US Capital LLC, 0.625%, 20/04/22	908,154	0.03	EUR 2,000,000	Citigroup Inc, 1.500%, 24/07/26	2,068,420	0.07
EUR 500,000	BMW US Capital LLC, 1.000%, 20/04/27	514,615	0.02	EUR 900,000	Citigroup Inc, 2.125%, 10/09/26	982,251	0.03
EUR 1,600,000	Booking Holdings Inc, 0.800%, 10/03/22	1,605,536	0.06	EUR 3,400,000	Citigroup Inc, 0.500%, 08/10/27	3,304,936	0.11
EUR 1,000,000	Booking Holdings Inc, 2.150%, 25/11/22	1,032,110	0.04	EUR 500,000	Citigroup Inc, 1.625%, 21/03/28	537,980	0.02
EUR 1,000,000	Booking Holdings Inc, 2.375%, 23/09/24	1,063,000	0.04	EUR 1,000,000	Citigroup Inc, 1.500%, 26/10/28	1,061,410	0.04
EUR 2,000,000	Booking Holdings Inc, 1.800%, 03/03/27	2,074,120	0.07	EUR 1,635,000	Citigroup Inc, 1.250%, 10/04/29	1,697,751	0.06
EUR 800,000	BorgWarner Inc, 1.800%, 07/11/22	812,376	0.03	EUR 1,200,000	Coca-Cola Co, 0.125%, 22/09/22	1,200,420	0.04
				EUR 1,100,000	Coca-Cola Co, 1.125%, 22/09/22	1,125,256	0.04
				EUR 1,500,000	Coca-Cola Co, 0.750%, 09/03/23	1,524,300	0.05
				EUR 1,000,000	Coca-Cola Co, 0.500%, 08/03/24	1,014,480	0.03
				EUR 1,000,000	Coca-Cola Co, 0.750%, 22/09/26	1,030,580	0.04
				EUR 1,900,000	Coca-Cola Co, 1.875%, 22/09/26	2,090,760	0.07
				EUR 1,500,000	Coca-Cola Co, 1.125%, 09/03/27	1,573,065	0.05
				EUR 1,700,000	Coca-Cola Co, 1.250%, 08/03/31	1,812,778	0.06
				EUR 1,100,000	Coca-Cola Co, 1.625%, 09/03/35	1,209,428	0.04
				EUR 500,000	Coca-Cola Co, 1.100%, 02/09/36	514,725	0.02
				EUR 700,000	Coca-Cola European Partners PLC, 2.625%, 06/11/23	753,697	0.03



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
United States (continued)				United States (continued)			
EUR 1,600,000	Coca-Cola European Partners PLC, 2.375%, 07/05/25	1,751,632	0.06	EUR 1,400,000	Euronet Worldwide Inc, 1.375%, 22/05/26	1,313,242	0.05
EUR 500,000	Coca-Cola European Partners PLC, 1.875%, 18/03/30	547,555	0.02	EUR 1,000,000	Expedia Group Inc, 2.500%, 03/06/22	995,100	0.03
EUR 700,000	Colgate Palmolive Co, 0.500%, 06/03/26	715,603	0.02	EUR 600,000	Exxon Mobil Corp, 0.142%, 26/06/24	599,982	0.02
EUR 452,000	Colgate-Palmolive Co, 0.500%, 06/03/26	462,075	0.02	EUR 1,000,000	Exxon Mobil Corp, 0.524%, 26/06/28	999,310	0.03
EUR 1,000,000	Colgate-Palmolive Co, 1.375%, 06/03/34	1,124,440	0.04	EUR 1,000,000	Exxon Mobil Corp, 0.835%, 26/06/32	987,250	0.03
EUR 570,000	Colgate-Palmolive Co, 0.875%, 12/11/39	582,244	0.02	EUR 1,000,000	Exxon Mobil Corp, 1.408%, 26/06/39	992,660	0.03
EUR 1,000,000	Comcast Corp, 0.250%, 20/05/27	981,910	0.03	EUR 745,000	FedEx Corp, 0.700%, 13/05/22	748,606	0.03
EUR 1,000,000	Comcast Corp, 0.750%, 20/02/32	974,130	0.03	EUR 500,000	FedEx Corp, 1.000%, 11/01/23	504,105	0.02
EUR 900,000	Comcast Corp, 1.250%, 20/02/40	871,902	0.03	EUR 500,000	FedEx Corp, 0.450%, 05/08/25	485,800	0.02
EUR 1,000,000	Danaher Corp, 1.700%, 30/03/24	1,047,100	0.04	EUR 1,400,000	FedEx Corp, 1.625%, 11/01/27	1,427,244	0.05
EUR 500,000	Danaher Corp, 2.100%, 30/09/26	541,965	0.02	EUR 1,470,000	Fidelity National Information Services Inc, 0.750%, 21/05/23	1,480,466	0.05
EUR 500,000	Danaher Corp, 2.500%, 30/03/30	573,240	0.02	EUR 500,000	Fidelity National Information Services Inc, 1.100%, 15/07/24	510,605	0.02
EUR 700,000	Digital Euro Finco LLC, 2.625%, 15/04/24	747,579	0.03	EUR 555,000	Fidelity National Information Services Inc, 0.625%, 03/12/25	549,933	0.02
EUR 1,000,000	Digital Euro Finco LLC, 2.500%, 16/01/26	1,081,300	0.04	EUR 1,500,000	Fidelity National Information Services Inc, 1.500%, 21/05/27	1,551,000	0.05
EUR 600,000	Digital Euro Finco LLC, 1.125%, 09/04/28	601,110	0.02	EUR 545,000	Fidelity National Information Services Inc, 1.000%, 03/12/28	539,043	0.02
EUR 500,000	Discovery Communications LLC, 2.375%, 07/03/22	510,170	0.02	EUR 1,000,000	Fidelity National Information Services Inc, 2.000%, 21/05/30	1,069,930	0.04
EUR 300,000	Discovery Communications LLC, 1.900%, 19/03/27	305,979	0.01	EUR 1,335,000	Fidelity National Information Services Inc, 2.950%, 21/05/39	1,534,809	0.05
EUR 700,000	Dover Corp, 1.250%, 09/11/26	701,694	0.02	EUR 700,000	Fiserv Inc, 1.125%, 01/07/27	708,477	0.02
EUR 700,000	Dover Corp, 0.750%, 04/11/27	666,302	0.02	EUR 600,000	Fiserv Inc, 1.625%, 01/07/30	620,670	0.02
EUR 800,000	Dow Chemical Co, 0.500%, 15/03/27	757,672	0.03	EUR 1,500,000	Flowserve Corp, 1.250%, 17/03/22	1,457,520	0.05
EUR 1,000,000	Dow Chemical Co, 1.125%, 15/03/32	912,870	0.03	EUR 500,000	Fluor Corp, 1.750%, 21/03/23	373,080	0.01
EUR 600,000	Dow Chemical Co, 1.875%, 15/03/40	554,862	0.02	EUR 2,600,000	General Electric Co, 0.875%, 17/05/25	2,507,596	0.08
EUR 600,000	DXC Technology Co, 1.750%, 15/01/26	590,682	0.02	EUR 400,000	General Electric Co, 1.875%, 28/05/27	395,872	0.01
EUR 1,000,000	Eastman Chemical Co, 1.500%, 26/05/23	1,018,920	0.03	EUR 3,400,000	General Electric Co, 1.500%, 17/05/29	3,205,928	0.11
EUR 600,000	Eastman Chemical Co, 1.875%, 23/11/26	615,588	0.02	EUR 600,000	General Electric Co, 4.125%, 19/09/35	673,794	0.02
EUR 1,000,000	Ecolab Inc, 1.000%, 15/01/24	1,029,040	0.04	EUR 1,100,000	General Electric Co, 2.125%, 17/05/37	1,003,244	0.03
EUR 1,400,000	Ecolab Inc, 2.625%, 08/07/25	1,548,316	0.05	EUR 600,000	General Mills Inc, 1.000%, 27/04/23	607,458	0.02
EUR 600,000	Eli Lilly & Co, 1.000%, 02/06/22	609,810	0.02	EUR 300,000	General Mills Inc, 0.450%, 15/01/26	295,449	0.01
EUR 700,000	Eli Lilly & Co, 1.625%, 02/06/26	761,929	0.03	EUR 600,000	General Mills Inc, 1.500%, 27/04/27	620,382	0.02
EUR 900,000	Eli Lilly & Co, 2.125%, 03/06/30	1,051,110	0.04	EUR 500,000	General Motors Financial Co Inc, 0.200%, 02/09/22	479,770	0.02
EUR 700,000	Eli Lilly & Co, 0.625%, 01/11/31	710,052	0.02	EUR 1,000,000	General Motors Financial Co Inc, 0.955%, 07/09/23	955,190	0.03
EUR 1,200,000	Eli Lilly & Co, 1.700%, 01/11/49	1,248,984	0.04	EUR 1,235,000	General Motors Financial Co Inc, 2.200%, 01/04/24	1,210,547	0.04
EUR 700,000	Emerson Electric Co, 1.250%, 15/10/25	736,456	0.03				
EUR 1,700,000	Emerson Electric Co, 2.000%, 15/10/29	1,904,221	0.07				
EUR 1,000,000	Equinix Inc, 2.875%, 15/03/24	1,016,250	0.03				
EUR 1,200,000	Equinix Inc, 2.875%, 01/10/25	1,219,476	0.04				
EUR 1,700,000	Equinix Inc, 2.875%, 01/02/26	1,729,886	0.06				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
United States (continued)				United States (continued)			
EUR 500,000	General Motors Financial Co Inc, 1.694%, 26/03/25	465,015	0.02	EUR 1,200,000	International Business Machines Corp, 0.500%, 07/09/21	1,206,300	0.04
EUR 400,000	General Motors Financial Co Inc, 0.850%, 26/02/26	349,988	0.01	EUR 2,345,000	International Business Machines Corp, 0.375%, 31/01/23	2,354,990	0.08
EUR 987,000	Goldman Sachs Group Inc, 4.750%, 12/10/21	1,037,702	0.04	EUR 1,000,000	International Business Machines Corp, 1.250%, 26/05/23	1,030,060	0.04
EUR 1,150,000	Goldman Sachs Group Inc, 2.500%, 18/10/21	1,184,408	0.04	EUR 900,000	International Business Machines Corp, 1.125%, 06/09/24	931,941	0.03
EUR 1,100,000	Goldman Sachs Group Inc, 1.375%, 26/07/22	1,121,692	0.04	EUR 1,900,000	International Business Machines Corp, 0.875%, 31/01/25	1,947,462	0.07
EUR 990,000	Goldman Sachs Group Inc, 3.250%, 01/02/23	1,059,686	0.04	EUR 900,000	International Business Machines Corp, 0.950%, 23/05/25	926,973	0.03
EUR 1,700,000	Goldman Sachs Group Inc, 2.000%, 27/07/23	1,771,621	0.06	EUR 950,000	International Business Machines Corp, 2.875%, 07/11/25	1,073,538	0.04
EUR 3,300,000	Goldman Sachs Group Inc, 1.375%, 15/05/24	3,360,753	0.12	EUR 2,100,000	International Business Machines Corp, 1.250%, 29/01/27	2,193,870	0.08
EUR 1,000,000	Goldman Sachs Group Inc, 2.125%, 30/09/24	1,054,900	0.04	EUR 1,600,000	International Business Machines Corp, 0.300%, 11/02/28	1,557,904	0.05
EUR 4,000,000	Goldman Sachs Group Inc, 3.375%, 27/03/25	4,462,760	0.15	EUR 500,000	International Business Machines Corp, 1.750%, 07/03/28	540,215	0.02
EUR 1,200,000	Goldman Sachs Group Inc, 1.250%, 01/05/25	1,215,912	0.04	EUR 1,200,000	International Business Machines Corp, 1.500%, 23/05/29	1,281,780	0.04
EUR 1,000,000	Goldman Sachs Group Inc, 2.875%, 03/06/26	1,112,660	0.04	EUR 1,400,000	International Business Machines Corp, 1.750%, 31/01/31	1,526,700	0.05
EUR 2,455,000	Goldman Sachs Group Inc, 1.625%, 27/07/26	2,565,696	0.09	EUR 2,000,000	International Business Machines Corp, 0.650%, 11/02/32	1,929,600	0.07
EUR 1,635,000	Goldman Sachs Group Inc, 2.000%, 22/03/28	1,763,544	0.06	EUR 900,000	International Business Machines Corp, 1.200%, 11/02/40	861,408	0.03
EUR 1,800,000	Goldman Sachs Group Inc, 2.000%, 01/11/28	1,947,348	0.07	EUR 300,000	International Flavors & Fragrances Inc, 0.500%, 25/09/21	299,451	0.01
EUR 1,500,000	Goldman Sachs Group Inc, 0.875%, 21/01/30	1,467,945	0.05	EUR 500,000	International Flavors & Fragrances Inc, 1.750%, 14/03/24	512,680	0.02
EUR 1,100,000	Goldman Sachs Group Inc, 3.000%, 12/02/31	1,298,979	0.04	EUR 300,000	International Flavors & Fragrances Inc, 1.800%, 25/09/26	302,523	0.01
EUR 1,500,000	Harley-Davidson Financial Services Inc, 3.875%, 19/05/23	1,567,770	0.06	EUR 555,000	Jefferies Group LLC, 1.000%, 19/07/24	530,791	0.02
EUR 300,000	Harley-Davidson Financial Services Inc, 0.900%, 19/11/24	281,910	0.01	EUR 1,100,000	Johnson & Johnson, 0.250%, 20/01/22	1,109,141	0.04
EUR 1,400,000	Honeywell International Inc, 1.300%, 22/02/23	1,438,514	0.05	EUR 800,000	Johnson & Johnson, 0.650%, 20/05/24	823,336	0.03
EUR 700,000	Honeywell International Inc, 2.250%, 22/02/28	790,895	0.03	EUR 800,000	Johnson & Johnson, 1.150%, 20/11/28	876,752	0.03
EUR 1,400,000	Honeywell International Inc, 2.250%, 22/02/28	1,581,790	0.05	EUR 1,700,000	Johnson & Johnson, 1.650%, 20/05/35	1,998,979	0.07
EUR 500,000	Illinois Tool Works Inc, 1.750%, 20/05/22	513,920	0.02	EUR 1,600,000	JPMorgan Chase & Co, 1.375%, 16/09/21	1,627,088	0.06
EUR 500,000	Illinois Tool Works Inc, 1.250%, 22/05/23	515,520	0.02	EUR 1,744,000	JPMorgan Chase & Co, 2.750%, 24/08/22	1,838,002	0.06
EUR 600,000	Illinois Tool Works Inc, 0.625%, 05/12/27	603,648	0.02	EUR 1,700,000	JPMorgan Chase & Co, 1.500%, 26/10/22	1,750,439	0.06
EUR 750,000	Illinois Tool Works Inc, 2.125%, 22/05/30	850,110	0.03	EUR 1,100,000	JPMorgan Chase & Co, 2.750%, 01/02/23	1,171,093	0.04
EUR 500,000	Illinois Tool Works Inc, 1.000%, 05/06/31	513,710	0.02	EUR 2,200,000	JPMorgan Chase & Co, 0.625%, 25/01/24	2,219,712	0.08
EUR 500,000	Illinois Tool Works Inc, 3.000%, 19/05/34	629,375	0.02	EUR 1,600,000	JPMorgan Chase & Co, 1.500%, 27/01/25	1,679,296	0.06

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
United States (continued)				United States (continued)			
EUR 1,100,000	JPMorgan Chase & Co, 3.000%, 19/02/26	1,255,870	0.04	EUR 800,000	McDonald's Corp, 1.750%, 03/05/28	860,480	0.03
EUR 1,700,000	JPMorgan Chase & Co, 1.500%, 29/10/26	1,814,427	0.06	EUR 300,000	McDonald's Corp, 2.625%, 11/06/29	339,762	0.01
EUR 3,200,000	JPMorgan Chase & Co, 1.090%, 11/03/27	3,268,448	0.11	EUR 200,000	McDonald's Corp, 1.500%, 28/11/29	211,704	0.01
EUR 1,500,000	JPMorgan Chase & Co, 0.389%, 24/02/28	1,463,250	0.05	EUR 600,000	McDonald's Corp, 1.600%, 15/03/31	634,362	0.02
EUR 3,700,000	JPMorgan Chase & Co, 1.638%, 18/05/28	3,901,613	0.13	EUR 600,000	McKesson Corp, 0.625%, 17/08/21	600,780	0.02
EUR 1,100,000	JPMorgan Chase & Co, 2.875%, 24/05/28	1,299,408	0.04	EUR 800,000	McKesson Corp, 1.500%, 17/11/25	823,024	0.03
EUR 1,600,000	JPMorgan Chase & Co, 1.812%, 12/06/29	1,748,336	0.06	EUR 1,100,000	McKesson Corp, 1.625%, 30/10/26	1,135,233	0.04
EUR 1,700,000	JPMorgan Chase & Co, 1.001%, 25/07/31	1,696,209	0.05	EUR 900,000	Merck & Co Inc, 1.125%, 15/10/21	910,584	0.03
EUR 2,000,000	JPMorgan Chase & Co, 1.047%, 04/11/32	1,996,820	0.07	EUR 1,600,000	Merck & Co Inc, 0.500%, 02/11/24	1,634,848	0.06
EUR 500,000	Kellogg Co, 0.800%, 17/11/22	504,520	0.02	EUR 1,000,000	Merck & Co Inc, 1.875%, 15/10/26	1,106,750	0.04
EUR 700,000	Kellogg Co, 1.000%, 17/05/24	710,325	0.02	EUR 400,000	Merck & Co Inc, 2.500%, 15/10/34	500,260	0.02
EUR 500,000	Kellogg Co, 1.250%, 10/03/25	511,500	0.02	EUR 500,000	Merck & Co Inc, 1.375%, 02/11/36	545,215	0.02
EUR 600,000	Kimberly-Clark Corp, 0.625%, 07/09/24	613,338	0.02	EUR 800,000	Metropolitan Life Global Funding I, 1.250%, 17/09/21	812,184	0.03
EUR 1,000,000	Kinder Morgan Inc, 1.500%, 16/03/22	1,010,110	0.03	EUR 1,200,000	Metropolitan Life Global Funding I, 0.875%, 20/01/22	1,215,432	0.04
EUR 900,000	Kinder Morgan Inc, 2.250%, 16/03/27	957,969	0.03	EUR 390,000	Metropolitan Life Global Funding I, zero coupon, 23/09/22	389,302	0.01
EUR 800,000	KKR Group Finance Co V LLC, 1.625%, 22/05/29	810,416	0.03	EUR 700,000	Metropolitan Life Global Funding I, 2.375%, 11/01/23	739,704	0.03
EUR 900,000	Liberty Mutual Group Inc, 2.750%, 04/05/26	992,133	0.03	EUR 1,700,000	Metropolitan Life Global Funding I, 0.375%, 09/04/24	1,708,942	0.06
EUR 500,000	ManpowerGroup Inc, 1.875%, 11/09/22	512,625	0.02	EUR 1,000,000	Metropolitan Life Global Funding I, 0.550%, 16/06/27	1,010,750	0.03
EUR 400,000	ManpowerGroup Inc, 1.750%, 22/06/26	406,920	0.01	EUR 1,600,000	Microsoft Corp, 3.125%, 06/12/28	1,999,168	0.07
EUR 1,000,000	Marsh & McLennan Cos Inc, 1.349%, 21/09/26	1,045,760	0.04	EUR 200,000	Microsoft Corp, 2.625%, 02/05/33	256,108	0.01
EUR 1,000,000	Marsh & McLennan Cos Inc, 1.979%, 21/03/30	1,100,810	0.04	EUR 500,000	MMS USA Investments Inc, 0.625%, 13/06/25	478,130	0.02
EUR 700,000	Mastercard Inc, 1.100%, 01/12/22	715,491	0.02	EUR 1,000,000	MMS USA Investments Inc, 1.250%, 13/06/28	951,900	0.03
EUR 1,000,000	Mastercard Inc, 2.100%, 01/12/27	1,134,600	0.04	EUR 600,000	MMS USA Investments Inc, 1.750%, 13/06/31	572,652	0.02
EUR 1,000,000	McDonald's Corp, 1.125%, 26/05/22	1,015,470	0.03	EUR 500,000	Mohawk Industries Inc, 2.000%, 14/01/22	509,955	0.02
EUR 400,000	McDonald's Corp, 2.000%, 01/06/23	420,388	0.01	EUR 1,000,000	Molson Coors Brewing Co, 1.250%, 15/07/24	967,470	0.03
EUR 1,100,000	McDonald's Corp, 1.000%, 15/11/23	1,127,038	0.04	EUR 600,000	Mondelez International Inc, 1.000%, 07/03/22	607,020	0.02
EUR 800,000	McDonald's Corp, 0.625%, 29/01/24	806,680	0.03	EUR 800,000	Mondelez International Inc, 1.625%, 20/01/23	826,512	0.03
EUR 400,000	McDonald's Corp, 2.375%, 27/11/24	433,536	0.01	EUR 774,000	Mondelez International Inc, 1.625%, 08/03/27	817,553	0.03
EUR 300,000	McDonald's Corp, 2.875%, 17/12/25	335,835	0.01	EUR 474,000	Mondelez International Inc, 2.375%, 06/03/35	521,737	0.02
EUR 1,600,000	McDonald's Corp, 0.900%, 15/06/26	1,620,848	0.06	EUR 1,700,000	Moody's Corp, 1.750%, 09/03/27	1,835,830	0.06
EUR 500,000	McDonald's Corp, 1.875%, 26/05/27	538,460	0.02	EUR 350,000	Moody's Corp, 0.950%, 25/02/30	358,274	0.01
				EUR 1,400,000	Morgan Stanley, 1.000%, 02/12/22	1,416,422	0.05
				EUR 1,600,000	Morgan Stanley, 1.875%, 30/03/23	1,660,944	0.06

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
United States (continued)				United States (continued)			
EUR 1,900,000	Morgan Stanley, 1.750%, 11/03/24	1,984,702	0.07	EUR 500,000	PHILIP MORRIS International INC, 2.750%, 19/03/25	548,540	0.02
EUR 2,000,000	Morgan Stanley, 0.637%, 26/07/24	2,001,520	0.07	EUR 600,000	PHILIP MORRIS International INC, 1.875%, 06/11/37	600,318	0.02
EUR 1,600,000	Morgan Stanley, 1.750%, 30/01/25	1,684,464	0.06	EUR 600,000	PPG Industries Inc, 0.875%, 13/03/22	603,564	0.02
EUR 1,400,000	Morgan Stanley, 1.342%, 23/10/26	1,444,016	0.05	EUR 800,000	PPG Industries Inc, 0.875%, 03/11/25	812,856	0.03
EUR 1,400,000	Morgan Stanley, 1.375%, 27/10/26	1,463,756	0.05	EUR 800,000	PPG Industries Inc, 1.400%, 13/03/27	823,096	0.03
EUR 2,625,000	Morgan Stanley, 1.875%, 27/04/27	2,842,665	0.10	EUR 600,000	Praxair Inc, 1.200%, 12/02/24	626,064	0.02
EUR 500,000	Mylan Inc, 2.125%, 23/05/25	520,095	0.02	EUR 889,000	Praxair Inc, 1.625%, 01/12/25	954,982	0.03
EUR 700,000	Nasdaq Inc, 1.750%, 19/05/23	726,964	0.02	EUR 1,000,000	Procter & Gamble Co, 2.000%, 05/11/21	1,028,420	0.04
EUR 500,000	Nasdaq Inc, 1.750%, 28/03/29	537,735	0.02	EUR 900,000	Procter & Gamble Co, 2.000%, 16/08/22	940,023	0.03
EUR 385,000	Nasdaq Inc, 0.875%, 13/02/30	383,125	0.01	EUR 1,300,000	Procter & Gamble Co, 1.125%, 02/11/23	1,354,288	0.05
EUR 900,000	National Grid North America Inc, 0.750%, 11/02/22	905,850	0.03	EUR 900,000	Procter & Gamble Co, 0.500%, 25/10/24	924,570	0.03
EUR 1,100,000	National Grid North America Inc, 0.750%, 08/08/23	1,115,488	0.04	EUR 1,000,000	Procter & Gamble Co, 0.625%, 30/10/24	1,031,140	0.04
EUR 1,400,000	National Grid North America Inc, 1.000%, 12/07/24	1,439,676	0.05	EUR 2,050,000	Procter & Gamble Co, 4.875%, 11/05/27	2,734,064	0.10
EUR 500,000	Nestle Holdings Inc, 0.875%, 18/07/25	521,545	0.02	EUR 1,000,000	Procter & Gamble Co, 1.200%, 30/10/28	1,093,860	0.04
EUR 600,000	New York Life Global Funding, 0.250%, 23/01/27	594,786	0.02	EUR 800,000	Procter & Gamble Co, 1.250%, 25/10/29	877,592	0.03
EUR 900,000	Oracle Corp, 3.125%, 10/07/25	1,030,671	0.04	EUR 300,000	Procter & Gamble Co, 1.875%, 30/10/38	361,431	0.01
EUR 700,000	Parker-Hannifin Corp, 1.125%, 01/03/25	702,989	0.02	EUR 400,000	Prologis Euro Finance LLC, 0.250%, 10/09/27	391,400	0.01
EUR 1,000,000	Pepsico Inc, 0.750%, 18/03/27	1,036,130	0.04	EUR 800,000	Prologis Euro Finance LLC, 1.875%, 05/01/29	872,320	0.03
EUR 1,000,000	PepsiCo Inc, 0.250%, 06/05/24	1,006,180	0.03	EUR 500,000	Prologis Euro Finance LLC, 0.625%, 10/09/31	481,615	0.02
EUR 500,000	PepsiCo Inc, 2.625%, 28/04/26	570,025	0.02	EUR 700,000	Prologis Euro Finance LLC, 1.000%, 06/02/35	679,133	0.02
EUR 1,000,000	PepsiCo Inc, 0.500%, 06/05/28	1,008,340	0.03	EUR 600,000	Prologis Euro Finance LLC, 1.500%, 10/09/49	573,126	0.02
EUR 1,300,000	PepsiCo Inc, 0.875%, 18/07/28	1,359,488	0.05	EUR 1,100,000	Prologis LP, 3.000%, 18/01/22	1,140,612	0.04
EUR 500,000	PepsiCo Inc, 1.125%, 18/03/31	529,200	0.02	EUR 1,800,000	Prologis LP, 3.375%, 20/02/24	1,986,678	0.07
EUR 600,000	PepsiCo Inc, 0.875%, 16/10/39	590,286	0.02	EUR 800,000	Prologis LP, 3.000%, 02/06/26	918,512	0.03
EUR 600,000	PerkinElmer Inc, 1.875%, 19/07/26	616,308	0.02	EUR 500,000	Public Storage, 0.875%, 24/01/32	490,060	0.02
EUR 1,100,000	Pfizer Inc, 0.250%, 06/03/22	1,104,675	0.04	EUR 900,000	PVH Corp, 3.125%, 15/12/27	866,655	0.03
EUR 1,975,000	Pfizer Inc, 1.000%, 06/03/27	2,072,743	0.07	EUR 800,000	RELX Capital Inc, 1.300%, 12/05/25	833,784	0.03
EUR 700,000	Philip Morris International Inc, 2.875%, 30/05/24	766,059	0.03	EUR 500,000	Southern Power Co, 1.000%, 20/06/22	506,020	0.02
EUR 400,000	Philip Morris International Inc, 0.625%, 08/11/24	401,936	0.01	EUR 500,000	Southern Power Co, 1.850%, 20/06/26	538,700	0.02
EUR 500,000	Philip Morris International Inc, 2.750%, 19/03/25	548,540	0.02	EUR 400,000	Southern Power Co, 1.850%, 20/06/26	430,960	0.01
EUR 1,600,000	Philip Morris International Inc, 2.875%, 03/03/26	1,782,944	0.06	EUR 1,200,000	Stryker Corp, 1.125%, 30/11/23	1,231,644	0.04
EUR 1,000,000	Philip Morris International Inc, 0.125%, 03/08/26	956,430	0.03	EUR 1,000,000	Stryker Corp, 0.250%, 03/12/24	989,330	0.03
EUR 500,000	Philip Morris International Inc, 2.875%, 14/05/29	580,795	0.02	EUR 1,100,000	Stryker Corp, 2.125%, 30/11/27	1,205,556	0.04
EUR 450,000	Philip Morris International Inc, 3.125%, 03/06/33	526,545	0.02				
EUR 500,000	Philip Morris International Inc, 2.000%, 09/05/36	512,710	0.02				
EUR 800,000	Philip Morris International Inc, 1.450%, 01/08/39	744,992	0.03				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 98.35% (continued)			
United States (continued)				United States (continued)			
EUR 1,000,000	Stryker Corp, 0.750%, 01/03/29	984,880	0.03	EUR 1,400,000	Verizon Communications Inc, 0.875%, 02/04/25	1,428,924	0.05
EUR 1,000,000	Stryker Corp, 2.625%, 30/11/30	1,147,310	0.04	EUR 1,600,000	Verizon Communications Inc, 3.250%, 17/02/26	1,835,072	0.07
EUR 800,000	Stryker Corp, 1.000%, 03/12/31	790,216	0.03	EUR 700,000	Verizon Communications Inc, 1.375%, 27/10/26	732,438	0.03
EUR 600,000	Thermo Fisher Scientific Inc, 2.150%, 21/07/22	620,082	0.02	EUR 1,500,000	Verizon Communications Inc, 0.875%, 08/04/27	1,520,475	0.05
EUR 600,000	Thermo Fisher Scientific Inc, 0.750%, 12/09/24	607,758	0.02	EUR 1,400,000	Verizon Communications Inc, 1.375%, 02/11/28	1,474,200	0.05
EUR 1,000,000	Thermo Fisher Scientific Inc, 0.125%, 01/03/25	986,080	0.03	EUR 800,000	Verizon Communications Inc, 1.875%, 26/10/29	875,360	0.03
EUR 1,600,000	Thermo Fisher Scientific Inc, 2.000%, 15/04/25	1,713,968	0.06	EUR 1,500,000	Verizon Communications Inc, 1.250%, 08/04/30	1,552,590	0.05
EUR 900,000	Thermo Fisher Scientific Inc, 1.400%, 23/01/26	940,032	0.03	EUR 800,000	Verizon Communications Inc, 2.625%, 01/12/31	938,896	0.03
EUR 500,000	Thermo Fisher Scientific Inc, 1.450%, 16/03/27	524,805	0.02	EUR 1,000,000	Verizon Communications Inc, 0.875%, 19/03/32	981,760	0.03
EUR 1,000,000	Thermo Fisher Scientific Inc, 0.500%, 01/03/28	981,270	0.03	EUR 1,500,000	Verizon Communications Inc, 1.300%, 18/05/33	1,531,365	0.05
EUR 300,000	Thermo Fisher Scientific Inc, 1.375%, 12/09/28	315,867	0.01	EUR 2,300,000	Verizon Communications Inc, 2.875%, 15/01/38	2,772,213	0.10
EUR 700,000	Thermo Fisher Scientific Inc, 1.950%, 24/07/29	768,439	0.03	EUR 2,000,000	Verizon Communications Inc, 1.850%, 18/05/40	2,046,240	0.07
EUR 500,000	Thermo Fisher Scientific Inc, 0.875%, 01/10/31	494,180	0.02	EUR 1,000,000	VF Corp, 0.625%, 20/09/23	1,004,300	0.03
EUR 1,000,000	Thermo Fisher Scientific Inc, 2.375%, 15/04/32	1,140,360	0.04	EUR 365,000	VF Corp, 0.250%, 25/02/28	345,035	0.01
EUR 900,000	Thermo Fisher Scientific Inc, 2.875%, 24/07/37	1,093,311	0.04	EUR 1,000,000	VF Corp, zero coupon, 25/02/32	912,370	0.03
EUR 1,500,000	Thermo Fisher Scientific Inc, 1.500%, 01/10/39	1,477,425	0.05	EUR 700,000	Walgreens Boots Alliance Inc, 2.125%, 20/11/26	720,027	0.02
EUR 1,500,000	Thermo Fisher Scientific Inc, 1.875%, 01/10/49	1,434,090	0.05	EUR 600,000	Walmart Inc, 1.900%, 08/04/22	618,144	0.02
EUR 600,000	Toyota Motor Credit Corp, zero coupon, 21/07/21	598,908	0.02	EUR 1,000,000	Walmart Inc, 2.550%, 08/04/26	1,140,080	0.04
EUR 1,200,000	Toyota Motor Credit Corp, 1.000%, 10/09/21	1,211,268	0.04	EUR 780,000	Walmart Inc, 4.875%, 21/09/29	1,095,791	0.04
EUR 1,250,000	Toyota Motor Credit Corp, 0.750%, 21/07/22	1,262,825	0.04	EUR 1,400,000	Wells Fargo & Co, 1.125%, 29/10/21	1,420,356	0.05
EUR 600,000	Toyota Motor Credit Corp, 2.375%, 01/02/23	632,022	0.02	EUR 1,650,000	Wells Fargo & Co, 2.625%, 16/08/22	1,724,844	0.06
EUR 1,100,000	Toyota Motor Credit Corp, 0.625%, 21/11/24	1,113,090	0.04	EUR 1,700,000	Wells Fargo & Co, 1.500%, 12/09/22	1,739,474	0.06
EUR 1,500,000	Toyota Motor Credit Corp, 0.250%, 16/07/26	1,475,565	0.05	EUR 1,100,000	Wells Fargo & Co, 2.250%, 02/05/23	1,154,153	0.04
EUR 1,000,000	United Parcel Service Inc, 0.375%, 15/11/23	1,006,530	0.03	EUR 1,225,000	Wells Fargo & Co, 0.500%, 26/04/24	1,216,927	0.04
EUR 791,000	United Parcel Service Inc, 1.625%, 15/11/25	844,052	0.03	EUR 2,100,000	Wells Fargo & Co, 2.125%, 04/06/24	2,216,193	0.08
EUR 600,000	United Parcel Service Inc, 1.000%, 15/11/28	616,260	0.02	EUR 2,000,000	Wells Fargo & Co, 1.338%, 04/05/25	2,036,600	0.07
EUR 500,000	United Parcel Service Inc, 1.500%, 15/11/32	537,750	0.02	EUR 1,400,000	Wells Fargo & Co, 1.625%, 02/06/25	1,462,174	0.05
EUR 500,000	United Technologies Corp, 2.150%, 18/05/30	550,385	0.02	EUR 1,380,000	Wells Fargo & Co, 2.000%, 27/04/26	1,475,675	0.05
EUR 1,100,000	US Bancorp, 0.850%, 07/06/24	1,117,567	0.04	EUR 3,000,000	Wells Fargo & Co, 1.375%, 26/10/26	3,095,430	0.11
EUR 1,100,000	Verizon Communications Inc, 1.625%, 01/03/24	1,156,628	0.04	EUR 2,100,000	Wells Fargo & Co, 1.000%, 02/02/27	2,117,283	0.07
				EUR 1,855,000	Wells Fargo & Co, 1.500%, 24/05/27	1,921,687	0.07

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Other transferable securities (continued)			
Corporate Bonds - 98.35% (continued)				Corporate Bonds - 0.63% (continued)			
United States (continued)				United States (continued)			
EUR 1,000,000	Wells Fargo & Co, 0.625%, 25/03/30	947,550	0.03	EUR 1,600,000	AT&T Inc, 2.350%, 05/09/29	1,743,888	0.06
EUR 2,000,000	Wells Fargo & Co, 1.741%, 04/05/30	2,080,000	0.07	EUR 1,000,000	AT&T Inc, 1.800%, 14/09/39	936,980	0.03
EUR 1,000,000	Wells Fargo & Co, 0.625%, 14/08/30	946,680	0.03	EUR 500,000	Fedex Corp, 1.300%, 05/08/31	476,805	0.02
EUR 800,000	Westlake Chemical Corp, 1.625%, 17/07/29	769,232	0.03	EUR 700,000	Illinois Tool Works Inc, 0.250%, 05/12/24	700,049	0.02
EUR 200,000	Westlake Chemical Corp, 1.625%, 17/07/29	192,308	0.01	EUR 900,000	Philip Morris International Inc, 0.800%, 01/08/31	855,504	0.03
EUR 900,000	WP Carey Inc, 2.000%, 20/01/23	919,755	0.03	EUR 500,000	Verizon Communications, 1.500%, 19/09/39	488,705	0.02
EUR 500,000	Xylem Inc, 2.250%, 11/03/23	518,275	0.02	<b>Total United States</b>		<b>13,243,554</b>	<b>0.45</b>
EUR 500,000	Zimmer Biomet Holdings Inc, 1.414%, 13/12/22	501,345	0.02	<b>Total Corporate Bonds</b>		<b>18,270,081</b>	<b>0.63</b>
EUR 700,000	Zimmer Biomet Holdings Inc, 2.425%, 13/12/26	741,699	0.03	<b>Total Other transferable securities</b>		<b>18,270,081</b>	<b>0.63</b>
<b>Total United States</b>		<b>509,520,386</b>	<b>17.53</b>	<b>TOTAL INVESTMENTS</b>		<b>2,876,918,192</b>	<b>98.98</b>
<b>Total Corporate Bonds</b>		<b>2,858,648,111</b>	<b>98.35</b>	<b>Other Net Assets/(Liabilities)</b>		<b>29,581,519</b>	<b>1.02</b>
<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>		<b>2,858,648,111</b>	<b>98.35</b>	<b>TOTAL NET ASSETS</b>		<b>2,906,499,711</b>	<b>100.00</b>
Other transferable securities				Corporate Bonds - 0.63%			
France				France			
EUR 500,000	Engie SA, 1.625%, 31/12/99	487,280	0.02	Total France			
Total France				487,280 0.02			
Germany				Germany			
EUR 200,000	Santander Consumer Bank, 0.250%, 15/10/24	196,538	0.01	Total Germany			
Total Germany				196,538 0.01			
Ireland				Ireland			
EUR 2,000,000	CRH Finance DAC, 1.250%, 05/11/26	2,068,360	0.07	Total Ireland			
Total Ireland				2,068,360 0.07			
Luxembourg				Luxembourg			
EUR 460,000	DH Europe Finance, 0.200%, 18/03/26	452,575	0.01	Total Luxembourg			
EUR 800,000	DH Europe Finance, 1.800%, 18/09/49	769,064	0.03	1,221,639 0.04			
Total Luxembourg				1,221,639 0.04			
Spain				Spain			
EUR 1,000,000	Telefonica Emisiones SAU, 1.807%, 21/05/32	1,052,710	0.04	Total Spain			
Total Spain				1,052,710 0.04			
United States				United States			
EUR 900,000	AbbVie Inc, 0.500%, 01/06/21	899,892	0.03	Total United States			
EUR 525,000	AbbVie Inc, 1.500%, 15/11/23	542,220	0.02	899,892 0.03			
EUR 1,000,000	AbbVie Inc, 1.250%, 01/06/24	1,022,180	0.03	542,220 0.02			
EUR 700,000	AbbVie Inc, 2.625%, 15/11/28	793,177	0.03	1,022,180 0.03			
EUR 800,000	AbbVie Inc, 2.125%, 01/06/29	875,584	0.03	793,177 0.03			
EUR 1,600,000	AT&T Inc, 1.050%, 05/09/23	1,617,040	0.05	875,584 0.03			
EUR 800,000	AT&T Inc, 1.950%, 15/09/23	827,592	0.03	1,617,040 0.05			
EUR 1,400,000	AT&T Inc, 1.800%, 05/09/26	1,463,938	0.05	827,592 0.03			
Total United States				1,463,938 0.05			

## Schedule of Investments

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	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 - 97.77%				Corporate Bonds - 97.77% <i>(continued)</i>			
Australia				Belgium <i>(continued)</i>			
EUR 100,000	APT Pipelines Ltd, 2.000%, 22/03/27	105,710	0.12	EUR 100,000	Anheuser-Busch InBev SA/NV, 1.500%, 17/03/25	105,218	0.12
EUR 100,000	Aurizon Network Pty Ltd, 2.000%, 18/09/24	104,912	0.12	EUR 100,000	Anheuser-Busch InBev SA/NV, 2.700%, 31/03/26	112,136	0.13
EUR 150,000	AusNet Services Holdings Pty Ltd, 3.000%, 13/02/24	164,557	0.19	EUR 200,000	Anheuser-Busch InBev SA/NV, 1.150%, 22/01/27	204,800	0.23
EUR 100,000	Australia Pacific Airports Melbourne Pty Ltd, 3.125%, 26/09/23	106,408	0.12	EUR 300,000	Anheuser-Busch InBev SA/NV, 2.000%, 17/03/28	323,478	0.37
EUR 100,000	BHP Billiton Finance Ltd, 3.125%, 29/04/33	124,628	0.14	EUR 100,000	Anheuser-Busch InBev SA/NV, 1.500%, 18/04/30	103,293	0.12
EUR 100,000	BHP Billiton Finance Ltd, 5.625%, 22/10/79	115,932	0.13	EUR 200,000	Anheuser-Busch InBev SA/NV, 2.750%, 17/03/36	220,938	0.25
EUR 100,000	Brambles Finance Ltd, 2.375%, 12/06/24	105,658	0.12	EUR 100,000	Elia System Operator SA/NV, 3.250%, 04/04/28	121,506	0.14
EUR 100,000	Telstra Corp Ltd, 3.750%, 16/05/22	106,491	0.12	EUR 100,000	Elia System Operator SA/NV, 1.500%, 05/09/28	107,782	0.12
EUR 100,000	Telstra Corp Ltd, 3.500%, 21/09/22	107,216	0.13	EUR 100,000	Solvay SA, 2.750%, 02/12/27	112,251	0.13
EUR 50,000	Telstra Corp Ltd, 2.500%, 15/09/23	53,603	0.06	<b>Total Belgium</b>		<b>2,087,398</b>	<b>2.39</b>
EUR 100,000	Telstra Corp Ltd, 1.000%, 23/04/30	102,986	0.12	<b>Bermuda</b>			
EUR 100,000	Toyota Finance Australia Ltd, 0.250%, 09/04/24	99,801	0.12	EUR 100,000	Bacardi Ltd, 2.750%, 03/07/23	102,435	0.12
EUR 100,000	Transurban Finance Co Pty Ltd, 1.875%, 16/09/24	103,772	0.12	<b>Total Bermuda</b>		<b>102,435</b>	<b>0.12</b>
EUR 100,000	Transurban Finance Co Pty Ltd, 2.000%, 28/08/25	104,067	0.12	<b>Brazil</b>			
<b>Total Australia</b>		<b>1,505,741</b>	<b>1.73</b>	EUR 100,000	Vale SA, 3.750%, 10/01/23	103,249	0.12
<b>Austria</b>				<b>Total Brazil</b>		<b>103,249</b>	<b>0.12</b>
EUR 50,000	OMV AG, 4.250%, 12/10/21	52,642	0.06	<b>British Virgin Islands</b>			
EUR 55,000	OMV AG, zero coupon, 16/06/23	54,798	0.06	EUR 100,000	Global Switch Holdings Ltd, 1.500%, 31/01/24	101,288	0.12
EUR 100,000	OMV AG, 1.500%, 09/04/24	104,619	0.12	EUR 100,000	Talent Yield European Ltd, 1.300%, 21/04/22	100,605	0.11
EUR 100,000	OMV AG, 1.000%, 14/12/26	104,213	0.12	<b>Total British Virgin Islands</b>		<b>201,893</b>	<b>0.23</b>
EUR 100,000	OMV AG, 3.500%, 27/09/27	121,368	0.14	<b>Canada</b>			
EUR 100,000	OMV AG, 2.000%, 09/04/28	110,705	0.13	EUR 100,000	Alimentation Couche-Tard Inc, 1.875%, 06/05/26	104,935	0.12
EUR 60,000	OMV AG, 0.750%, 16/06/30	59,305	0.07	EUR 100,000	Magna International Inc, 1.900%, 24/11/23	103,765	0.12
EUR 100,000	OMV AG, 6.250%, perpetual	117,231	0.13	EUR 100,000	Total Capital Canada Ltd, 2.125%, 18/09/29	114,267	0.13
EUR 100,000	Telekom Finanzmanagement GmbH, 3.125%, 03/12/21	104,348	0.12	<b>Total Canada</b>		<b>322,967</b>	<b>0.37</b>
<b>Total Austria</b>		<b>829,229</b>	<b>0.95</b>	<b>Cayman Islands</b>			
<b>Belgium</b>				EUR 100,000	CK Hutchison Europe Finance 18 Ltd, 1.250%, 13/04/25	100,924	0.12
EUR 100,000	Anheuser Busch InBev SA, 1.125%, 01/07/27	102,158	0.12	EUR 50,000	CK Hutchison Finance 16 II Ltd, 0.875%, 03/10/24	49,946	0.06
EUR 125,000	Anheuser Busch InBev SA, 2.875%, 02/04/32	141,671	0.16	EUR 100,000	CK Hutchison Finance 16 Ltd, 2.000%, 06/04/28	106,231	0.12
EUR 150,000	Anheuser Busch InBev SA, 3.700%, 02/04/40	182,148	0.21	EUR 100,000	Hutchison Whampoa Europe Finance 12 Ltd, 3.625%, 06/06/22	105,610	0.12
EUR 100,000	Anheuser-Busch InBev SA/NV, 0.875%, 17/03/22	101,228	0.12	<b>Total Cayman Islands</b>		<b>362,711</b>	<b>0.42</b>
EUR 50,000	Anheuser-Busch InBev SA/NV, 0.800%, 20/04/23	50,829	0.06	<b>Czech Republic</b>			
EUR 89,000	Anheuser-Busch InBev SA/NV, 2.875%, 25/09/24	97,962	0.11	EUR 100,000	EP Infrastructure AS, 2.045%, 09/10/28	97,013	0.11
				<b>Total Czech Republic</b>		<b>97,013</b>	<b>0.11</b>

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 97.77% (continued)				Corporate Bonds - 97.77% (continued)			
Denmark				France (continued)			
EUR 100,000	AP Moller - Maersk A/S, 1.750%, 16/03/26	100,666	0.12	EUR 100,000	Cie de Saint-Gobain, 1.750%, 03/04/23	103,695	0.12
EUR 50,000	Carlsberg Breweries A/S, 2.625%, 15/11/22	52,846	0.06	EUR 100,000	Cie de Saint-Gobain, 1.000%, 17/03/25	102,716	0.12
EUR 100,000	Carlsberg Breweries A/S, 0.375%, 30/06/27	98,975	0.11	EUR 100,000	Cie de Saint-Gobain, 2.375%, 04/10/27	110,458	0.13
EUR 100,000	Carlsberg Breweries A/S, 0.875%, 01/07/29	101,962	0.12	EUR 100,000	Cie de Saint-Gobain, 1.875%, 15/03/31	107,836	0.12
EUR 100,000	ISS Global A/S, 1.500%, 31/08/27	99,133	0.11	EUR 100,000	Cie Financiere et Industrielle des Autoroutes SA, 0.375%, 07/02/25	100,954	0.12
<b>Total Denmark</b>		<b>453,582</b>	<b>0.52</b>	EUR 100,000	Cie Financiere et Industrielle des Autoroutes SA, 0.750%, 09/09/28	103,150	0.12
Finland				EUR 100,000	Cie Financiere et Industrielle des Autoroutes SA, 1.000%, 19/05/31	104,257	0.12
EUR 100,000	Stora Enso Oyj, 2.125%, 16/06/23	102,783	0.12	EUR 100,000	Cie Generale des Etablissements Michelin SCA, 0.875%, 03/09/25	103,285	0.12
<b>Total Finland</b>		<b>102,783</b>	<b>0.12</b>	EUR 100,000	Cie Generale des Etablissements Michelin SCA, 2.500%, 03/09/38	127,642	0.15
France				EUR 100,000	Danone SA, 2.250%, 15/11/21	102,509	0.12
EUR 100,000	Accor SA, 1.250%, 25/01/24	95,707	0.11	EUR 100,000	Danone SA, 1.250%, 30/05/24	104,641	0.12
EUR 100,000	Air Liquide Finance SA, 2.125%, 15/10/21	102,716	0.12	EUR 100,000	Danone SA, 0.709%, 03/11/24	102,909	0.12
EUR 100,000	Air Liquide Finance SA, 1.875%, 05/06/24	107,345	0.12	EUR 100,000	Danone SA, 1.125%, 14/01/25	104,919	0.12
EUR 100,000	Air Liquide Finance SA, 0.750%, 13/06/24	102,754	0.12	EUR 100,000	Danone SA, 1.208%, 03/11/28	108,457	0.12
EUR 100,000	Air Liquide Finance SA, 1.250%, 13/06/28	108,662	0.12	EUR 100,000	Danone SA, 0.395%, 10/06/29	100,995	0.12
EUR 100,000	Airbus SE, 1.375%, 09/06/26	101,542	0.12	EUR 100,000	Danone SA, 1.750%, perpetual	99,290	0.11
EUR 100,000	APRR SA, 1.875%, 15/01/25	106,729	0.12	EUR 100,000	Dassault Systemes SE, 0.125%, 16/09/26	99,029	0.11
EUR 100,000	APRR SA, 1.125%, 09/01/26	104,193	0.12	EUR 100,000	Dassault Systemes SE, 0.375%, 16/09/29	99,357	0.11
EUR 100,000	APRR SA, 1.875%, 06/01/31	111,033	0.13	EUR 100,000	Edenred, 1.875%, 30/03/27	106,208	0.12
EUR 100,000	APRR SA, 1.500%, 17/01/33	109,094	0.12	EUR 100,000	Edenred, 1.375%, 18/06/29	100,439	0.11
EUR 100,000	Arkema SA, 1.500%, 20/04/27	104,525	0.12	EUR 100,000	Engie Alliance GIE, 5.750%, 24/06/23	116,896	0.13
EUR 100,000	Atos SE, 2.500%, 07/11/28	114,517	0.13	EUR 100,000	Engie SA, 3.500%, 18/10/22	107,472	0.12
EUR 100,000	Auchan Holding SA, 2.375%, 12/12/22	101,995	0.12	EUR 50,000	Engie SA, 3.000%, 01/02/23	53,717	0.06
EUR 100,000	Auchan Holding SA, 2.250%, 06/04/23	101,186	0.12	EUR 100,000	Engie SA, 0.375%, 28/02/23	100,658	0.12
EUR 100,000	Auchan Holding SA, 2.375%, 25/04/25	99,240	0.11	EUR 100,000	Engie SA, 2.375%, 19/05/26	112,221	0.13
EUR 100,000	Autoroutes du Sud de la France SA, 5.625%, 04/07/22	110,727	0.13	EUR 200,000	Engie SA, 1.500%, 27/03/28	215,658	0.25
EUR 100,000	Autoroutes du Sud de la France SA, 2.950%, 17/01/24	109,117	0.12	EUR 100,000	Engie SA, 1.750%, 27/03/28	108,239	0.12
EUR 100,000	Autoroutes du Sud de la France SA, 1.250%, 18/01/27	106,407	0.12	EUR 100,000	Engie SA, 1.375%, 22/06/28	105,466	0.12
EUR 100,000	Autoroutes du Sud de la France SA, 1.375%, 22/01/30	108,688	0.12	EUR 100,000	Engie SA, 1.500%, 13/03/35	105,601	0.12
EUR 100,000	Bouygues SA, 3.625%, 16/01/23	108,840	0.12	EUR 100,000	Engie SA, 1.375%, 21/06/39	101,542	0.12
EUR 100,000	Bouygues SA, 1.125%, 24/07/28	103,934	0.12	EUR 20,000	Engie SA, 5.950%, 16/03/11	41,247	0.05
EUR 100,000	Capgemini SE, 0.500%, 09/11/21	100,224	0.11	EUR 100,000	Engie SA, 3.875%, perpetual	106,526	0.12
EUR 100,000	Capgemini SE, 2.500%, 01/07/23	105,878	0.12	EUR 100,000	Engie SA, 1.375%, perpetual	97,250	0.11
EUR 100,000	Capgemini SE, 2.000%, 15/04/29	107,506	0.12	EUR 100,000	Engie SA, 3.250%, perpetual	104,780	0.12
EUR 100,000	Capgemini SE, 2.375%, 15/04/32	109,916	0.13	EUR 100,000	Essilorluxottica, 0.750%, 27/11/31	100,949	0.12
EUR 100,000	Carrefour SA, 1.750%, 15/07/22	102,524	0.12	EUR 100,000	EssilorLuxottica SA, 2.375%, 09/04/24	107,995	0.12
EUR 100,000	Carrefour SA, 1.250%, 03/06/25	104,602	0.12	EUR 100,000	EssilorLuxottica SA, 0.375%, 27/11/27	99,679	0.11
EUR 100,000	Carrefour SA, 1.000%, 17/05/27	102,571	0.12	EUR 100,000	Eutelsat SA, 2.250%, 13/07/27	101,350	0.12
EUR 100,000	Cie de Saint-Gobain, 3.625%, 28/03/22	106,013	0.12	EUR 100,000	Holding d'Infrastructures de Transport SASU, 0.625%, 27/03/23	97,029	0.11



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 97.77% (continued)				Corporate Bonds - 97.77% (continued)			
France (continued)				France (continued)			
EUR 100,000	Holding d'Infrastructures de Transport SASU, 2.250%, 24/03/25	101,432	0.12	EUR 50,000	RCI Banque SA, 1.000%, 17/05/23	49,215	0.06
EUR 100,000	Imerys SA, 2.000%, 10/12/24	101,502	0.12	EUR 100,000	RCI Banque SA, 0.500%, 15/09/23	96,746	0.11
EUR 100,000	Imerys SA, 1.500%, 15/01/27	96,328	0.11	EUR 100,000	RCI Banque SA, 2.000%, 11/07/24	100,702	0.12
EUR 100,000	Indigo Group SAS, 1.625%, 19/04/28	95,172	0.11	EUR 100,000	RCI Banque SA, 1.625%, 26/05/26	97,594	0.11
EUR 100,000	JCDecaux SA, 1.000%, 01/06/23	98,294	0.11	EUR 60,000	RCI Banque SA, 1.125%, 15/01/27	56,401	0.06
EUR 100,000	Kering SA, 1.375%, 01/10/21	101,581	0.12	EUR 100,000	SANEF SA, 0.950%, 19/10/28	92,785	0.11
EUR 100,000	Legrand SA, 0.750%, 06/07/24	102,246	0.12	EUR 100,000	Sanofi, 1.125%, 10/03/22	101,785	0.12
EUR 100,000	Legrand SA, 0.750%, 20/05/30	101,435	0.12	EUR 100,000	Sanofi, zero coupon, 21/03/22	100,170	0.11
EUR 50,000	LVMH Moet Hennessy Louis Vuitton SE, 0.375%, 26/05/22	50,255	0.06	EUR 200,000	Sanofi, 0.500%, 21/03/23	202,966	0.23
EUR 135,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 26/05/24	137,981	0.16	EUR 100,000	Sanofi, 2.500%, 14/11/23	108,099	0.12
EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 07/04/25	102,462	0.12	EUR 100,000	Sanofi, 0.625%, 05/04/24	102,461	0.12
EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, zero coupon, 11/02/26	98,652	0.11	EUR 100,000	Sanofi, 1.500%, 22/09/25	107,461	0.12
EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 11/02/28	98,204	0.11	EUR 100,000	Sanofi, 0.500%, 13/01/27	102,486	0.12
EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 0.375%, 11/02/31	98,065	0.11	EUR 100,000	Sanofi, 1.125%, 05/04/28	107,232	0.12
EUR 100,000	Orange SA, 0.500%, 15/01/22	100,617	0.12	EUR 200,000	Sanofi, 1.375%, 21/03/30	220,752	0.25
EUR 100,000	Orange SA, 3.000%, 15/06/22	105,854	0.12	EUR 100,000	Sanofi, 1.875%, 21/03/38	119,098	0.14
EUR 100,000	Orange SA, 1.125%, 15/07/24	102,911	0.12	EUR 100,000	Schneider Electric SE, 2.500%, 06/09/21	102,858	0.12
EUR 100,000	Orange SA, 1.000%, 12/09/25	103,185	0.12	EUR 100,000	Schneider Electric SE, 1.500%, 08/09/23	104,243	0.12
EUR 100,000	Orange SA, 0.875%, 03/02/27	102,907	0.12	EUR 100,000	Schneider Electric SE, 0.250%, 09/09/24	100,570	0.12
EUR 100,000	Orange SA, 1.500%, 09/09/27	107,275	0.12	EUR 100,000	Schneider Electric SE, 0.875%, 11/03/25	103,462	0.12
EUR 100,000	Orange SA, 1.875%, 12/09/30	112,220	0.13	EUR 100,000	Sodexo SA, 0.750%, 27/04/25	100,224	0.11
EUR 175,000	Orange SA, 8.125%, 28/01/33	317,110	0.36	EUR 100,000	Sodexo SA, 1.000%, 27/04/29	98,527	0.11
EUR 100,000	Orange SA, 4.000%, perpetual	102,978	0.12	EUR 100,000	Suez, 4.125%, 24/06/22	108,130	0.12
EUR 100,000	Orange SA, 5.000%, perpetual	115,757	0.13	EUR 100,000	Suez, 1.000%, 03/04/25	103,050	0.12
EUR 100,000	Orange SA, 5.250%, perpetual	111,446	0.13	EUR 100,000	Suez, 0.500%, 14/10/31	97,496	0.11
EUR 100,000	Orange SA, 1.750%, perpetual	97,557	0.11	EUR 100,000	Suez, 1.625%, 21/09/32	109,271	0.13
EUR 100,000	Pernod Ricard SA, 2.125%, 27/09/24	107,113	0.12	EUR 100,000	Suez, 2.875%, perpetual	100,748	0.12
EUR 100,000	Pernod Ricard SA, 0.875%, 24/10/31	99,057	0.11	EUR 100,000	TDF Infrastructure SAS, 2.500%, 07/04/26	102,195	0.12
EUR 100,000	Peugeot SA, 1.125%, 18/09/29	90,745	0.10	EUR 100,000	Teleperformance, 1.500%, 03/04/24	101,394	0.12
EUR 100,000	PSA Banque France SA, 0.750%, 19/04/23	97,991	0.11	EUR 100,000	Thales SA, 0.750%, 07/06/23	101,276	0.12
EUR 100,000	PSA Tresorerie GIE, 6.000%, 19/09/33	130,193	0.15	EUR 100,000	Thales SA, 0.250%, 29/01/27	98,757	0.11
EUR 100,000	Publicis Groupe SA, 1.125%, 16/12/21	100,839	0.12	EUR 100,000	Total Capital International SA, 2.125%, 19/11/21	102,775	0.12
EUR 100,000	Publicis Groupe SA, 1.625%, 16/12/24	103,397	0.12	EUR 100,000	Total Capital International SA, 1.375%, 19/03/25	105,526	0.12
EUR 100,000	RCI Banque SA, 1.250%, 08/06/22	98,911	0.11	EUR 100,000	Total Capital International SA, 2.500%, 25/03/26	112,453	0.13
EUR 100,000	RCI Banque SA, 0.750%, 26/09/22	97,523	0.11	EUR 100,000	Total Capital International SA, 0.750%, 12/07/28	101,947	0.12
EUR 50,000	RCI Banque SA, 0.250%, 08/03/23	48,202	0.05	EUR 100,000	Total Capital International SA, 1.375%, 04/10/29	107,570	0.12
EUR 30,000	RCI Banque SA, 0.750%, 10/04/23	29,148	0.03	EUR 100,000	Total Capital International SA, 0.952%, 18/05/31	102,651	0.12
				EUR 100,000	Total Capital International SA, 1.994%, 08/04/32	112,738	0.13
				EUR 100,000	Total Capital International SA, 1.535%, 31/05/39	105,295	0.12

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 97.77% (continued)				Corporate Bonds - 97.77% (continued)			
France (continued)				Germany (continued)			
EUR 100,000	Total Capital International SA, 1.618%, 18/05/40	104,329	0.12	EUR 100,000	Daimler AG, 1.500%, 09/03/26	101,639	0.12
EUR 50,000	Total Capital SA, 3.125%, 16/09/22	53,310	0.06	EUR 100,000	Daimler AG, 2.000%, 22/08/26	104,196	0.12
EUR 100,000	Total Capital SA, 5.125%, 26/03/24	118,426	0.14	EUR 100,000	Daimler AG, 1.000%, 15/11/27	96,944	0.11
EUR 100,000	TOTAL SA, 2.625%, 29/12/49	102,250	0.12	EUR 150,000	Daimler AG, 1.375%, 11/05/28	150,438	0.17
EUR 100,000	TOTAL SA, 2.708%, perpetual	101,894	0.12	EUR 150,000	Daimler AG, 1.500%, 03/07/29	151,551	0.17
EUR 150,000	TOTAL SA, 3.369%, perpetual	159,625	0.18	EUR 50,000	Daimler AG, 2.375%, 22/05/30	52,888	0.06
EUR 150,000	TOTAL SA, 3.875%, perpetual	155,092	0.18	EUR 150,000	Daimler AG, 2.125%, 03/07/37	156,501	0.18
EUR 100,000	Valeo SA, 3.250%, 22/01/24	102,895	0.12	EUR 100,000	Deutsche Post AG, 2.750%, 09/10/23	109,644	0.13
EUR 100,000	Valeo SA, 1.625%, 18/03/26	95,794	0.11	EUR 50,000	Deutsche Post AG, 2.875%, 11/12/24	56,124	0.06
EUR 100,000	Veolia Environnement SA, 1.590%, 10/01/28	107,972	0.12	EUR 100,000	Deutsche Post AG, 0.375%, 20/05/26	100,702	0.12
EUR 100,000	Veolia Environnement SA, 1.940%, 07/01/30	111,376	0.13	EUR 100,000	Deutsche Post AG, 1.000%, 20/05/32	103,224	0.12
EUR 100,000	Veolia Environnement SA, 0.664%, 15/01/31	98,861	0.11	EUR 55,000	Deutsche Telekom AG, 0.875%, 25/03/26	56,581	0.07
EUR 100,000	Veolia Environnement SA, 6.125%, 25/11/33	163,505	0.19	EUR 50,000	Deutsche Telekom AG, 1.750%, 25/03/31	54,293	0.06
EUR 100,000	Vinci SA, 1.750%, 26/09/30	112,408	0.13	EUR 55,000	E.ON SE, zero coupon, 29/09/22	54,843	0.06
EUR 100,000	Vivendi SA, 0.875%, 18/09/24	101,338	0.12	EUR 100,000	E.ON SE, zero coupon, 18/12/23	99,117	0.11
EUR 100,000	Vivendi SA, 0.625%, 11/06/25	99,783	0.11	EUR 100,000	E.ON SE, 1.000%, 07/10/25	103,528	0.12
EUR 100,000	Wendel SA, 2.750%, 02/10/24	106,918	0.12	EUR 100,000	E.ON SE, 0.375%, 29/09/27	99,701	0.11
EUR 100,000	Worldline SA, 0.875%, 30/06/27	99,194	0.11	EUR 100,000	E.ON SE, 0.750%, 20/02/28	101,733	0.12
<b>Total France</b>		<b>17,145,830</b>	<b>19.65</b>	EUR 100,000	E.ON SE, 1.625%, 22/05/29	108,287	0.12
<b>Germany</b>				EUR 70,000	E.ON SE, 0.875%, 20/08/31	70,658	0.08
EUR 100,000	Albemarle New Holdings GmbH, 1.125%, 25/11/25	98,229	0.11	EUR 100,000	Eurogrid GmbH, 1.625%, 03/11/23	104,561	0.12
EUR 100,000	BASF SE, 2.000%, 05/12/22	104,793	0.12	EUR 100,000	Evonik Industries AG, 0.625%, 18/09/25	100,977	0.12
EUR 75,000	BASF SE, 0.875%, 22/05/25	78,168	0.09	EUR 100,000	Evonik Industries AG, 2.125%, 07/07/77	98,317	0.11
EUR 100,000	BASF SE, 0.875%, 15/11/27	105,305	0.12	EUR 100,000	Fresenius Medical Care AG & Co KGaA, 0.250%, 29/11/23	99,364	0.11
EUR 100,000	BASF SE, 0.875%, 06/10/31	103,597	0.12	EUR 100,000	Fresenius Medical Care AG & Co KGaA, 1.500%, 11/07/25	104,979	0.12
EUR 50,000	BASF SE, 1.625%, 15/11/37	55,479	0.06	EUR 50,000	Fresenius SE & Co KGaA, 4.000%, 01/02/24	56,178	0.06
EUR 145,000	Bayer AG, 3.750%, 01/07/74	150,065	0.17	EUR 100,000	Fresenius SE & Co KGaA, 0.750%, 15/01/28	98,965	0.11
EUR 150,000	Bayer AG, 2.375%, 02/04/75	148,858	0.17	EUR 100,000	Infineon Technologies AG, 0.750%, 24/06/23	100,504	0.12
EUR 100,000	Bayer AG, 2.375%, 12/11/79	97,092	0.11	EUR 50,000	Knorr-Bremse AG, 0.500%, 08/12/21	50,035	0.06
EUR 100,000	Bertelsmann SE & Co KGaA, 2.625%, 02/08/22	105,373	0.12	EUR 80,000	Knorr-Bremse AG, 1.125%, 13/06/25	83,666	0.10
EUR 100,000	Bertelsmann SE & Co KGaA, 1.750%, 14/10/24	106,163	0.12	EUR 100,000	LANXESS AG, 2.625%, 21/11/22	105,587	0.12
EUR 100,000	Bertelsmann SE & Co KGaA, 1.500%, 15/05/30	103,045	0.12	EUR 65,000	LANXESS AG, 1.000%, 07/10/26	66,628	0.08
EUR 30,000	Covestro AG, 1.000%, 07/10/21	30,181	0.03	EUR 100,000	Merck Financial Services GmbH, 1.375%, 01/09/22	102,366	0.12
EUR 100,000	Covestro AG, 1.750%, 25/09/24	104,447	0.12	EUR 100,000	Merck Financial Services GmbH, 0.005%, 15/12/23	99,574	0.11
EUR 100,000	CRH Finance Germany GmbH, 1.750%, 16/07/21	101,125	0.12	EUR 100,000	Merck Financial Services GmbH, 0.500%, 16/07/28	100,341	0.12
EUR 50,000	Daimler AG, 2.375%, 12/09/22	52,011	0.06	EUR 50,000	Merck KGaA, 3.375%, 12/12/74	53,764	0.06
EUR 50,000	Daimler AG, 2.375%, 08/03/23	52,260	0.06	EUR 100,000	Merck KGaA, 2.875%, 25/06/79	104,294	0.12
EUR 50,000	Daimler AG, 0.750%, 11/05/23	50,184	0.06				
EUR 100,000	Daimler AG, 1.625%, 22/08/23	102,188	0.12				
EUR 110,000	Daimler AG, 1.400%, 12/01/24	111,765	0.13				
EUR 125,000	Daimler AG, 0.850%, 28/02/25	123,412	0.14				
EUR 100,000	Daimler AG, 2.625%, 07/04/25	106,472	0.12				

**Schedule of Investments (continued)**  
as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 97.77% (continued)				Corporate Bonds - 97.77% (continued)			
Germany (continued)				Ireland (continued)			
EUR 100,000	Robert Bosch GmbH, 1.750%, 08/07/24	107,036	0.12	EUR 100,000	Eaton Capital Unlimited Co, 0.750%, 20/09/24	100,474	0.11
EUR 100,000	SAP SE, 0.250%, 10/03/22	100,488	0.12	EUR 75,000	Fresenius Finance Ireland PLC, 1.500%, 30/01/24	77,543	0.09
EUR 100,000	SAP SE, 1.000%, 13/03/26	105,057	0.12	EUR 50,000	Fresenius Finance Ireland PLC, 3.000%, 30/01/32	58,647	0.07
EUR 100,000	SAP SE, 1.750%, 22/02/27	109,959	0.13	EUR 100,000	Johnson Controls International plc, 1.000%, 15/09/23	101,060	0.11
EUR 100,000	SAP SE, 1.250%, 10/03/28	107,660	0.12	EUR 100,000	Johnson Controls International plc, 1.375%, 25/02/25	102,374	0.12
EUR 100,000	SAP SE, 0.375%, 18/05/29	100,168	0.12	EUR 100,000	Kerry Group Financial Services, 2.375%, 10/09/25	110,227	0.13
EUR 100,000	SAP SE, 1.625%, 10/03/31	112,088	0.13	EUR 100,000	Ryanair DAC, 1.125%, 15/08/23	92,979	0.11
EUR 45,000	Schaeffler AG, 1.875%, 26/03/24	43,642	0.05	EUR 100,000	Transmission Finance DAC, 1.500%, 24/05/23	103,276	0.12
EUR 100,000	Schaeffler AG, 2.875%, 26/03/27	99,171	0.11				
EUR 100,000	Vier Gas Transport GmbH, 2.875%, 12/06/25	114,007	0.13				
EUR 100,000	Vier Gas Transport GmbH, 1.500%, 25/09/28	109,632	0.13				
EUR 100,000	Volkswagen Bank GmbH, 0.750%, 15/06/23	98,800	0.11	<b>Total Ireland</b>		<b>1,098,255</b>	<b>1.26</b>
EUR 100,000	Volkswagen Bank GmbH, 1.875%, 31/01/24	102,373	0.12	<b>Italy</b>			
EUR 100,000	Volkswagen Financial Services AG, 0.875%, 12/04/23	99,266	0.11	EUR 100,000	2i Rete Gas SpA, 1.608%, 31/10/27	105,282	0.12
EUR 100,000	Volkswagen Financial Services AG, 1.375%, 16/10/23	100,664	0.12	EUR 100,000	Enel SpA, 5.250%, 20/05/24	119,715	0.14
EUR 100,000	Volkswagen Financial Services AG, 1.500%, 01/10/24	100,927	0.12	EUR 150,000	Enel SpA, 5.625%, 21/06/27	203,095	0.23
EUR 100,000	Volkswagen Leasing GmbH, 2.125%, 04/04/22	101,992	0.12	EUR 100,000	Enel SpA, 2.500%, 24/11/78	100,028	0.12
EUR 100,000	Volkswagen Leasing GmbH, 0.500%, 20/06/22	98,901	0.11	EUR 100,000	Eni SpA, 2.625%, 22/11/21	103,291	0.12
EUR 100,000	Volkswagen Leasing GmbH, 2.375%, 06/09/22	102,838	0.12	EUR 100,000	Eni SpA, 1.750%, 18/01/24	105,080	0.12
EUR 95,000	Volkswagen Leasing GmbH, 1.000%, 16/02/23	94,789	0.11	EUR 100,000	Eni SpA, 3.750%, 12/09/25	116,734	0.14
EUR 100,000	Volkswagen Leasing GmbH, 2.625%, 15/01/24	104,917	0.12	EUR 100,000	Eni SpA, 1.500%, 02/02/26	104,922	0.12
EUR 100,000	Volkswagen Leasing GmbH, 1.125%, 04/04/24	99,565	0.11	EUR 100,000	Eni SpA, 1.500%, 17/01/27	105,383	0.12
EUR 125,000	Volkswagen Leasing GmbH, 1.375%, 20/01/25	125,109	0.14	EUR 100,000	Eni SpA, 1.625%, 17/05/28	106,847	0.12
EUR 100,000	Volkswagen Leasing GmbH, 1.625%, 15/08/25	101,006	0.12	EUR 100,000	Eni SpA, 0.625%, 23/01/30	97,554	0.11
EUR 150,000	Volkswagen Leasing GmbH, 1.500%, 19/06/26	150,688	0.17	EUR 150,000	Eni SpA, 2.000%, 18/05/31	165,598	0.19
EUR 100,000	WPP Finance Deutschland GmbH, 1.625%, 23/03/30	96,225	0.11	EUR 150,000	FCA Bank SpA, 1.250%, 21/06/22	149,351	0.17
<b>Total Germany</b>		<b>8,239,872</b>	<b>9.45</b>	EUR 100,000	FCA Bank SpA, 0.500%, 13/09/24	94,143	0.11
<b>Hungary</b>				EUR 100,000	Iren SpA, 2.750%, 02/11/22	105,322	0.12
EUR 100,000	MOL Hungarian Oil & Gas PLC, 2.625%, 28/04/23	104,629	0.12	EUR 100,000	Iren SpA, 1.950%, 19/09/25	107,403	0.12
<b>Total Hungary</b>		<b>104,629</b>	<b>0.12</b>	EUR 100,000	Iren SpA, 1.000%, 01/07/30	98,540	0.11
<b>Ireland</b>				EUR 100,000	Italgas SpA, 0.250%, 24/06/25	99,273	0.11
EUR 150,000	Abbott Ireland Financing DAC, 0.875%, 27/09/23	153,474	0.18	EUR 100,000	Italgas SpA, 1.625%, 19/01/27	107,040	0.12
EUR 100,000	Abbott Ireland Financing DAC, 0.100%, 19/11/24	99,458	0.11	EUR 100,000	Italgas SpA, 1.625%, 18/01/29	107,727	0.12
EUR 100,000	Dell Bank International DAC, 0.625%, 17/10/22	98,743	0.11	EUR 100,000	Snam SpA, 1.000%, 18/09/23	102,156	0.12
				EUR 100,000	Snam SpA, 1.250%, 25/01/25	103,995	0.12
				EUR 100,000	Snam SpA, 0.875%, 25/10/26	102,835	0.12
				EUR 100,000	Snam SpA, 0.750%, 17/06/30	100,962	0.12
				EUR 100,000	Societa Iniziative Autostradali e Servizi SpA, 3.375%, 13/02/24	104,864	0.12
				EUR 150,000	Terna Rete Elettrica Nazionale SpA, 0.875%, 02/02/22	151,313	0.17
				EUR 50,000	Terna Rete Elettrica Nazionale SpA, 4.900%, 28/10/24	59,823	0.07
				EUR 100,000	Terna Rete Elettrica Nazionale SpA, 1.000%, 10/04/26	103,022	0.12
				EUR 100,000	Terna Rete Elettrica Nazionale SpA, 1.375%, 26/07/27	106,192	0.12
				<b>Total Italy</b>		<b>3,237,490</b>	<b>3.71</b>

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 97.77% (continued)				Corporate Bonds - 97.77% (continued)			
Japan				Luxembourg (continued)			
EUR 100,000	Asahi Group Holdings Ltd, 1.151%, 19/09/25	101,783	0.12	EUR 175,000	Medtronic Global Holdings SCA, 1.125%, 07/03/27	182,775	0.21
EUR 100,000	Takeda Pharmaceutical Co Ltd, 2.250%, 21/11/26	109,533	0.13	EUR 100,000	Medtronic Global Holdings SCA, 1.625%, 07/03/31	109,052	0.13
EUR 100,000	Takeda Pharmaceutical Co Ltd, 3.000%, 21/11/30	117,405	0.13	EUR 100,000	Medtronic Global Holdings SCA, 1.000%, 02/07/31	102,711	0.12
<b>Total Japan</b>		<b>328,721</b>	<b>0.38</b>	EUR 100,000	Medtronic Global Holdings SCA, 1.500%, 02/07/39	100,059	0.11
Jersey				EUR 20,000	Medtronic Global Holdings SCA, 1.750%, 02/07/49	19,526	0.02
EUR 100,000	Aptiv PLC, 1.500%, 10/03/25	99,433	0.11	EUR 50,000	Nestle Finance International Ltd, 2.125%, 10/09/21	51,286	0.06
EUR 100,000	Glencore Finance Europe Ltd, 1.625%, 18/01/22	100,322	0.12	EUR 50,000	Nestle Finance International Ltd, 0.750%, 16/05/23	51,112	0.06
EUR 100,000	Glencore Finance Europe Ltd, 0.625%, 11/09/24	96,153	0.11	EUR 100,000	Nestle Finance International Ltd, 0.375%, 18/01/24	101,503	0.12
EUR 100,000	Glencore Finance Europe Ltd, 3.750%, 01/04/26	110,783	0.13	EUR 55,000	Nestle Finance International Ltd, zero coupon, 12/11/24	55,040	0.06
EUR 100,000	Heathrow Funding Ltd, 1.500%, 11/02/30	100,268	0.11	EUR 50,000	Nestle Finance International Ltd, 0.125%, 12/11/27	49,847	0.06
<b>Total Jersey</b>		<b>506,959</b>	<b>0.58</b>	EUR 100,000	Nestle Finance International Ltd, 1.750%, 02/11/37	118,904	0.14
Luxembourg				EUR 100,000	Novartis Finance SA, 0.125%, 20/09/23	100,836	0.12
EUR 100,000	Becton Dickinson Euro Finance Sarl, 1.208%, 04/06/26	100,351	0.12	EUR 100,000	Novartis Finance SA, 1.375%, 14/08/30	110,197	0.13
EUR 100,000	CK Hutchison Group Telecom Finance SA, 0.375%, 17/10/23	99,113	0.11	EUR 100,000	Novartis Finance SA, 1.700%, 14/08/38	117,171	0.13
EUR 100,000	CK Hutchison Group Telecom Finance SA, 1.500%, 17/10/31	99,201	0.11	EUR 100,000	Richemont International Holding SA, 1.000%, 26/03/26	104,613	0.12
EUR 100,000	CNH Industrial Finance Europe SA, 1.750%, 12/09/25	100,996	0.12	EUR 200,000	Richemont International Holding SA, 1.500%, 26/03/30	218,752	0.25
EUR 100,000	CNH Industrial Finance Europe SA, 1.750%, 25/03/27	97,944	0.11	EUR 100,000	SES SA, 2.000%, 02/07/28	99,735	0.11
EUR 100,000	DH Europe Finance II Sarl, 0.450%, 18/03/28	97,751	0.11	EUR 100,000	Tyco Electronics Group SA, zero coupon, 14/02/25	95,895	0.11
EUR 100,000	DH Europe Finance II Sarl, 0.750%, 18/09/31	96,417	0.11	EUR 100,000	Whirlpool Finance Luxembourg Sarl, 1.100%, 09/11/27	98,081	0.11
EUR 100,000	DH Europe Finance Sarl, 1.700%, 04/01/22	101,983	0.12	<b>Total Luxembourg</b>		<b>3,809,563</b>	<b>4.37</b>
EUR 100,000	DH Europe Finance Sarl, 2.500%, 08/07/25	110,438	0.13	Mexico			
EUR 150,000	HeidelbergCement Finance Luxembourg SA, 1.625%, 07/04/26	153,509	0.18	EUR 100,000	America Movil SAB de CV, 3.259%, 22/07/23	107,708	0.12
EUR 45,000	HeidelbergCement Finance Luxembourg SA, 1.125%, 01/12/27	44,451	0.05	EUR 100,000	America Movil SAB de CV, 0.750%, 26/06/27	98,222	0.11
EUR 200,000	HeidelbergCement Finance Luxembourg SA, 1.750%, 24/04/28	204,312	0.23	EUR 100,000	America Movil SAB de CV, 2.125%, 10/03/28	108,111	0.13
EUR 100,000	Holcim Finance Luxembourg SA, 2.375%, 09/04/25	107,511	0.12	EUR 100,000	America Movil SAB de CV, 6.375%, 06/09/73	112,536	0.13
EUR 100,000	Holcim Finance Luxembourg SA, 0.500%, 29/11/26	98,440	0.11	EUR 100,000	Fomento Economico Mexicano SAB de CV, 1.750%, 20/03/23	102,768	0.12
EUR 100,000	Holcim Finance Luxembourg SA, 1.750%, 29/08/29	105,894	0.12	<b>Total Mexico</b>		<b>529,345</b>	<b>0.61</b>
EUR 100,000	John Deere Cash Management SA, 0.500%, 15/09/23	100,808	0.12				
EUR 100,000	John Deere Cash Management SA, 1.375%, 02/04/24	103,840	0.12				
EUR 100,000	Medtronic Global Holdings SCA, 0.250%, 02/07/25	99,509	0.11				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 97.77% (continued)				Corporate Bonds - 97.77% (continued)			
Netherlands				Netherlands (continued)			
EUR 100,000	ABB Finance BV, 0.750%, 16/05/24	102,296	0.12	EUR 100,000	Brenntag Finance BV, 1.125%, 27/09/25	99,774	0.11
EUR 100,000	Adecco International Financial Services BV, 1.500%, 22/11/22	102,478	0.12	EUR 100,000	Bunge Finance Europe BV, 1.850%, 16/06/23	100,735	0.12
EUR 100,000	Airbus Finance BV, 2.375%, 02/04/24	105,451	0.12	EUR 100,000	Cetin Finance BV, 1.423%, 06/12/21	101,065	0.12
EUR 100,000	Airbus Finance BV, 2.125%, 29/10/29	107,246	0.12	EUR 100,000	Coca-Cola HBC Finance BV, 1.000%, 14/05/27	102,560	0.12
EUR 100,000	Airbus Finance BV, 1.375%, 13/05/31	101,652	0.12	EUR 100,000	Coca-Cola HBC Finance BV, 0.625%, 21/11/29	97,834	0.11
EUR 100,000	Airbus SE, 1.625%, 09/06/30	101,513	0.12	EUR 100,000	Compass Group International BV, 0.625%, 03/07/24	100,980	0.12
EUR 100,000	Akzo Nobel NV, 1.125%, 08/04/26	105,110	0.12	EUR 150,000	Conti-Gummi Finance BV, 2.125%, 27/11/23	154,750	0.18
EUR 100,000	ASML Holding NV, 3.375%, 19/09/23	110,484	0.13	EUR 65,000	Conti-Gummi Finance BV, 1.125%, 25/09/24	64,947	0.07
EUR 50,000	ASML Holding NV, 1.375%, 07/07/26	53,454	0.06	EUR 100,000	Daimler International Finance BV, 0.250%, 06/11/23	97,492	0.11
EUR 100,000	ASML Holding NV, 0.625%, 07/05/29	100,562	0.11	EUR 100,000	Daimler International Finance BV, 0.875%, 09/04/24	99,673	0.11
EUR 100,000	BAT Netherlands Finance BV, 2.375%, 07/10/24	105,699	0.12	EUR 150,000	Daimler International Finance BV, 1.000%, 11/11/25	148,682	0.17
EUR 100,000	BAT Netherlands Finance BV, 3.125%, 07/04/28	110,741	0.13	EUR 100,000	Daimler International Finance BV, 1.375%, 26/06/26	100,644	0.12
EUR 100,000	Bayer Capital Corp BV, 1.500%, 26/06/26	105,167	0.12	EUR 150,000	Daimler International Finance BV, 0.625%, 06/05/27	142,112	0.16
EUR 100,000	Bayer Capital Corp BV, 2.125%, 15/12/29	111,316	0.13	EUR 100,000	Deutsche Telekom International Finance BV, 4.250%, 13/07/22	108,027	0.12
EUR 100,000	Bmw Finance NV, 0.375%, 14/01/27	98,863	0.11	EUR 100,000	Deutsche Telekom International Finance BV, 0.875%, 30/01/24	102,699	0.12
EUR 40,000	Bmw Finance NV, 1.000%, 14/01/32	40,556	0.05	EUR 100,000	Deutsche Telekom International Finance BV, 0.625%, 13/12/24	101,668	0.12
EUR 100,000	BMW Finance NV, 1.000%, 15/02/22	101,258	0.12	EUR 100,000	Deutsche Telekom International Finance BV, 1.375%, 01/12/25	105,685	0.12
EUR 100,000	BMW Finance NV, 1.250%, 05/09/22	102,229	0.12	EUR 50,000	Deutsche Telekom International Finance BV, 1.125%, 22/05/26	52,219	0.06
EUR 100,000	BMW Finance NV, 2.375%, 24/01/23	105,525	0.12	EUR 150,000	Deutsche Telekom International Finance BV, 1.375%, 30/01/27	158,913	0.18
EUR 100,000	BMW Finance NV, 0.375%, 10/07/23	100,059	0.11	EUR 100,000	Deutsche Telekom International Finance BV, 3.250%, 17/01/28	119,215	0.14
EUR 100,000	BMW Finance NV, 0.625%, 06/10/23	100,957	0.12	EUR 125,000	Deutsche Telekom International Finance BV, 1.500%, 03/04/28	133,444	0.15
EUR 50,000	BMW Finance NV, 2.625%, 17/01/24	54,054	0.06	EUR 100,000	Deutsche Telekom International Finance BV, 2.000%, 01/12/29	111,387	0.13
EUR 100,000	BMW Finance NV, 0.750%, 15/04/24	101,579	0.12	EUR 100,000	Deutsche Telekom International Finance BV, 7.500%, 24/01/33	172,733	0.20
EUR 100,000	BMW Finance NV, 0.750%, 12/07/24	101,737	0.12	EUR 50,000	E.ON International Finance BV, 5.528%, 21/02/23	56,630	0.06
EUR 100,000	BMW Finance NV, 1.000%, 21/01/25	102,882	0.12	EUR 100,000	EDP Finance BV, 2.625%, 18/01/22	103,805	0.12
EUR 25,000	BMW Finance NV, 1.125%, 22/05/26	26,023	0.03	EUR 100,000	EDP Finance BV, 1.125%, 12/02/24	102,847	0.12
EUR 100,000	BMW Finance NV, 0.375%, 24/09/27	97,982	0.11	EUR 100,000	EDP Finance BV, 1.625%, 26/01/26	105,489	0.12
EUR 100,000	BMW Finance NV, 1.125%, 10/01/28	103,715	0.12	EUR 100,000	EDP Finance BV, 1.500%, 22/11/27	105,816	0.12
EUR 100,000	BMW Finance NV, 1.500%, 06/02/29	105,059	0.12				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 97.77% (continued)				Corporate Bonds - 97.77% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 200,000	Enel Finance International NV, 5.000%, 14/09/22	221,874	0.25	EUR 100,000	Koninklijke Philips NV, 0.500%, 22/05/26	101,019	0.12
EUR 100,000	Enel Finance International NV, 4.875%, 17/04/23	113,502	0.13	EUR 165,000	Linde Finance BV, 1.000%, 20/04/28	177,124	0.20
EUR 150,000	Enel Finance International NV, 1.966%, 27/01/25	161,676	0.19	EUR 100,000	Linde Finance BV, 0.550%, 19/05/32	100,565	0.11
EUR 100,000	Enel Finance International NV, 1.375%, 01/06/26	106,571	0.12	EUR 100,000	LYB International Finance II BV, 0.875%, 17/09/26	95,943	0.11
EUR 105,000	Givaudan Finance Europe BV, 1.000%, 22/04/27	108,831	0.12	EUR 100,000	Mylan NV, 3.125%, 22/11/28	112,413	0.13
EUR 100,000	Givaudan Finance Europe BV, 1.625%, 22/04/32	107,342	0.12	EUR 100,000	Naturgy Finance BV, 2.875%, 11/03/24	109,488	0.13
EUR 50,000	Heineken NV, 3.500%, 19/03/24	55,938	0.06	EUR 100,000	Naturgy Finance BV, 1.375%, 21/01/25	105,004	0.12
EUR 200,000	Heineken NV, 1.000%, 04/05/26	206,480	0.24	EUR 100,000	Naturgy Finance BV, 1.250%, 15/01/26	104,022	0.12
EUR 100,000	Heineken NV, 1.500%, 03/10/29	107,632	0.12	EUR 100,000	Naturgy Finance BV, 1.375%, 19/01/27	105,237	0.12
EUR 100,000	Heineken NV, 2.250%, 30/03/30	113,204	0.13	EUR 100,000	Naturgy Finance BV, 0.750%, 28/11/29	100,075	0.11
EUR 100,000	Heineken NV, 1.750%, 07/05/40	100,421	0.11	EUR 100,000	Reckitt Benckiser Treasury Services Nederland BV, 0.375%, 19/05/26	100,425	0.11
EUR 100,000	Iberdrola International BV, 1.125%, 27/01/23	102,509	0.12	EUR 100,000	Reckitt Benckiser Treasury Services Nederland BV, 0.750%, 19/05/30	101,639	0.12
EUR 100,000	Iberdrola International BV, 0.375%, 15/09/25	100,559	0.11	EUR 100,000	RELX Finance BV, 1.500%, 13/05/27	105,380	0.12
EUR 100,000	Iberdrola International BV, 1.125%, 21/04/26	104,962	0.12	EUR 100,000	Ren Finance BV, 1.750%, 01/06/23	103,934	0.12
EUR 100,000	Iberdrola International BV, 1.875%, perpetual	99,945	0.11	EUR 100,000	Repsol International Finance BV, 3.625%, 07/10/21	104,126	0.12
EUR 100,000	Iberdrola International BV, 2.625%, perpetual	102,914	0.12	EUR 100,000	Repsol International Finance BV, 2.000%, 15/12/25	106,998	0.12
EUR 100,000	innogy Finance BV, 1.625%, 30/05/26	107,442	0.12	EUR 100,000	Repsol International Finance BV, 2.250%, 10/12/26	109,406	0.13
EUR 100,000	innogy Finance BV, 1.250%, 19/10/27	105,776	0.12	EUR 100,000	Robert Bosch Investment Nederland BV, 2.625%, 24/05/28	118,135	0.14
EUR 50,000	innogy Finance BV, 5.750%, 14/02/33	78,254	0.09	EUR 155,000	Roche Finance Europe BV, 0.875%, 25/02/25	161,722	0.19
EUR 100,000	JAB Holdings BV, 1.500%, 24/11/21	101,349	0.12	EUR 100,000	Schlumberger Finance BV, 0.250%, 15/10/27	94,435	0.11
EUR 100,000	JAB Holdings BV, 1.750%, 25/05/23	103,121	0.12	EUR 100,000	Schlumberger Finance BV, 2.000%, 06/05/32	106,960	0.12
EUR 100,000	JAB Holdings BV, 2.500%, 17/04/27	106,543	0.12	EUR 100,000	Shell International Finance BV, 1.000%, 06/04/22	101,809	0.12
EUR 100,000	JAB Holdings BV, 2.000%, 18/05/28	104,196	0.12	EUR 100,000	Shell International Finance BV, 1.125%, 07/04/24	103,811	0.12
EUR 100,000	JAB Holdings BV, 2.500%, 25/06/29	108,219	0.12	EUR 100,000	Shell International Finance BV, 0.500%, 11/05/24	101,404	0.12
EUR 100,000	JT International Financial Services BV, 1.000%, 26/11/29	100,621	0.12	EUR 110,000	Shell International Finance BV, 0.750%, 12/05/24	112,584	0.13
EUR 100,000	Koninklijke Ahold Delhaize NV, 0.875%, 19/09/24	102,143	0.12	EUR 100,000	Shell International Finance BV, 0.375%, 15/02/25	101,273	0.12
EUR 100,000	Koninklijke DSM NV, 1.375%, 26/09/22	103,274	0.12	EUR 100,000	Shell International Finance BV, 2.500%, 24/03/26	113,002	0.13
EUR 100,000	Koninklijke DSM NV, 0.250%, 23/06/28	100,051	0.11	EUR 50,000	Shell International Finance BV, 1.625%, 20/01/27	54,261	0.06
EUR 100,000	Koninklijke DSM NV, 0.625%, 23/06/32	99,909	0.11				
EUR 100,000	Koninklijke KPN NV, 4.250%, 01/03/22	106,743	0.12				
EUR 100,000	Koninklijke KPN NV, 1.125%, 11/09/28	101,444	0.12				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 97.77% (continued)				Corporate Bonds - 97.77% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 100,000	Shell International Finance BV, 1.500%, 07/04/28	107,912	0.12	EUR 100,000	Volkswagen International Finance NV, 3.250%, 18/11/30	112,679	0.13
EUR 100,000	Shell International Finance BV, 1.250%, 12/05/28	105,957	0.12	EUR 100,000	Volkswagen International Finance NV, 3.300%, 22/03/33	113,100	0.13
EUR 100,000	Shell International Finance BV, 0.750%, 15/08/28	102,061	0.12	EUR 100,000	Volkswagen International Finance NV, 4.125%, 16/11/38	122,668	0.14
EUR 100,000	Shell International Finance BV, 0.500%, 08/11/31	96,094	0.11	EUR 150,000	Volkswagen International Finance NV, 4.625%, perpetual	156,319	0.18
EUR 100,000	Shell International Finance BV, 1.250%, 11/11/32	103,235	0.12	EUR 125,000	Volkswagen International Finance NV, 5.125%, perpetual	131,826	0.15
EUR 100,000	Siemens Financieringsmaatschappij NV, zero coupon, 20/02/23	99,866	0.11	EUR 100,000	Volkswagen International Finance NV, 2.500%, perpetual	98,007	0.11
EUR 200,000	Siemens Financieringsmaatschappij NV, 0.250%, 05/06/24	199,336	0.22	EUR 50,000	Volkswagen International Finance NV, 3.500%, perpetual	48,694	0.06
EUR 100,000	Siemens Financieringsmaatschappij NV, zero coupon, 05/09/24	99,506	0.11	EUR 100,000	Volkswagen International Finance NV, 4.625%, perpetual	103,956	0.12
EUR 100,000	Siemens Financieringsmaatschappij NV, 1.000%, 06/09/27	105,559	0.12	EUR 200,000	Wintershall Dea Finance BV, 1.823%, 25/09/31	187,264	0.21
EUR 100,000	Siemens Financieringsmaatschappij NV, 0.900%, 28/02/28	104,454	0.12	EUR 50,000	Wolters Kluwer NV, 2.875%, 21/03/23	53,341	0.06
EUR 100,000	Siemens Financieringsmaatschappij NV, 2.875%, 10/03/28	119,690	0.14	EUR 100,000	Wuerth Finance International BV, 1.000%, 26/05/25	103,496	0.12
EUR 45,000	Siemens Financieringsmaatschappij NV, 0.125%, 05/09/29	43,839	0.05	<b>Total Netherlands</b>		<b>16,289,706</b>	<b>18.67</b>
EUR 100,000	Siemens Financieringsmaatschappij NV, 1.250%, 28/02/31	107,257	0.12	<b>Portugal</b>			
EUR 100,000	Siemens Financieringsmaatschappij NV, zero coupon, 20/02/32	99,775	0.11	EUR 100,000	Brisa Concessao Rodoviaria SA, 2.000%, 22/03/23	102,614	0.12
EUR 100,000	Siemens Financieringsmaatschappij NV, 1.750%, 28/02/39	111,629	0.13	<b>Total Portugal</b>		<b>102,614</b>	<b>0.12</b>
EUR 100,000	Sika Capital BV, 1.500%, 29/04/31	107,083	0.12	<b>Spain</b>			
EUR 100,000	Sudzucker International Finance BV, 1.000%, 28/11/25	96,206	0.11	EUR 100,000	Abertis Infraestructuras SA, 3.750%, 20/06/23	106,490	0.12
EUR 50,000	Telefonica Europe BV, 5.875%, 14/02/33	76,933	0.09	EUR 100,000	Abertis Infraestructuras SA, 1.375%, 20/05/26	95,995	0.11
EUR 100,000	Unilever NV, 0.500%, 03/02/22	100,967	0.12	EUR 100,000	Abertis Infraestructuras SA, 2.375%, 27/09/27	100,554	0.12
EUR 100,000	Unilever NV, 0.500%, 29/04/24	102,545	0.12	EUR 100,000	Abertis Infraestructuras SA, 1.125%, 26/03/28	91,247	0.10
EUR 100,000	Unilever NV, 1.125%, 12/02/27	107,226	0.12	EUR 100,000	Abertis Infraestructuras SA, 1.625%, 15/07/29	93,311	0.11
EUR 100,000	Unilever NV, 1.375%, 31/07/29	111,047	0.13	EUR 100,000	Abertis Infraestructuras SA, 1.875%, 26/03/32	91,146	0.10
EUR 100,000	Unilever NV, 1.750%, 25/03/30	113,497	0.13	EUR 100,000	ACS Servicios Comunicaciones y Energia SL, 1.875%, 20/04/26	103,332	0.12
EUR 100,000	Unilever NV, 1.375%, 04/09/30	111,850	0.13	EUR 100,000	Amadeus IT Group SA, 0.875%, 18/09/23	98,515	0.11
EUR 100,000	Volkswagen International Finance NV, 0.875%, 16/01/23	99,568	0.11	EUR 100,000	Amadeus IT Group SA, 2.500%, 20/05/24	103,347	0.12
EUR 100,000	Volkswagen International Finance NV, 1.875%, 30/03/27	102,498	0.12	EUR 100,000	Enagas Financiaciones SAU, 2.500%, 11/04/22	104,202	0.12
EUR 50,000	Volkswagen International Finance NV, 1.625%, 16/01/30	49,655	0.06	EUR 100,000	Enagas Financiaciones SAU, 1.250%, 06/02/25	105,158	0.12
				EUR 100,000	FCC Aqualia SA, 1.413%, 08/06/22	100,181	0.11
				EUR 100,000	FCC Servicios Medio Ambiente Holdings SA, 0.815%, 04/12/23	99,479	0.11
				EUR 100,000	Iberdrola Finanzas SA, 1.000%, 07/03/24	102,769	0.12

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 97.77% (continued)				Corporate Bonds - 97.77% (continued)			
Spain (continued)				United Kingdom			
EUR 100,000	Iberdrola Finanzas SA, 1.250%, 13/09/27	107,184	0.12	EUR 100,000	Amcor UK Finance PLC, 1.125%, 23/06/27	101,130	0.12
EUR 100,000	IE2 Holdco SAU, 2.875%, 01/06/26	110,532	0.13	EUR 100,000	Anglo American Capital PLC, 3.500%, 28/03/22	104,399	0.12
EUR 100,000	Naturgy Capital Markets SA, 1.125%, 11/04/24	102,980	0.12	EUR 100,000	Anglo American Capital PLC, 3.250%, 03/04/23	105,490	0.12
EUR 100,000	NorteGas Energia Distribucion SAU, 2.065%, 28/09/27	105,919	0.12	EUR 15,000	Anglo American Capital PLC, 1.625%, 18/09/25	15,030	0.02
EUR 100,000	Red Electrica Corp SA, 0.875%, 14/04/25	103,772	0.12	EUR 100,000	AstraZeneca PLC, 0.750%, 12/05/24	102,325	0.12
EUR 100,000	Red Electrica Financiaciones SAU, 1.250%, 13/03/27	106,534	0.12	EUR 100,000	AstraZeneca PLC, 1.250%, 12/05/28	107,179	0.12
EUR 100,000	Telefonica Emisiones SA, 0.750%, 13/04/22	101,164	0.12	EUR 50,000	BAT International Finance PLC, 3.625%, 09/11/21	51,985	0.06
EUR 100,000	Telefonica Emisiones SA, 2.242%, 27/05/22	103,998	0.12	EUR 100,000	BAT International Finance PLC, 0.875%, 13/10/23	100,481	0.11
EUR 100,000	Telefonica Emisiones SA, 3.987%, 23/01/23	109,793	0.13	EUR 100,000	BAT International Finance PLC, 2.250%, 16/01/30	103,735	0.12
EUR 100,000	Telefonica Emisiones SA, 1.528%, 17/01/25	104,913	0.12	EUR 100,000	BP Capital Markets PLC, 2.177%, 28/09/21	102,393	0.12
EUR 100,000	Telefonica Emisiones SA, 1.460%, 13/04/26	104,983	0.12	EUR 100,000	BP Capital Markets PLC, 1.373%, 03/03/22	101,870	0.12
EUR 100,000	Telefonica Emisiones SA, 1.201%, 21/08/27	103,218	0.12	EUR 100,000	BP Capital Markets PLC, 1.526%, 26/09/22	102,899	0.12
EUR 100,000	Telefonica Emisiones SA, 1.715%, 12/01/28	107,420	0.12	EUR 100,000	BP Capital Markets PLC, 1.117%, 25/01/24	102,499	0.12
EUR 100,000	Telefonica Emisiones SA, 1.788%, 12/03/29	107,320	0.12	EUR 100,000	BP Capital Markets PLC, 1.876%, 07/04/24	104,981	0.12
EUR 100,000	Telefonica Emisiones SA, 1.930%, 17/10/31	108,033	0.12	EUR 100,000	BP Capital Markets PLC, 0.830%, 19/09/24	101,133	0.12
EUR 100,000	Telefonica Emisiones SAU, 2.932%, 17/10/29	118,051	0.14	EUR 100,000	BP Capital Markets PLC, 1.953%, 03/03/25	106,141	0.12
<b>Total Spain</b>		<b>3,101,540</b>	<b>3.55</b>	EUR 100,000	BP Capital Markets PLC, 1.077%, 26/06/25	102,023	0.12
Sweden				EUR 100,000	BP Capital Markets PLC, 2.213%, 25/09/26	108,366	0.12
EUR 100,000	Alfa Laval Treasury International AB, 1.375%, 12/09/22	101,576	0.12	EUR 100,000	BP Capital Markets PLC, 2.519%, 07/04/28	110,081	0.13
EUR 100,000	Atlas Copco AB, 0.625%, 30/08/26	102,472	0.12	EUR 100,000	BP Capital Markets PLC, 1.231%, 08/05/31	98,882	0.11
EUR 100,000	Essity AB, 1.125%, 27/03/24	102,928	0.12	EUR 100,000	BP Capital Markets PLC, 1.104%, 15/11/34	94,619	0.11
EUR 100,000	Essity AB, 1.625%, 30/03/27	106,859	0.12	EUR 100,000	BP Capital Markets PLC, 3.250%, 31/12/99	100,606	0.11
EUR 100,000	Investor AB, 4.500%, 12/05/23	112,243	0.13	EUR 100,000	British Telecommunications PLC, 1.125%, 10/03/23	101,977	0.12
EUR 100,000	Molnlycke Holding AB, 1.875%, 28/02/25	103,832	0.12	EUR 100,000	British Telecommunications PLC, 1.000%, 23/06/24	101,915	0.12
EUR 100,000	ORLEN Capital AB, 2.500%, 07/06/23	103,524	0.12	EUR 150,000	British Telecommunications PLC, 1.000%, 21/11/24	152,234	0.17
EUR 100,000	Securitas AB, 1.125%, 20/02/24	100,496	0.11	EUR 100,000	British Telecommunications PLC, 1.500%, 23/06/27	104,075	0.12
EUR 100,000	Telia Co AB, 4.750%, 16/11/21	106,402	0.12	EUR 100,000	British Telecommunications PLC, 2.125%, 26/09/28	108,851	0.12
EUR 50,000	Telia Co AB, 4.000%, 22/03/22	53,131	0.06	EUR 100,000	Cadent Finance PLC, 0.625%, 22/09/24	101,010	0.12
EUR 50,000	Telia Co AB, 3.625%, 14/02/24	55,991	0.06				
EUR 50,000	Telia Co AB, 3.875%, 01/10/25	58,600	0.07				
EUR 100,000	Telia Co AB, 1.625%, 23/02/35	102,603	0.12				
EUR 100,000	Volvo Treasury AB, 4.850%, 10/03/78	106,913	0.12				
<b>Total Sweden</b>		<b>1,317,570</b>	<b>1.51</b>				



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 97.77% (continued)				Corporate Bonds - 97.77% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
EUR 100,000	Coca-Cola European Partners PLC, 1.125%, 26/05/24	103,223	0.12	EUR 100,000	Vodafone Group PLC, 1.600%, 29/07/31	106,243	0.12
EUR 100,000	Coca-Cola European Partners PLC, 0.700%, 12/09/31	97,218	0.11	EUR 100,000	Vodafone Group PLC, 2.875%, 20/11/37	116,042	0.13
EUR 100,000	Diageo Finance PLC, 0.250%, 22/10/21	100,110	0.11	EUR 150,000	WPP Finance 2013, 3.000%, 20/11/23	159,709	0.18
EUR 100,000	Diageo Finance PLC, 1.000%, 22/04/25	103,687	0.12	<b>Total United Kingdom</b>		<b>6,616,213</b>	<b>7.58</b>
EUR 100,000	Diageo Finance PLC, 2.375%, 20/05/26	111,758	0.13	<b>United States</b>			
EUR 100,000	DS Smith PLC, 1.375%, 26/07/24	100,654	0.11	EUR 100,000	3M Co, 1.875%, 15/11/21	102,636	0.12
EUR 100,000	easyJet PLC, 0.875%, 11/06/25	82,502	0.09	EUR 100,000	3M Co, 1.500%, 02/06/31	111,108	0.13
EUR 100,000	G4S International Finance PLC, 1.500%, 02/06/24	97,499	0.11	EUR 100,000	AbbVie Inc, 0.750%, 18/11/27	100,037	0.11
EUR 100,000	GlaxoSmithKline Capital PLC, 1.375%, 02/12/24	105,422	0.12	EUR 100,000	AbbVie Inc, 2.125%, 17/11/28	110,767	0.13
EUR 100,000	GlaxoSmithKline Capital PLC, 4.000%, 16/06/25	118,972	0.14	EUR 100,000	Altria Group Inc, 1.000%, 15/02/23	100,918	0.12
EUR 100,000	GlaxoSmithKline Capital PLC, 1.250%, 21/05/26	105,926	0.12	EUR 200,000	Altria Group Inc, 1.700%, 15/06/25	205,472	0.23
EUR 100,000	GlaxoSmithKline Capital PLC, 1.375%, 12/09/29	109,207	0.12	EUR 100,000	American Honda Finance Corp, 1.600%, 20/04/22	102,033	0.12
EUR 100,000	Imperial Brands Finance PLC, 1.125%, 14/08/23	100,899	0.12	EUR 100,000	American Honda Finance Corp, 0.750%, 17/01/24	100,730	0.11
EUR 150,000	Imperial Brands Finance PLC, 2.125%, 12/02/27	153,687	0.18	EUR 145,000	American Honda Finance Corp, 1.950%, 18/10/24	152,988	0.17
EUR 100,000	Mondi Finance PLC, 1.500%, 15/04/24	102,676	0.12	EUR 100,000	American Tower Corp, 1.950%, 22/05/26	106,234	0.12
EUR 100,000	Motability Operations Group PLC, 1.625%, 09/06/23	104,666	0.12	EUR 100,000	Amgen Inc, 1.250%, 25/02/22	101,585	0.12
EUR 50,000	Omnicom Finance Holdings PLC, 1.400%, 08/07/31	49,527	0.06	EUR 160,000	Apple Inc, 1.000%, 10/11/22	164,352	0.19
EUR 150,000	Rentokil Initial PLC, 0.875%, 30/05/26	149,153	0.17	EUR 100,000	Apple Inc, 0.875%, 24/05/25	104,605	0.12
EUR 100,000	Sky Ltd, 1.500%, 15/09/21	101,550	0.12	EUR 100,000	Apple Inc, 1.625%, 10/11/26	109,825	0.13
EUR 100,000	Sky Ltd, 2.500%, 15/09/26	112,614	0.13	EUR 100,000	Apple Inc, 2.000%, 17/09/27	113,494	0.13
EUR 100,000	Smiths Group PLC, 1.250%, 28/04/23	100,046	0.11	EUR 100,000	Apple Inc, 1.375%, 24/05/29	110,034	0.13
EUR 100,000	SSE PLC, 1.750%, 08/09/23	104,434	0.12	EUR 100,000	Archer-Daniels-Midland Co, 1.750%, 23/06/23	104,651	0.12
EUR 100,000	SSE PLC, 1.375%, 04/09/27	104,486	0.12	EUR 47,000	AT&T Inc, 2.650%, 17/12/21	48,326	0.05
EUR 150,000	Tesco Corporate Treasury Services PLC, 2.500%, 01/07/24	159,685	0.18	EUR 100,000	AT&T Inc, 2.500%, 15/03/23	105,073	0.12
EUR 100,000	Unilever PLC, 1.500%, 11/06/39	113,261	0.13	EUR 150,000	AT&T Inc, 1.300%, 05/09/23	152,843	0.17
EUR 50,000	Vodafone Group PLC, 5.375%, 06/06/22	55,026	0.06	EUR 150,000	AT&T Inc, 2.400%, 15/03/24	158,884	0.18
EUR 100,000	Vodafone Group PLC, 1.750%, 25/08/23	104,662	0.12	EUR 100,000	AT&T Inc, 3.500%, 17/12/25	114,067	0.13
EUR 100,000	Vodafone Group PLC, 1.875%, 11/09/25	107,031	0.12	EUR 100,000	AT&T Inc, 0.250%, 04/03/26	96,398	0.11
EUR 100,000	Vodafone Group PLC, 1.125%, 20/11/25	103,565	0.12	EUR 100,000	AT&T Inc, 1.600%, 19/05/28	102,539	0.12
EUR 150,000	Vodafone Group PLC, 2.200%, 25/08/26	164,968	0.19	EUR 100,000	AT&T Inc, 2.600%, 17/12/29	111,762	0.13
EUR 100,000	Vodafone Group PLC, 0.900%, 24/11/26	101,921	0.12	EUR 100,000	AT&T Inc, 3.550%, 17/12/32	120,094	0.14
EUR 100,000	Vodafone Group PLC, 1.500%, 24/07/27	105,875	0.12	EUR 155,000	AT&T Inc, 2.450%, 15/03/35	164,866	0.19
				EUR 150,000	AT&T Inc, 3.150%, 04/09/36	169,867	0.19
				EUR 100,000	Avery Dennison Corp, 1.250%, 03/03/25	101,486	0.12
				EUR 100,000	BAT Capital Corp, 1.125%, 16/11/23	101,050	0.12
				EUR 100,000	Baxter International Inc, 1.300%, 30/05/25	104,679	0.12
				EUR 100,000	Becton Dickinson and Co, 1.000%, 15/12/22	100,505	0.11
				EUR 100,000	BMW US Capital LLC, 1.125%, 18/09/21	101,311	0.12
				EUR 100,000	BMW US Capital LLC, 0.625%, 20/04/22	100,906	0.12

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 97.77% (continued)				Corporate Bonds - 97.77% (continued)			
United States (continued)				United States (continued)			
EUR 50,000	BMW US Capital LLC, 1.000%, 20/04/27	51,462	0.06	EUR 100,000	General Mills Inc, 0.450%, 15/01/26	98,483	0.11
EUR 100,000	Booking Holdings Inc, 0.800%, 10/03/22	100,346	0.11	EUR 100,000	General Motors Financial Co Inc, 0.955%, 07/09/23	95,519	0.11
EUR 100,000	Booking Holdings Inc, 2.150%, 25/11/22	103,211	0.12	EUR 100,000	Honeywell International Inc, 1.300%, 22/02/23	102,751	0.12
EUR 100,000	Celanese US Holdings LLC, 1.125%, 26/09/23	98,762	0.11	EUR 100,000	Illinois Tool Works Inc, 1.750%, 20/05/22	102,784	0.12
EUR 100,000	Coca-Cola Co, 1.125%, 22/09/22	102,296	0.12	EUR 100,000	Illinois Tool Works Inc, 1.250%, 22/05/23	103,104	0.12
EUR 100,000	Coca-Cola Co, 0.750%, 09/03/23	101,620	0.12	EUR 100,000	International Business Machines Corp, 0.375%, 31/01/23	100,426	0.11
EUR 100,000	Coca-Cola Co, 0.500%, 08/03/24	101,448	0.12	EUR 100,000	International Business Machines Corp, 0.875%, 31/01/25	102,498	0.12
EUR 100,000	Coca-Cola Co, 1.875%, 22/09/26	110,040	0.13	EUR 100,000	International Business Machines Corp, 0.950%, 23/05/25	102,997	0.12
EUR 100,000	Coca-Cola Co, 1.125%, 09/03/27	104,871	0.12	EUR 100,000	International Business Machines Corp, 2.875%, 07/11/25	113,004	0.13
EUR 200,000	Coca-Cola Co, 1.625%, 09/03/35	219,896	0.25	EUR 100,000	International Business Machines Corp, 1.250%, 29/01/27	104,470	0.12
EUR 100,000	Coca-Cola European Partners PLC, 1.875%, 18/03/30	109,511	0.12	EUR 100,000	International Business Machines Corp, 0.300%, 11/02/28	97,369	0.11
EUR 100,000	Colgate-Palmolive Co, 0.875%, 12/11/39	102,148	0.12	EUR 100,000	International Business Machines Corp, 1.750%, 07/03/28	108,043	0.12
EUR 100,000	Comcast Corp, 0.250%, 20/05/27	98,191	0.11	EUR 100,000	International Business Machines Corp, 1.500%, 23/05/29	106,815	0.12
EUR 100,000	Comcast Corp, 0.750%, 20/02/32	97,413	0.11	EUR 100,000	International Business Machines Corp, 0.650%, 11/02/32	96,480	0.11
EUR 100,000	Discovery Communications LLC, 1.900%, 19/03/27	101,993	0.12	EUR 100,000	International Business Machines Corp, 1.750%, 14/03/24	102,536	0.12
EUR 100,000	Dover Corp, 1.250%, 09/11/26	100,242	0.11	EUR 100,000	Johnson & Johnson, 1.150%, 20/11/28	109,594	0.13
EUR 100,000	Dow Chemical Co, 1.875%, 15/03/40	92,477	0.11	EUR 100,000	Johnson & Johnson, 1.650%, 20/05/35	117,587	0.13
EUR 100,000	Eastman Chemical Co, 1.500%, 26/05/23	101,892	0.12	EUR 100,000	Kellogg Co, 0.800%, 17/11/22	100,904	0.12
EUR 100,000	Eli Lilly & Co, 1.000%, 02/06/22	101,635	0.12	EUR 100,000	Kellogg Co, 1.000%, 17/05/24	101,475	0.12
EUR 100,000	Eli Lilly & Co, 1.700%, 01/11/49	104,082	0.12	EUR 100,000	Kinder Morgan Inc, 1.500%, 16/03/22	101,011	0.12
EUR 100,000	Emerson Electric Co, 2.000%, 15/10/29	112,013	0.13	EUR 100,000	Mastercard Inc, 2.100%, 01/12/27	113,460	0.13
EUR 100,000	Equinix Inc, 2.875%, 15/03/24	101,625	0.12	EUR 100,000	McDonald's Corp, 1.125%, 26/05/22	101,547	0.12
EUR 100,000	Equinix Inc, 2.875%, 01/02/26	101,758	0.12	EUR 100,000	McDonald's Corp, 1.000%, 15/11/23	102,458	0.12
EUR 100,000	Expedia Group Inc, 2.500%, 03/06/22	99,510	0.11	EUR 100,000	McDonald's Corp, 0.625%, 29/01/24	100,835	0.11
EUR 160,000	Exxon Mobil Corp, 0.142%, 26/06/24	159,995	0.18	EUR 100,000	McDonald's Corp, 1.875%, 26/05/27	107,692	0.12
EUR 125,000	Exxon Mobil Corp, 0.835%, 26/06/32	123,406	0.14	EUR 100,000	McDonald's Corp, 1.750%, 03/05/28	107,560	0.12
EUR 100,000	FedEx Corp, 0.700%, 13/05/22	100,484	0.11	EUR 100,000	McKesson Corp, 1.500%, 17/11/25	102,878	0.12
EUR 100,000	FedEx Corp, 1.000%, 11/01/23	100,821	0.11	EUR 100,000	Merck & Co Inc, 1.125%, 15/10/21	101,176	0.12
EUR 100,000	FedEx Corp, 1.625%, 11/01/27	101,946	0.12	EUR 100,000	Merck & Co Inc, 1.375%, 02/11/36	109,043	0.12
EUR 100,000	Fidelity National Information Services Inc, 0.125%, 03/12/22	99,512	0.11	EUR 100,000	Microsoft Corp, 3.125%, 06/12/21	102,656	0.12
EUR 100,000	Fidelity National Information Services Inc, 1.100%, 15/07/24	102,121	0.12	EUR 100,000	Microsoft Corp, 2.125%, 06/12/28	124,948	0.14
EUR 100,000	Fidelity National Information Services Inc, 1.500%, 21/05/27	103,400	0.12	EUR 100,000	Microsoft Corp, 2.625%, 02/05/33	128,054	0.15
EUR 100,000	Fidelity National Information Services Inc, 2.000%, 21/05/30	106,993	0.12	EUR 100,000	MMS USA Investments Inc, 0.625%, 13/06/25	95,626	0.11
EUR 100,000	Fiserv Inc, 1.125%, 01/07/27	101,211	0.12				
EUR 100,000	General Electric Co, 1.500%, 17/05/29	94,292	0.11				
EUR 100,000	General Electric Co, 2.125%, 17/05/37	91,204	0.10				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 97.77% (continued)				Corporate Bonds - 97.77% (continued)			
United States (continued)				United States (continued)			
EUR 100,000	Mondelez International Inc, 1.625%, 08/03/27	105,627	0.12	EUR 100,000	Toyota Motor Credit Corp, 1.000%, 10/09/21	100,939	0.12
EUR 100,000	Moody's Corp, 0.950%, 25/02/30	102,364	0.12	EUR 100,000	Toyota Motor Credit Corp, 0.750%, 21/07/22	101,026	0.12
EUR 100,000	National Grid North America Inc, 0.750%, 11/02/22	100,650	0.11	EUR 100,000	Toyota Motor Credit Corp, 0.625%, 21/11/24	101,190	0.12
EUR 100,000	National Grid North America Inc, 0.750%, 08/08/23	101,408	0.12	EUR 100,000	Toyota Motor Credit Corp, 0.250%, 16/07/26	98,371	0.11
EUR 50,000	Nestle Holdings Inc, 0.875%, 18/07/25	52,155	0.06	EUR 100,000	United Parcel Service Inc, 1.625%, 15/11/25	106,707	0.12
EUR 100,000	Oracle Corp, 3.125%, 10/07/25	114,519	0.13	EUR 50,000	Verizon Communications Inc, 1.625%, 01/03/24	52,574	0.06
EUR 100,000	Parker-Hannifin Corp, 1.125%, 01/03/25	100,427	0.11	EUR 100,000	Verizon Communications Inc, 3.250%, 17/02/26	114,692	0.13
EUR 100,000	PepsiCo Inc, 0.875%, 18/07/28	104,576	0.12	EUR 100,000	Verizon Communications Inc, 0.875%, 08/04/27	101,365	0.12
EUR 100,000	PepsiCo Inc, 0.875%, 16/10/39	98,381	0.11	EUR 100,000	Verizon Communications Inc, 1.875%, 26/10/29	109,420	0.12
EUR 100,000	PerkinElmer Inc, 1.875%, 19/07/26	102,718	0.12	EUR 150,000	Verizon Communications Inc, 1.250%, 08/04/30	155,259	0.18
EUR 100,000	Pfizer Inc, 1.000%, 06/03/27	104,949	0.12	EUR 150,000	Verizon Communications Inc, 2.625%, 01/12/31	176,043	0.20
EUR 100,000	Philip Morris International Inc, 2.750%, 19/03/25	109,708	0.13	EUR 100,000	Verizon Communications Inc, 1.300%, 18/05/33	102,091	0.12
EUR 100,000	Philip Morris International Inc, 2.875%, 03/03/26	111,434	0.13	EUR 125,000	Verizon Communications Inc, 2.875%, 15/01/38	150,664	0.17
EUR 100,000	Philip Morris International Inc, 0.125%, 03/08/26	95,643	0.11	EUR 100,000	VF Corp, 0.625%, 20/09/23	100,430	0.11
EUR 100,000	Philip Morris International Inc, 2.000%, 09/05/36	102,542	0.12	EUR 100,000	Walgreens Boots Alliance Inc, 2.125%, 20/11/26	102,861	0.12
EUR 100,000	PPG Industries Inc, 0.875%, 13/03/22	100,594	0.11	EUR 100,000	Walmart Inc, 2.550%, 08/04/26	114,008	0.13
EUR 100,000	PPG Industries Inc, 1.400%, 13/03/27	102,887	0.12	EUR 100,000	Walmart Inc, 4.875%, 21/09/29	140,486	0.16
EUR 100,000	Praxair Inc, 1.200%, 12/02/24	104,344	0.12	EUR 100,000	Zimmer Biomet Holdings Inc, 1.164%, 15/11/27	97,554	0.11
EUR 100,000	Procter & Gamble Co, 1.125%, 02/11/23	104,176	0.12				
EUR 130,000	Procter & Gamble Co, 4.875%, 11/05/27	173,380	0.20				
EUR 100,000	Procter & Gamble Co, 1.200%, 30/10/28	109,386	0.12	<b>Total United States</b>		<b>16,691,764</b>	<b>19.13</b>
EUR 100,000	RELX Capital Inc, 1.300%, 12/05/25	104,223	0.12	<b>Total Corporate Bonds</b>		<b>85,289,072</b>	<b>97.77</b>
EUR 100,000	Southern Power Co, 1.850%, 20/06/26	107,740	0.12	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>		<b>85,289,072</b>	<b>97.77</b>
EUR 150,000	Stryker Corp, 1.125%, 30/11/23	153,955	0.18				
EUR 100,000	Stryker Corp, 2.625%, 30/11/30	114,731	0.13	<b>Other transferable securities</b>			
EUR 100,000	Thermo Fisher Scientific Inc, 0.125%, 01/03/25	98,608	0.11	<b>Corporate Bonds - 1.27%</b>			
EUR 100,000	Thermo Fisher Scientific Inc, 2.000%, 15/04/25	107,123	0.12	<b>Ireland</b>			
EUR 100,000	Thermo Fisher Scientific Inc, 1.400%, 23/01/26	104,448	0.12	EUR 100,000	CRH Finance DAC, 1.250%, 05/11/26	103,418	0.12
EUR 120,000	Thermo Fisher Scientific Inc, 1.950%, 24/07/29	131,732	0.15				
EUR 100,000	Thermo Fisher Scientific Inc, 0.875%, 01/10/31	98,836	0.11	<b>Total Ireland</b>		<b>103,418</b>	<b>0.12</b>
EUR 100,000	Thermo Fisher Scientific Inc, 2.875%, 24/07/37	121,479	0.14	<b>Luxembourg</b>			
EUR 100,000	Thermo Fisher Scientific Inc, 1.875%, 01/10/49	95,606	0.11	EUR 100,000	DH Europe Finance, 0.200%, 18/03/26	98,386	0.11
				EUR 100,000	DH Europe Finance, 1.800%, 18/09/49	96,133	0.11
				<b>Total Luxembourg</b>		<b>194,519</b>	<b>0.22</b>
				<b>Spain</b>			
				EUR 100,000	Telefonica Emisiones SAU, 1.807%, 21/05/32	105,271	0.12
				<b>Total Spain</b>		<b>105,271</b>	<b>0.12</b>

## Schedule of Investments *(continued)*

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets
Other transferable securities <i>(continued)</i>			
Corporate Bonds - 1.27% <i>(continued)</i>			
United States			
EUR 100,000	AbbVie Inc, 1.500%, 15/11/23	103,280	0.12
EUR 100,000	AbbVie Inc, 1.250%, 01/06/24	102,218	0.12
EUR 100,000	AT&T Inc, 2.350%, 05/09/29	108,993	0.12
EUR 175,000	General Electric Co, 4.125%, 19/09/35	196,523	0.23
EUR 100,000	Illinois Tool Works Inc, 0.250%, 05/12/24	100,007	0.11
EUR 100,000	Philip Morris International Inc, 0.800%, 01/08/31	95,056	0.11
Total United States		<u>706,077</u>	<u>0.81</u>
Total Corporate Bonds		<u>1,109,285</u>	<u>1.27</u>
Total Other transferable securities		<u>1,109,285</u>	<u>1.27</u>
TOTAL INVESTMENTS		<u>86,398,357</u>	<u>99.04</u>
Other Net Assets/(Liabilities)		<u>834,611</u>	<u>0.96</u>
TOTAL NET ASSETS		<u>87,232,968</u>	<u>100.00</u>

## Schedule of Investments

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.79%				Corporate Bonds - 98.79% <i>(continued)</i>			
Australia				Australia <i>(continued)</i>			
EUR 1,000,000	APT Pipelines Ltd, 2.000%, 22/03/27	1,054,622	0.12	EUR 400,000	Telstra Corp Ltd, 1.125%, 14/04/26	417,540	0.05
EUR 400,000	APT Pipelines Ltd, 2.000%, 15/07/30	420,680	0.05	EUR 400,000	Telstra Corp Ltd, 1.375%, 26/03/29	427,889	0.05
EUR 700,000	Aurizon Network Pty Ltd, 3.125%, 01/06/26	771,248	0.09	EUR 195,000	Telstra Corp Ltd, 1.000%, 23/04/30	200,686	0.02
EUR 550,000	AusNet Services Holdings Pty Ltd, 0.625%, 25/08/30	551,581	0.06	EUR 500,000	Transurban Finance Co Pty Ltd, 1.875%, 16/09/24	518,443	0.06
EUR 490,000	Australia & New Zealand Banking Group Ltd, 0.625%, 21/02/23	497,867	0.06	EUR 500,000	Transurban Finance Co Pty Ltd, 2.000%, 28/08/25	519,703	0.06
EUR 600,000	Australia & New Zealand Banking Group Ltd, 0.750%, 29/09/26	624,093	0.07	EUR 300,000	Transurban Finance Co Pty Ltd, 1.750%, 29/03/28	306,386	0.03
EUR 800,000	Australia & New Zealand Banking Group Ltd, 1.125%, 21/11/29	792,129	0.09	EUR 600,000	Transurban Finance Co Pty Ltd, 1.450%, 16/05/29	594,597	0.07
EUR 300,000	Brambles Finance Ltd, 2.375%, 12/06/24	316,674	0.04	<b>Total Australia</b>		<b>18,277,220</b>	<b>2.02</b>
EUR 400,000	Macquarie Bank Ltd, 1.125%, 20/01/22	404,954	0.05	<b>Austria</b>			
EUR 320,000	Macquarie Group Ltd, 0.625%, 03/02/27	311,211	0.03	EUR 300,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 0.375%, 03/09/27	273,932	0.03
EUR 300,000	National Australia Bank Ltd, 0.875%, 20/01/22	304,254	0.03	EUR 300,000	CA Immobilien Anlagen AG, 0.875%, 05/02/27	282,224	0.03
EUR 700,000	National Australia Bank Ltd, 2.750%, 08/08/22	740,859	0.08	EUR 400,000	Erste Group Bank AG, 0.375%, 16/04/24	401,471	0.04
EUR 400,000	National Australia Bank Ltd, 0.350%, 07/09/22	403,407	0.04	EUR 200,000	Erste Group Bank AG, 0.875%, 22/05/26	201,530	0.02
EUR 550,000	National Australia Bank Ltd, 0.625%, 30/08/23	560,539	0.06	EUR 400,000	Erste Group Bank AG, 0.875%, 13/05/27	410,816	0.05
EUR 300,000	National Australia Bank Ltd, 0.625%, 10/11/23	305,786	0.03	EUR 500,000	Erste Group Bank AG, 1.000%, 10/06/30	476,738	0.05
EUR 500,000	National Australia Bank Ltd, 0.250%, 20/05/24	503,285	0.06	EUR 400,000	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG, 0.875%, 16/10/23	404,731	0.04
EUR 400,000	National Australia Bank Ltd, 0.625%, 18/09/24	408,738	0.05	EUR 400,000	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG, 0.375%, 25/06/24	401,216	0.04
EUR 700,000	National Australia Bank Ltd, 1.250%, 18/05/26	745,500	0.08	EUR 400,000	Mondi Finance Europe GmbH, 2.375%, 01/04/28	431,112	0.05
EUR 700,000	National Australia Bank Ltd, 1.375%, 30/08/28	764,750	0.08	EUR 400,000	Raiffeisen Bank International AG, 0.250%, 05/07/21	299,782	0.03
EUR 420,000	National Australia Bank Ltd Ltd, 1.125%, 20/05/31	453,683	0.05	EUR 300,000	Raiffeisen Bank International AG, 6.000%, 16/10/23	446,644	0.05
EUR 300,000	Optus Finance Pty Ltd, 1.000%, 20/06/29	304,032	0.03	EUR 400,000	Raiffeisen Bank International AG, 1.000%, 04/12/23	406,765	0.05
EUR 500,000	Scentre Group Trust 1 Via Scentre Group Trust 2, 1.750%, 11/04/28	491,289	0.05	EUR 500,000	Raiffeisen Bank International AG, 0.250%, 22/01/25	495,577	0.06
EUR 500,000	Scentre Group Trust 1 Via Scentre Group Trust 2, 1.450%, 28/03/29	475,393	0.05	EUR 400,000	Raiffeisen Bank International AG, 0.375%, 25/09/26	396,804	0.04
EUR 600,000	Scentre Group Trust 2, 3.250%, 11/09/23	634,551	0.07	EUR 400,000	Raiffeisen Bank International AG, 1.500%, 12/03/30	378,456	0.04
EUR 500,000	Sydney Airport Finance Co Pty Ltd, 2.750%, 23/04/24	523,920	0.06	EUR 300,000	Raiffeisen Bank International AG, 2.875%, 18/06/32	303,420	0.03
EUR 200,000	Telstra Corp Ltd, 3.750%, 16/05/22	212,874	0.02	EUR 400,000	Telekom Finanzmanagement GmbH, 3.125%, 03/12/21	417,271	0.05
EUR 800,000	Telstra Corp Ltd, 3.500%, 21/09/22	857,207	0.09	EUR 600,000	Telekom Finanzmanagement GmbH, 4.000%, 04/04/22	639,351	0.07
EUR 800,000	Telstra Corp Ltd, 2.500%, 15/09/23	856,850	0.09				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.79% (continued)				Corporate Bonds - 98.79% (continued)			
Austria (continued)				Belgium (continued)			
EUR 400,000	Telekom Finanzmanagement GmbH, 1.500%, 07/12/26	429,633	0.05	EUR 100,000	KBC Group NV, 0.750%, 24/01/30	100,230	0.01
EUR 400,000	Verbund AG, 1.500%, 20/11/24	421,172	0.05	EUR 300,000	Proximus SADP, 0.500%, 22/03/22	301,098	0.03
Total Austria		7,918,645	0.87	EUR 300,000	Proximus SADP, 2.375%, 04/04/24	323,672	0.04
Belgium				EUR 300,000	Proximus SADP, 1.875%, 01/10/25	323,154	0.04
EUR 1,600,000	Anheuser Busch InBev SA, 1.125%, 01/07/27	1,632,777	0.18	Total Belgium		26,558,372	2.93
EUR 700,000	Anheuser Busch InBev SA, 1.650%, 28/03/31	720,854	0.08	British Virgin Islands			
EUR 1,000,000	Anheuser Busch InBev SA, 2.875%, 02/04/32	1,132,496	0.12	EUR 500,000	Global Switch Holdings Ltd, 2.250%, 31/05/27	526,773	0.06
EUR 1,000,000	Anheuser Busch InBev SA, 3.700%, 02/04/40	1,211,959	0.13	EUR 700,000	State Grid Overseas Investment 2016 Ltd, 1.250%, 19/05/22	705,673	0.08
EUR 1,400,000	Anheuser-Busch InBev SA/NV, 0.875%, 17/03/22	1,416,706	0.16	Total British Virgin Islands		1,232,446	0.14
EUR 500,000	Anheuser-Busch InBev SA/NV, 0.800%, 20/04/23	507,795	0.06	Canada			
EUR 800,000	Anheuser-Busch InBev SA/NV, 2.875%, 25/09/24	879,759	0.10	EUR 800,000	Bank of Montreal, 0.250%, 17/11/21	801,438	0.09
EUR 1,900,000	Anheuser-Busch InBev SA/NV, 1.500%, 17/03/25	1,996,586	0.22	EUR 600,000	Bank of Nova Scotia, 0.375%, 06/04/22	601,446	0.07
EUR 1,300,000	Anheuser-Busch InBev SA/NV, 1.150%, 22/01/27	1,329,295	0.15	EUR 600,000	Bank of Nova Scotia, 0.500%, 30/04/24	600,427	0.07
EUR 600,000	Anheuser-Busch InBev SA/NV, 2.125%, 02/12/27	648,956	0.07	EUR 425,000	Bank of Nova Scotia, 0.125%, 04/09/26	413,696	0.05
EUR 2,100,000	Anheuser-Busch InBev SA/NV, 2.000%, 17/03/28	2,261,861	0.25	EUR 700,000	Canadian Imperial Bank of Commerce, 0.750%, 22/03/23	712,921	0.08
EUR 2,200,000	Anheuser-Busch InBev SA/NV, 2.750%, 17/03/36	2,425,988	0.27	EUR 700,000	Canadian Imperial Bank of Commerce, 0.375%, 03/05/24	695,194	0.07
EUR 600,000	Argenta Spaarbank, 1.000%, 29/01/27	590,237	0.07	EUR 400,000	Great-West Lifeco Inc, 2.500%, 18/04/23	421,952	0.05
EUR 500,000	Belfius Bank SA, 0.750%, 12/09/22	501,285	0.06	EUR 700,000	Great-West Lifeco Inc, 1.750%, 07/12/26	736,210	0.08
EUR 400,000	Belfius Bank SA, 0.625%, 30/08/23	404,261	0.04	EUR 400,000	Magna International Inc, 1.900%, 24/11/23	414,939	0.05
EUR 400,000	Belfius Bank SA, 1.000%, 26/10/24	405,916	0.04	EUR 400,000	Magna International Inc, 1.500%, 25/09/27	407,017	0.04
EUR 500,000	Belfius Bank SA, 3.125%, 11/05/26	549,812	0.06	EUR 400,000	Royal Bank of Canada, 0.250%, 02/05/24	399,546	0.04
EUR 400,000	Belfius Bank SA, zero coupon, 28/08/26	386,842	0.04	EUR 600,000	Royal Bank of Canada, 0.125%, 23/07/24	595,076	0.07
EUR 1,100,000	Elia System Operator SA/NV, 1.375%, 14/01/26	1,156,709	0.13	EUR 1,200,000	Toronto-Dominion Bank, 0.625%, 20/07/23	1,222,968	0.13
EUR 500,000	Elia System Operator SA/NV, 2.750%, perpetual	507,025	0.06	EUR 1,100,000	Toronto-Dominion Bank, 0.375%, 25/04/24	1,102,144	0.12
EUR 400,000	Elia Transmission Belgium SA, 0.875%, 28/04/30	408,073	0.04	Total Canada		9,124,974	1.01
EUR 800,000	KBC Group NV, 0.750%, 01/03/22	806,813	0.09	Cayman Islands			
EUR 400,000	KBC Group NV, 0.875%, 27/06/23	406,939	0.04	EUR 500,000	XLIT Ltd, 3.250%, 29/06/47	529,858	0.06
EUR 500,000	KBC Group NV, 0.750%, 18/10/23	506,350	0.06	Total Cayman Islands		529,858	0.06
EUR 600,000	KBC Group NV, 1.125%, 25/01/24	615,439	0.07	Czech Republic			
EUR 300,000	KBC Group NV, 0.625%, 10/04/25	303,264	0.03	EUR 1,000,000	EP Infrastructure AS, 2.045%, 09/10/28	967,067	0.11
EUR 500,000	KBC Group NV, 1.875%, 11/03/27	503,542	0.06	Total Czech Republic		967,067	0.11
EUR 500,000	KBC Group NV, 0.375%, 16/06/27	499,360	0.05				
EUR 400,000	KBC Group NV, 1.625%, 18/09/29	407,207	0.04				
EUR 400,000	KBC Group NV, 0.500%, 03/12/29	386,112	0.04				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.79% (continued)				Corporate Bonds - 98.79% (continued)			
Denmark				Finland (continued)			
EUR 300,000	AP Moller - Maersk A/S, 1.500%, 24/11/22	305,218	0.03	EUR 300,000	OP Corporate Bank plc, 5.750%, 28/02/22	323,326	0.04
EUR 600,000	AP Moller - Maersk A/S, 1.750%, 16/03/26	603,209	0.07	EUR 600,000	OP Corporate Bank plc, 0.750%, 03/03/22	607,047	0.07
EUR 300,000	Carlsberg Breweries A/S, 0.500%, 06/09/23	302,274	0.03	EUR 300,000	OP Corporate Bank plc, 0.375%, 11/10/22	302,179	0.03
EUR 800,000	Carlsberg Breweries A/S, 2.500%, 28/05/24	862,808	0.10	EUR 300,000	OP Corporate Bank plc, 0.375%, 29/08/23	303,111	0.03
EUR 385,000	Carlsberg Breweries A/S, 0.375%, 30/06/27	380,379	0.04	EUR 300,000	OP Corporate Bank plc, 0.375%, 26/02/24	303,874	0.03
EUR 330,000	Carlsberg Breweries A/S, 0.625%, 09/03/30	325,571	0.04	EUR 300,000	OP Corporate Bank plc, 0.375%, 19/06/24	296,844	0.03
EUR 200,000	Danfoss A/S, 1.375%, 23/02/22	202,414	0.02	EUR 1,000,000	OP Corporate Bank plc, 0.125%, 01/07/24	996,236	0.11
EUR 300,000	DSV AS, 0.375%, 26/02/27	283,920	0.03	EUR 300,000	OP Corporate Bank plc, 1.000%, 22/05/25	313,263	0.03
EUR 200,000	ISS Global A/S, 2.125%, 02/12/24	207,665	0.02	EUR 500,000	OP Corporate Bank plc, 0.500%, 12/08/25	506,313	0.06
EUR 255,000	ISS Global A/S, 0.875%, 18/06/26	246,263	0.03	EUR 300,000	OP Corporate Bank plc, 0.600%, 18/01/27	297,873	0.03
EUR 600,000	ISS Global A/S, 1.500%, 31/08/27	593,563	0.07	EUR 300,000	OP Corporate Bank plc, 0.625%, 12/11/29	293,416	0.03
EUR 300,000	Jyske Bank A/S, 0.875%, 03/12/21	301,314	0.03	EUR 295,000	OP Corporate Bank plc, 1.625%, 09/06/30	293,952	0.03
EUR 395,000	Jyske Bank A/S, 0.625%, 20/06/24	389,783	0.04	EUR 600,000	Sampo Oyj, 1.500%, 16/09/21	609,807	0.07
EUR 340,000	Nykredit Realkredit A/S, 0.250%, 20/01/23	334,964	0.04	EUR 1,000,000	Sampo Oyj, 1.000%, 18/09/23	1,023,539	0.11
EUR 500,000	Nykredit Realkredit A/S, 0.125%, 10/07/24	480,767	0.05	EUR 300,000	Sampo Oyj, 3.375%, 23/05/49	322,331	0.04
EUR 400,000	Nykredit Realkredit A/S, 0.625%, 17/01/25	390,660	0.04	<b>Total Finland</b>		<b>11,754,650</b>	<b>1.30</b>
EUR 500,000	Nykredit Realkredit A/S, 0.500%, 10/07/25	503,755	0.06	<b>France</b>			
EUR 500,000	Nykredit Realkredit A/S, 0.750%, 20/01/27	484,528	0.05	EUR 200,000	Accor SA, 2.375%, 17/09/23	200,274	0.02
EUR 600,000	Nykredit Realkredit A/S, 2.750%, 17/11/27	616,634	0.07	EUR 300,000	Accor SA, 1.250%, 25/01/24	286,926	0.03
EUR 700,000	Orsted A/S, 2.625%, 19/09/22	736,979	0.08	EUR 400,000	Accor SA, 1.750%, 04/02/26	382,033	0.04
EUR 500,000	Orsted A/S, 1.500%, 26/11/29	547,841	0.06	EUR 500,000	Aeroports de Paris, 1.500%, 24/07/23	514,761	0.06
EUR 400,000	Orsted A/S, 6.250%, 26/06/13	452,844	0.05	EUR 500,000	Aeroports de Paris, 3.125%, 11/06/24	548,360	0.06
EUR 400,000	Orsted A/S, 2.250%, 24/11/17	407,017	0.04	EUR 300,000	Aeroports de Paris, 1.500%, 07/04/25	311,946	0.03
EUR 500,000	Sydbank A/S, 1.250%, 04/02/22	497,855	0.06	EUR 600,000	Aeroports de Paris, 2.125%, 02/10/26	644,079	0.07
<b>Total Denmark</b>		<b>10,458,225</b>	<b>1.15</b>	EUR 300,000	Aeroports de Paris, 1.000%, 13/12/27	301,043	0.03
<b>Finland</b>				EUR 400,000	Aeroports de Paris, 2.750%, 05/06/28	454,314	0.05
EUR 300,000	Elenia Finance OYI, 0.375%, 06/02/27	298,145	0.03	EUR 900,000	Aeroports de Paris, 2.750%, 02/04/30	1,020,631	0.11
EUR 500,000	Fortum OYJ, 2.250%, 06/09/22	520,139	0.06	EUR 600,000	Aeroports de Paris, 1.125%, 18/06/34	580,164	0.06
EUR 500,000	Fortum OYJ, 0.875%, 27/02/23	504,760	0.06	EUR 200,000	Aeroports de Paris, 2.125%, 11/10/38	212,841	0.02
EUR 400,000	Fortum OYJ, 1.625%, 27/02/26	418,469	0.05	EUR 300,000	Air Liquide Finance, 1.000%, 02/04/25	312,242	0.03
EUR 500,000	Fortum OYJ, 2.125%, 27/02/29	542,889	0.06	EUR 500,000	Air Liquide Finance SA, 2.125%, 15/10/21	513,441	0.06
EUR 300,000	Kojamo Oyj, 1.875%, 27/05/27	310,944	0.03	EUR 400,000	Air Liquide Finance SA, 0.750%, 13/06/24	410,709	0.05
EUR 800,000	Nordea Bank Abp, 1.000%, 22/02/23	822,016	0.09				
EUR 500,000	Nordea Bank Abp, 0.375%, 28/05/26	509,320	0.06				
EUR 700,000	Nordea Bank Abp, 0.500%, 14/05/27	714,647	0.08				
EUR 300,000	Nordea Bank Abp, 1.125%, 27/09/27	320,210	0.04				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.79% (continued)				Corporate Bonds - 98.79% (continued)			
France (continued)				France (continued)			
EUR 800,000	Air Liquide Finance SA, 1.250%, 13/06/28	868,454	0.10	EUR 2,100,000	BNP Paribas SA, 0.500%, 15/07/25	2,076,777	0.23
EUR 300,000	Air Liquide Finance SA, 1.375%, 02/04/30	327,873	0.04	EUR 300,000	BNP Paribas SA, 1.625%, 23/02/26	328,024	0.04
EUR 500,000	Air Liquide Finance SA, 0.625%, 20/06/30	514,561	0.06	EUR 1,300,000	BNP Paribas SA, 0.500%, 04/06/26	1,270,744	0.14
EUR 400,000	Altarea SCA, 2.250%, 05/07/24	407,123	0.05	EUR 800,000	BNP Paribas SA, 1.125%, 11/06/26	813,148	0.09
EUR 600,000	Altarea SCA, 1.875%, 17/01/28	552,424	0.06	EUR 700,000	BNP Paribas SA, 0.125%, 04/09/26	670,580	0.07
EUR 600,000	Atos SE, 0.750%, 07/05/22	605,388	0.07	EUR 600,000	BNP Paribas SA, 2.250%, 11/01/27	636,882	0.07
EUR 600,000	Atos SE, 1.750%, 07/05/25	634,504	0.07	EUR 3,100,000	BNP Paribas SA, 2.125%, 23/01/27	3,313,195	0.37
EUR 300,000	Auchan Holding SA, 0.625%, 07/02/22	295,399	0.03	EUR 600,000	BNP Paribas SA, 2.625%, 14/10/27	611,880	0.07
EUR 600,000	Auchan Holding SA, 2.375%, 12/12/22	611,689	0.07	EUR 600,000	BNP Paribas SA, 1.500%, 23/05/28	629,436	0.07
EUR 800,000	Auchan Holding SA, 2.625%, 30/01/24	814,867	0.09	EUR 600,000	BNP Paribas SA, 1.500%, 25/05/28	666,754	0.07
EUR 1,200,000	Auchan Holding SA, 2.375%, 25/04/25	1,189,418	0.13	EUR 1,000,000	BNP Paribas SA, 1.125%, 17/04/29	985,572	0.11
EUR 600,000	Auchan Holding SA, 2.875%, 29/01/26	599,103	0.07	EUR 900,000	BNP Paribas SA, 1.375%, 28/05/29	936,325	0.10
EUR 1,300,000	Autoroutes du Sud de la France SA, 5.625%, 04/07/22	1,438,673	0.16	EUR 400,000	BNP Paribas SA, 2.375%, 20/11/30	423,099	0.05
EUR 600,000	Autoroutes du Sud de la France SA, 2.950%, 17/01/24	654,427	0.07	EUR 800,000	BNP Paribas SA, 1.625%, 02/07/31	792,226	0.09
EUR 1,200,000	Autoroutes du Sud de la France SA, 1.000%, 13/05/26	1,255,113	0.14	EUR 700,000	Bouygues SA, 4.500%, 09/02/22	748,520	0.08
EUR 800,000	Autoroutes du Sud de la France SA, 1.375%, 22/01/30	869,090	0.10	EUR 800,000	Bouygues SA, 3.625%, 16/01/23	869,676	0.10
EUR 700,000	Autoroutes du Sud de la France SA, 1.375%, 21/02/31	761,304	0.08	EUR 100,000	Bouygues SA, 1.375%, 07/06/27	106,587	0.01
EUR 400,000	AXA SA, 1.125%, 15/05/28	432,214	0.05	EUR 600,000	Bouygues SA, 1.125%, 24/07/28	623,036	0.07
EUR 600,000	AXA SA, 5.125%, 04/07/43	667,853	0.07	EUR 600,000	BPCE SA, 4.500%, 10/02/22	642,572	0.07
EUR 800,000	AXA SA, 3.375%, 06/07/47	876,108	0.10	EUR 800,000	BPCE SA, 1.125%, 18/01/23	810,190	0.09
EUR 1,200,000	AXA SA, 3.250%, 28/05/49	1,312,870	0.14	EUR 600,000	BPCE SA, 4.625%, 18/07/23	665,819	0.07
EUR 800,000	AXA SA, 3.941%, 29/11/49	862,996	0.10	EUR 1,200,000	BPCE SA, 0.625%, 26/09/23	1,217,306	0.13
EUR 800,000	AXA SA, 3.875%, perpetual	870,339	0.10	EUR 300,000	BPCE SA, 0.375%, 05/10/23	301,989	0.03
EUR 600,000	BNP Paribas Cardif SA, 4.032%, perpetual	643,141	0.07	EUR 100,000	BPCE SA, 0.875%, 31/01/24	100,870	0.01
EUR 900,000	BNP Paribas SA, 4.125%, 14/01/22	955,519	0.11	EUR 900,000	BPCE SA, 1.000%, 15/07/24	928,180	0.10
EUR 300,000	BNP Paribas SA, 0.500%, 01/06/22	302,759	0.03	EUR 700,000	BPCE SA, 3.000%, 19/07/24	778,219	0.09
EUR 800,000	BNP Paribas SA, 2.875%, 24/10/22	851,521	0.09	EUR 1,800,000	BPCE SA, 0.625%, 26/09/24	1,797,672	0.20
EUR 900,000	BNP Paribas SA, 1.125%, 15/01/23	924,154	0.10	EUR 600,000	BPCE SA, 1.000%, 01/04/25	607,492	0.07
EUR 1,500,000	BNP Paribas SA, 2.875%, 26/09/23	1,637,311	0.18	EUR 1,600,000	BPCE SA, 0.625%, 28/04/25	1,619,852	0.18
EUR 600,000	BNP Paribas SA, 1.125%, 10/10/23	611,043	0.07	EUR 900,000	BPCE SA, 0.250%, 15/01/26	893,414	0.10
EUR 800,000	BNP Paribas SA, 1.125%, 22/11/23	815,447	0.09	EUR 500,000	BPCE SA, 1.375%, 23/03/26	516,245	0.06
EUR 600,000	BNP Paribas SA, 2.375%, 20/05/24	654,280	0.07	EUR 400,000	BPCE SA, 2.875%, 22/04/26	438,881	0.05
EUR 600,000	BNP Paribas SA, 1.125%, 28/08/24	612,104	0.07	EUR 600,000	BPCE SA, 2.750%, 08/07/26	609,574	0.07
EUR 1,000,000	BNP Paribas SA, 2.375%, 17/02/25	1,056,357	0.12	EUR 900,000	BPCE SA, 0.500%, 24/02/27	882,479	0.10
EUR 500,000	BNP Paribas SA, 1.250%, 19/03/25	513,273	0.06	EUR 400,000	BPCE SA, 1.625%, 31/01/28	422,778	0.05
				EUR 800,000	BPCE SA, 1.000%, 05/10/28	844,463	0.09
				EUR 400,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.000%, 23/01/27	479,067	0.05
				EUR 300,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 3.375%, 24/09/28	315,427	0.03
				EUR 200,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 2.125%, 16/09/29	190,951	0.02



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.79% (continued)				Corporate Bonds - 98.79% (continued)			
France (continued)				France (continued)			
EUR 700,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.375%, perpetual	769,775	0.09	EUR 700,000	CNP Assurances, 2.000%, 27/07/50	675,241	0.07
EUR 500,000	Capgemini SE, 0.500%, 09/11/21	500,854	0.06	EUR 500,000	CNP Assurances, 4.000%, perpetual	532,782	0.06
EUR 300,000	Capgemini SE, 1.250%, 15/04/22	303,781	0.03	EUR 300,000	Covivio, 1.875%, 20/05/26	308,739	0.03
EUR 900,000	Capgemini SE, 2.500%, 01/07/23	952,228	0.11	EUR 500,000	Covivio, 1.500%, 21/06/27	503,520	0.06
EUR 200,000	Capgemini SE, 1.000%, 18/10/24	203,734	0.02	EUR 700,000	Credit Agricole Assurances SA, 2.625%, 29/01/48	705,759	0.08
EUR 200,000	Capgemini SE, 0.625%, 23/06/25	199,782	0.02	EUR 300,000	Credit Agricole Assurances SA, 4.750%, 27/09/48	350,712	0.04
EUR 500,000	Capgemini SE, 1.625%, 15/04/26	524,197	0.06	EUR 1,200,000	Credit Agricole Assurances SA, 4.500%, perpetual	1,311,896	0.14
EUR 100,000	Capgemini SE, 1.750%, 18/04/28	106,271	0.01	EUR 400,000	Credit Agricole Assurances SA, 4.250%, perpetual	429,296	0.05
EUR 500,000	Capgemini SE, 2.000%, 15/04/29	537,073	0.06	EUR 500,000	Credit Agricole SA, 3.125%, 17/07/23	547,912	0.06
EUR 300,000	Capgemini SE, 1.125%, 23/06/30	296,726	0.03	EUR 600,000	Credit Agricole SA, 0.750%, 05/12/23	613,737	0.07
EUR 800,000	Capgemini SE, 2.375%, 15/04/32	878,458	0.10	EUR 1,000,000	Credit Agricole SA, 2.375%, 20/05/24	1,089,233	0.12
EUR 1,600,000	Carrefour SA, 1.750%, 15/07/22	1,639,734	0.18	EUR 800,000	Credit Agricole SA, 0.500%, 24/06/24	797,509	0.09
EUR 1,000,000	Carrefour SA, 1.250%, 03/06/25	1,044,137	0.12	EUR 700,000	Credit Agricole SA, 1.375%, 13/03/25	724,516	0.08
EUR 500,000	Carrefour SA, 1.000%, 17/05/27	511,986	0.06	EUR 600,000	Credit Agricole SA, 0.375%, 21/10/25	590,639	0.06
EUR 400,000	Cie de Saint-Gobain, 3.625%, 28/03/22	423,961	0.05	EUR 800,000	Credit Agricole SA, 3.125%, 05/02/26	933,696	0.10
EUR 500,000	Cie de Saint-Gobain, 1.750%, 03/04/23	518,358	0.06	EUR 1,300,000	Credit Agricole SA, 1.250%, 14/04/26	1,381,594	0.15
EUR 400,000	Cie de Saint-Gobain, 0.875%, 21/09/23	406,630	0.04	EUR 100,000	Credit Agricole SA, 1.000%, 22/04/26	100,840	0.01
EUR 400,000	Cie de Saint-Gobain, 0.625%, 15/03/24	403,632	0.04	EUR 900,000	Credit Agricole SA, 1.875%, 20/12/26	964,395	0.11
EUR 600,000	Cie de Saint-Gobain, 1.000%, 17/03/25	615,724	0.07	EUR 1,100,000	Credit Agricole SA, 2.625%, 17/03/27	1,184,327	0.13
EUR 400,000	Cie de Saint-Gobain, 1.125%, 23/03/26	413,546	0.05	EUR 1,100,000	Credit Agricole SA, 1.375%, 03/05/27	1,186,510	0.13
EUR 500,000	Cie de Saint-Gobain, 1.375%, 14/06/27	522,288	0.06	EUR 1,100,000	Credit Agricole SA, 1.750%, 05/03/29	1,180,774	0.13
EUR 500,000	Cie de Saint-Gobain, 2.375%, 04/10/27	551,648	0.06	EUR 900,000	Credit Agricole SA, 2.000%, 25/03/29	931,351	0.10
EUR 500,000	Cie de Saint-Gobain, 1.875%, 21/09/28	538,149	0.06	EUR 700,000	Credit Agricole SA, 1.000%, 03/07/29	744,480	0.08
EUR 900,000	Cie de Saint-Gobain, 1.875%, 15/03/31	968,508	0.11	EUR 400,000	Credit Agricole SA, 0.875%, 14/01/32	392,631	0.04
EUR 500,000	Cie Financiere et Industrielle des Autoroutes SA, 0.375%, 07/02/25	504,315	0.06	EUR 800,000	Danone SA, 2.250%, 15/11/21	820,071	0.09
EUR 600,000	Cie Financiere et Industrielle des Autoroutes SA, 1.125%, 13/10/27	633,713	0.07	EUR 700,000	Danone SA, 0.424%, 03/11/22	705,317	0.08
EUR 200,000	Cie Financiere et Industrielle des Autoroutes SA, 0.750%, 09/09/28	206,008	0.02	EUR 200,000	Danone SA, 2.600%, 28/06/23	215,455	0.02
EUR 500,000	Cie Financiere et Industrielle des Autoroutes SA, 1.000%, 19/05/31	520,788	0.06	EUR 400,000	Danone SA, 1.250%, 30/05/24	418,390	0.05
EUR 500,000	Cie Generale des Etablissements Michelin SCA, 0.875%, 03/09/25	516,303	0.06	EUR 800,000	Danone SA, 0.709%, 03/11/24	823,080	0.09
EUR 200,000	Cie Generale des Etablissements Michelin SCA, 1.750%, 03/09/30	225,712	0.02	EUR 400,000	Danone SA, 1.125%, 14/01/25	419,372	0.05
EUR 400,000	Cie Generale des Etablissements Michelin SCA, 2.500%, 03/09/38	510,263	0.06	EUR 300,000	Danone SA, 0.571%, 17/03/27	307,297	0.03
EUR 500,000	CNP Assurances, 1.875%, 20/10/22	509,779	0.06	EUR 1,100,000	Danone SA, 1.208%, 03/11/28	1,192,369	0.13
EUR 300,000	CNP Assurances, 2.750%, 05/02/29	328,602	0.04	EUR 300,000	Danone SA, 0.395%, 10/06/29	302,034	0.03
EUR 700,000	CNP Assurances, 4.250%, 05/06/45	778,064	0.09	EUR 900,000	Danone SA, 1.750%, perpetual	891,674	0.10

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.79% (continued)				Corporate Bonds - 98.79% (continued)			
France (continued)				France (continued)			
EUR 200,000	Dassault Systemes SE, zero coupon, 16/09/22	199,551	0.02	EUR 400,000	La Banque Postale SA, 0.250%, 12/07/26	396,672	0.04
EUR 300,000	Dassault Systemes SE, zero coupon, 16/09/24	298,265	0.03	EUR 400,000	La Banque Postale SA, 2.750%, 19/11/27	411,152	0.05
EUR 500,000	Dassault Systemes SE, 0.125%, 16/09/26	494,738	0.05	EUR 500,000	La Banque Postale SA, 3.000%, 09/06/28	545,949	0.06
EUR 900,000	Dassault Systemes SE, 0.375%, 16/09/29	893,253	0.10	EUR 400,000	La Banque Postale SA, 2.000%, 13/07/28	437,000	0.05
EUR 200,000	Edenred, 1.375%, 10/03/25	204,527	0.02	EUR 400,000	La Banque Postale SA, 1.375%, 24/04/29	416,733	0.05
EUR 300,000	Edenred, 1.875%, 06/03/26	316,466	0.03	EUR 100,000	La Mondiale SAM, 2.125%, 23/06/31	98,488	0.01
EUR 500,000	Edenred, 1.875%, 30/03/27	530,522	0.06	EUR 900,000	La Mondiale SAM, 5.050%, perpetual	990,655	0.11
EUR 300,000	Edenred, 1.375%, 18/06/29	300,274	0.03	EUR 500,000	Legrand SA, 0.750%, 06/07/24	510,685	0.06
EUR 500,000	Essilorluxottica, 0.750%, 27/11/31	504,589	0.06	EUR 200,000	Legrand SA, 0.750%, 20/05/30	202,583	0.02
EUR 700,000	EssilorLuxottica SA, zero coupon, 27/05/23	697,408	0.08	EUR 300,000	Legrand SA, 1.875%, 06/07/32	339,196	0.04
EUR 700,000	EssilorLuxottica SA, 0.125%, 27/05/25	696,024	0.08	EUR 600,000	LVMH Moet Hennessy Louis Vuitton SE, 0.375%, 26/05/22	602,935	0.07
EUR 500,000	EssilorLuxottica SA, 0.375%, 27/11/27	497,801	0.06	EUR 900,000	LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 28/02/23	900,646	0.10
EUR 1,000,000	Eutelsat SA, 2.250%, 13/07/27	1,011,629	0.11	EUR 1,500,000	LVMH Moet Hennessy Louis Vuitton SE, zero coupon, 11/02/24	1,484,369	0.17
EUR 400,000	Gecina SA, 1.500%, 20/01/25	415,086	0.05	EUR 900,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 26/05/24	919,307	0.10
EUR 100,000	Gecina SA, 1.375%, 30/06/27	104,401	0.01	EUR 900,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 07/04/25	921,206	0.10
EUR 500,000	Gecina SA, 1.375%, 26/01/28	520,808	0.06	EUR 1,100,000	LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 11/02/28	1,078,768	0.12
EUR 400,000	Gecina SA, 1.000%, 30/01/29	403,252	0.04	EUR 900,000	LVMH Moet Hennessy Louis Vuitton SE, 0.375%, 11/02/31	881,161	0.10
EUR 500,000	Gecina SA, 1.625%, 14/03/30	528,411	0.06	EUR 500,000	Mercialys SA, 1.787%, 31/03/23	485,488	0.05
EUR 400,000	Gecina SA, 2.000%, 30/06/32	430,747	0.05	EUR 500,000	Orange SA, 0.500%, 15/01/22	502,954	0.06
EUR 300,000	Gecina SA, 1.625%, 29/05/34	309,015	0.03	EUR 600,000	Orange SA, 3.000%, 15/06/22	634,766	0.07
EUR 200,000	ICADE, 1.125%, 17/11/25	197,176	0.02	EUR 200,000	Orange SA, 3.375%, 16/09/22	214,181	0.02
EUR 800,000	ICADE, 1.750%, 10/06/26	810,848	0.09	EUR 400,000	Orange SA, 2.500%, 01/03/23	424,104	0.05
EUR 300,000	ICADE, 1.500%, 13/09/27	298,639	0.03	EUR 400,000	Orange SA, 0.750%, 11/09/23	406,338	0.04
EUR 500,000	ICADE, 1.625%, 28/02/28	499,919	0.06	EUR 300,000	Orange SA, 3.125%, 09/01/24	330,096	0.04
EUR 300,000	Icade Sante SAS, 0.875%, 04/11/29	275,301	0.03	EUR 1,300,000	Orange SA, 1.125%, 15/07/24	1,336,696	0.15
EUR 200,000	Imerys SA, 2.000%, 10/12/24	202,720	0.02	EUR 400,000	Orange SA, 1.000%, 12/05/25	411,842	0.05
EUR 500,000	Imerys SA, 1.500%, 15/01/27	479,915	0.05	EUR 500,000	Orange SA, 1.000%, 12/09/25	515,709	0.06
EUR 500,000	JCDecaux SA, 1.000%, 01/06/23	490,797	0.05	EUR 400,000	Orange SA, zero coupon, 04/09/26	389,764	0.04
EUR 500,000	JCDecaux SA, 2.000%, 24/10/24	504,975	0.06	EUR 400,000	Orange SA, 0.875%, 03/02/27	410,935	0.05
EUR 300,000	JCDecaux SA, 2.625%, 24/04/28	304,388	0.03	EUR 500,000	Orange SA, 1.500%, 09/09/27	535,677	0.06
EUR 100,000	Kering SA, 0.250%, 13/05/23	100,507	0.01	EUR 800,000	Orange SA, 1.375%, 20/03/28	850,592	0.09
EUR 200,000	Kering SA, 2.750%, 08/04/24	219,542	0.02	EUR 800,000	Orange SA, 2.000%, 15/01/29	893,200	0.10
EUR 400,000	Kering SA, 1.250%, 10/05/26	420,635	0.05	EUR 600,000	Orange SA, 1.375%, 16/01/30	643,688	0.07
EUR 100,000	Kering SA, 0.750%, 13/05/28	101,839	0.01	EUR 700,000	Orange SA, 1.875%, 12/09/30	783,687	0.09
EUR 500,000	Klepierre SA, 1.000%, 17/04/23	500,591	0.06	EUR 200,000	Orange SA, 0.500%, 04/09/32	191,228	0.02
EUR 300,000	Klepierre SA, 1.750%, 06/11/24	310,231	0.03	EUR 900,000	Orange SA, 8.125%, 28/01/33	1,629,229	0.18
EUR 400,000	Klepierre SA, 1.875%, 19/02/26	416,703	0.05	EUR 400,000	Orange SA, 1.375%, 04/09/49	382,475	0.04
EUR 300,000	Klepierre SA, 1.375%, 16/02/27	301,525	0.03	EUR 415,000	Orange SA, 4.000%, perpetual	426,844	0.05
EUR 800,000	Klepierre SA, 2.000%, 12/05/29	834,394	0.09	EUR 800,000	Orange SA, 5.000%, perpetual	925,223	0.10
EUR 400,000	Klepierre SA, 0.625%, 01/07/30	372,144	0.04	EUR 600,000	Orange SA, 5.250%, perpetual	666,964	0.07
EUR 500,000	Klepierre SA, 1.250%, 29/09/31	483,936	0.05				
EUR 200,000	Klepierre SA, 1.625%, 13/12/32	198,744	0.02				
EUR 300,000	La Banque Postale SA, 1.000%, 16/10/24	305,345	0.03				
EUR 500,000	La Banque Postale SA, 0.500%, 17/06/26	494,047	0.05				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.79% (continued)				Corporate Bonds - 98.79% (continued)			
France (continued)				France (continued)			
EUR 300,000	Orange SA, 1.750%, perpetual	291,908	0.03	EUR 200,000	Suez, 1.625%, 17/09/30	218,693	0.02
EUR 700,000	Orange SA, 2.375%, perpetual	707,466	0.08	EUR 100,000	Suez, 0.500%, 14/10/31	97,475	0.01
EUR 100,000	Pernod Ricard SA, zero coupon, 24/10/23	99,106	0.01	EUR 500,000	Suez, 1.625%, 21/09/32	546,211	0.06
EUR 600,000	Pernod Ricard SA, 2.125%, 27/09/24	642,458	0.07	EUR 300,000	Suez, 1.250%, 14/05/35	304,510	0.03
EUR 500,000	Pernod Ricard SA, 1.125%, 07/04/25	516,077	0.06	EUR 400,000	Suez, 2.500%, perpetual	399,884	0.04
EUR 300,000	Pernod Ricard SA, 1.500%, 18/05/26	316,766	0.04	EUR 300,000	Suez, 1.625%, perpetual	280,644	0.03
EUR 600,000	Pernod Ricard SA, 0.500%, 24/10/27	598,376	0.07	EUR 500,000	Suez, 2.875%, perpetual	502,592	0.06
EUR 500,000	Pernod Ricard SA, 1.750%, 08/04/30	541,817	0.06	EUR 800,000	TDF Infrastructure SAS, 2.500%, 07/04/26	815,726	0.09
EUR 200,000	Pernod Ricard SA, 0.875%, 24/10/31	197,877	0.02	EUR 300,000	Teleperformance, 1.500%, 03/04/24	303,359	0.03
EUR 300,000	Peugeot SA, 2.375%, 14/04/23	305,119	0.03	EUR 400,000	Teleperformance, 1.875%, 02/07/25	413,369	0.05
EUR 400,000	Peugeot SA, 2.000%, 23/03/24	404,786	0.04	EUR 475,000	Unibail-Rodamco-Westfield SE, 2.500%, 26/02/24	497,680	0.05
EUR 300,000	Peugeot SA, 2.000%, 20/03/25	300,080	0.03	EUR 300,000	Unibail-Rodamco-Westfield SE, 0.875%, 21/02/25	295,607	0.03
EUR 200,000	Peugeot SA, 1.125%, 18/09/29	180,985	0.02	EUR 300,000	Unibail-Rodamco-Westfield SE, 1.000%, 14/03/25	296,794	0.03
EUR 1,200,000	PSA Banque France SA, 0.625%, 21/06/24	1,156,410	0.13	EUR 400,000	Unibail-Rodamco-Westfield SE, 2.125%, 09/04/25	413,990	0.05
EUR 400,000	PSA Tresorerie GIE, 6.000%, 19/09/33	520,257	0.06	EUR 500,000	Unibail-Rodamco-Westfield SE, 1.125%, 15/09/25	494,721	0.05
EUR 400,000	Publicis Groupe SA, 0.500%, 03/11/23	397,216	0.04	EUR 200,000	Unibail-Rodamco-Westfield SE, 1.375%, 09/03/26	199,937	0.02
EUR 300,000	Publicis Groupe SA, 1.625%, 16/12/24	310,078	0.03	EUR 300,000	Unibail-Rodamco-Westfield SE, 2.500%, 04/06/26	316,529	0.03
EUR 1,200,000	Sanofi, zero coupon, 21/03/22	1,201,750	0.13	EUR 500,000	Unibail-Rodamco-Westfield SE, 1.000%, 27/02/27	483,966	0.05
EUR 1,500,000	Sanofi, 0.500%, 21/03/23	1,521,925	0.17	EUR 300,000	Unibail-Rodamco-Westfield SE, 1.125%, 28/04/27	292,435	0.03
EUR 1,700,000	Sanofi, 2.500%, 14/11/23	1,836,981	0.20	EUR 200,000	Unibail-Rodamco-Westfield SE, 1.500%, 22/02/28	198,380	0.02
EUR 400,000	Sanofi, 1.000%, 01/04/25	417,590	0.05	EUR 400,000	Unibail-Rodamco-Westfield SE, 1.500%, 29/05/29	390,743	0.04
EUR 1,900,000	Sanofi, 1.000%, 21/03/26	2,001,464	0.22	EUR 500,000	Unibail-Rodamco-Westfield SE, 2.625%, 09/04/30	534,911	0.06
EUR 800,000	Sanofi, 1.750%, 10/09/26	879,377	0.10	EUR 400,000	Unibail-Rodamco-Westfield SE, 1.375%, 15/04/30	387,120	0.04
EUR 500,000	Sanofi, 1.125%, 05/04/28	535,463	0.06	EUR 600,000	Unibail-Rodamco-Westfield SE, 1.875%, 15/01/31	599,286	0.07
EUR 600,000	Sanofi, 0.875%, 21/03/29	631,086	0.07	EUR 500,000	Unibail-Rodamco-Westfield SE, 0.875%, 29/03/32	441,642	0.05
EUR 1,500,000	Sanofi, 1.375%, 21/03/30	1,653,681	0.18	EUR 500,000	Unibail-Rodamco-Westfield SE, 2.000%, 29/06/32	497,195	0.05
EUR 400,000	Sanofi, 1.500%, 01/04/30	443,800	0.05	EUR 400,000	Unibail-Rodamco-Westfield SE, 1.750%, 27/02/34	384,593	0.04
EUR 300,000	Sanofi, 1.250%, 21/03/34	332,304	0.04	EUR 600,000	Unibail-Rodamco-Westfield SE, 2.000%, 28/04/36	585,008	0.06
EUR 500,000	Sanofi, 1.875%, 21/03/38	593,435	0.07	EUR 300,000	Unibail-Rodamco-Westfield SE, 2.000%, 29/05/37	288,970	0.03
EUR 100,000	SCOR SE, 3.000%, 08/06/46	109,763	0.01	EUR 300,000	Unibail-Rodamco-Westfield SE, 2.250%, 14/05/38	298,497	0.03
EUR 400,000	SCOR SE, 3.625%, 27/05/48	458,433	0.05	EUR 300,000	Unibail-Rodamco-Westfield SE, 1.750%, 01/07/49	256,676	0.03
EUR 600,000	Societe Fonciere Lyonnaise SA, 1.500%, 29/05/25	619,700	0.07	EUR 800,000	Unibail-Rodamco-Westfield SE, 2.125%, perpetual	694,696	0.08
EUR 500,000	Sodexo SA, 1.750%, 24/01/22	510,255	0.06				
EUR 350,000	Sodexo SA, 0.750%, 27/04/25	350,688	0.04				
EUR 100,000	Sodexo SA, 2.500%, 24/06/26	110,702	0.01				
EUR 500,000	Sodexo SA, 0.750%, 14/04/27	497,787	0.06				
EUR 520,000	Sodexo SA, 1.000%, 27/04/29	511,895	0.06				
EUR 300,000	Suez, 4.125%, 24/06/22	324,179	0.04				
EUR 500,000	Suez, 1.000%, 03/04/25	514,617	0.06				
EUR 200,000	Suez, 1.750%, 10/09/25	213,659	0.02				
EUR 400,000	Suez, 1.250%, 19/05/28	420,232	0.05				
EUR 500,000	Suez, 1.500%, 03/04/29	538,077	0.06				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.79% (continued)				Corporate Bonds - 98.79% (continued)			
France (continued)				Germany (continued)			
EUR 500,000	Unibail-Rodamco-Westfield SE, 2.875%, perpetual	438,275	0.05	EUR 1,200,000	Allianz SE, 3.375%, perpetual	1,269,621	0.14
EUR 300,000	Valeo SA, 0.375%, 12/09/22	290,151	0.03	EUR 300,000	BASF SE, 0.101%, 05/06/23	300,322	0.03
EUR 400,000	Valeo SA, 0.625%, 11/01/23	386,377	0.04	EUR 300,000	BASF SE, 2.500%, 22/01/24	324,166	0.04
EUR 300,000	Valeo SA, 3.250%, 22/01/24	308,239	0.03	EUR 400,000	BASF SE, 0.875%, 22/05/25	416,522	0.05
EUR 300,000	Valeo SA, 1.500%, 18/06/25	285,492	0.03	EUR 500,000	BASF SE, 0.250%, 05/06/27	501,310	0.06
EUR 300,000	Valeo SA, 1.625%, 18/03/26	286,907	0.03	EUR 600,000	BASF SE, 0.875%, 15/11/27	631,224	0.07
EUR 300,000	Veolia Environnement SA, 0.672%, 30/03/22	301,806	0.03	EUR 300,000	BASF SE, 1.500%, 22/05/30	331,305	0.04
EUR 300,000	Veolia Environnement SA, 5.125%, 24/05/22	326,742	0.04	EUR 300,000	BASF SE, 0.875%, 06/10/31	310,099	0.03
EUR 100,000	Veolia Environnement SA, 0.314%, 04/10/23	100,321	0.01	EUR 400,000	BASF SE, 1.625%, 15/11/37	442,405	0.05
EUR 900,000	Veolia Environnement SA, 0.892%, 14/01/24	918,169	0.10	EUR 400,000	Berlin Hyp AG, 1.000%, 29/10/21	405,751	0.05
EUR 200,000	Veolia Environnement SA, 1.496%, 30/11/26	213,688	0.02	EUR 200,000	Berlin Hyp AG, 0.375%, 28/08/23	202,125	0.02
EUR 700,000	Veolia Environnement SA, 4.625%, 30/03/27	893,573	0.10	EUR 400,000	Berlin Hyp AG, 0.500%, 26/09/23	401,153	0.04
EUR 700,000	Veolia Environnement SA, 1.590%, 10/01/28	754,992	0.08	EUR 500,000	Berlin Hyp AG, 1.250%, 22/01/25	515,853	0.06
EUR 400,000	Veolia Environnement SA, 1.250%, 15/04/28	419,937	0.05	EUR 400,000	Berlin Hyp AG, 1.000%, 05/02/26	417,499	0.05
EUR 300,000	Veolia Environnement SA, 0.927%, 04/01/29	307,582	0.03	EUR 300,000	Berlin Hyp AG, 1.125%, 25/10/27	306,815	0.03
EUR 300,000	Veolia Environnement SA, 1.940%, 07/01/30	333,611	0.04	EUR 200,000	Berlin Hyp AG, 1.500%, 18/04/28	210,482	0.02
EUR 200,000	Veolia Environnement SA, 0.664%, 15/01/31	197,426	0.02	EUR 200,000	Berlin Hyp AG, 0.500%, 05/11/29	199,675	0.02
EUR 200,000	Veolia Environnement SA, 0.800%, 15/01/32	199,698	0.02	EUR 400,000	Bertelsmann SE & Co KGaA, 2.625%, 02/08/22	421,301	0.05
EUR 400,000	Veolia Environnement SA, 6.125%, 25/11/33	652,533	0.07	EUR 200,000	Bertelsmann SE & Co KGaA, 1.750%, 14/10/24	212,259	0.02
EUR 300,000	Vinci SA, 1.000%, 26/09/25	312,657	0.03	EUR 500,000	Bertelsmann SE & Co KGaA, 1.250%, 29/09/25	520,325	0.06
EUR 1,300,000	Vinci SA, 1.625%, 18/01/29	1,422,622	0.16	EUR 300,000	Bertelsmann SE & Co KGaA, 1.125%, 27/04/26	311,631	0.04
EUR 400,000	Vivendi SA, zero coupon, 13/06/22	396,847	0.04	EUR 400,000	Bertelsmann SE & Co KGaA, 2.000%, 01/04/28	432,005	0.05
EUR 300,000	Vivendi SA, 1.125%, 24/11/23	306,228	0.03	EUR 200,000	Bertelsmann SE & Co KGaA, 1.500%, 15/05/30	205,838	0.02
EUR 600,000	Vivendi SA, 0.875%, 18/09/24	607,219	0.07	EUR 400,000	Commerzbank AG, 0.500%, 06/12/21	401,734	0.05
EUR 500,000	Vivendi SA, 0.625%, 11/06/25	498,108	0.06	EUR 200,000	Commerzbank AG, 1.500%, 21/09/22	202,587	0.02
EUR 200,000	Vivendi SA, 1.875%, 26/05/26	212,289	0.02	EUR 924,000	Commerzbank AG, 0.500%, 28/08/23	923,931	0.10
EUR 500,000	Vivendi SA, 1.125%, 11/12/28	502,654	0.06	EUR 400,000	Commerzbank AG, 0.500%, 13/09/23	392,196	0.04
EUR 200,000	Worldline SA, 0.250%, 18/09/24	196,659	0.02	EUR 600,000	Commerzbank AG, 1.250%, 23/10/23	602,672	0.07
EUR 1,000,000	Worldline SA, 0.875%, 30/06/27	989,785	0.11	EUR 400,000	Commerzbank AG, 1.125%, 24/05/24	398,313	0.04
EUR 750,000	WPP Finance SA, 2.250%, 22/09/26	772,103	0.09	EUR 615,000	Commerzbank AG, 0.625%, 28/08/24	614,614	0.07
EUR 400,000	WPP Finance SA, 2.375%, 19/05/27	410,669	0.05	EUR 300,000	Commerzbank AG, 0.250%, 16/09/24	286,511	0.03
<b>Total France</b>		<b>203,401,875</b>	<b>22.45</b>	EUR 400,000	Commerzbank AG, 1.125%, 19/09/25	396,229	0.04
<b>Germany</b>				EUR 1,000,000	Commerzbank AG, 1.000%, 04/03/26	1,014,150	0.11
EUR 1,000,000	Allianz SE, 5.625%, 17/10/42	1,098,839	0.12	EUR 400,000	Commerzbank AG, 1.125%, 22/06/26	391,767	0.04
EUR 800,000	Allianz SE, 2.241%, 07/07/45	832,344	0.09	EUR 300,000	Commerzbank AG, 0.875%, 22/01/27	287,031	0.03
EUR 600,000	Allianz SE, 3.099%, 06/07/47	662,736	0.07	EUR 400,000	Commerzbank AG, 1.875%, 28/02/28	410,406	0.05
EUR 700,000	Allianz SE, 1.301%, 25/09/49	673,389	0.08				
EUR 1,200,000	Allianz SE, 4.750%, perpetual	1,315,350	0.15				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.79% (continued)				Corporate Bonds - 98.79% (continued)			
Germany (continued)				Germany (continued)			
EUR 59,000	Commerzbank AG, 1.500%, 28/08/28	62,041	0.01	EUR 300,000	EnBW Energie Baden-Wuerttemberg AG, 1.125%, 05/11/79	291,435	0.03
EUR 100,000	Continental AG, zero coupon, 12/09/23	97,644	0.01	EUR 1,100,000	Eurogrid GmbH, 1.875%, 10/06/25	1,187,201	0.13
EUR 600,000	Continental AG, 0.375%, 27/06/25	572,071	0.06	EUR 200,000	Eurogrid GmbH, 1.113%, 15/05/32	210,345	0.02
EUR 400,000	Continental AG, 2.500%, 27/08/26	421,307	0.05	EUR 700,000	Evonik Industries AG, 1.000%, 23/01/23	713,045	0.08
EUR 300,000	Covestro AG, 0.875%, 03/02/26	299,263	0.03	EUR 300,000	Evonik Industries AG, 0.625%, 18/09/25	302,831	0.03
EUR 300,000	Covestro AG, 1.375%, 12/06/30	298,784	0.03	EUR 500,000	Evonik Industries AG, 2.125%, 07/07/77	490,945	0.05
EUR 500,000	CRH Finance Germany GmbH, 1.750%, 16/07/21	505,329	0.06	EUR 500,000	Hannover Rueck SE, 1.125%, 18/04/28	534,709	0.06
EUR 250,000	Deutsche Boerse AG, 2.375%, 05/10/22	262,956	0.03	EUR 500,000	Hannover Rueck SE, 1.125%, 09/10/39	286,228	0.03
EUR 200,000	Deutsche Boerse AG, 1.625%, 08/10/25	218,098	0.02	EUR 300,000	Hannover Rueck SE, 3.375%, perpetual	214,948	0.02
EUR 500,000	Deutsche Boerse AG, 1.125%, 26/03/28	537,563	0.06	EUR 200,000	Hannover Rueck SE, 3.375%, perpetual	214,948	0.02
EUR 400,000	Deutsche Kreditbank AG, 0.750%, 26/09/24	398,731	0.04	EUR 1,000,000	HeidelbergCement AG, 2.250%, 30/03/23	1,035,405	0.11
EUR 1,000,000	Deutsche Pfandbriefbank AG, 0.750%, 07/02/23	998,298	0.11	EUR 800,000	HeidelbergCement AG, 2.250%, 03/06/24	838,781	0.09
EUR 200,000	Deutsche Post AG, 2.750%, 09/10/23	219,080	0.02	EUR 600,000	HeidelbergCement AG, 1.500%, 07/02/25	610,827	0.07
EUR 600,000	Deutsche Post AG, 2.875%, 11/12/24	672,934	0.07	EUR 800,000	Hochtief AG, 1.750%, 03/07/25	841,412	0.09
EUR 300,000	Deutsche Post AG, 1.250%, 01/04/26	317,798	0.04	EUR 500,000	Knorr-Bremse AG, 1.125%, 13/06/25	522,273	0.06
EUR 500,000	Deutsche Post AG, 0.375%, 20/05/26	502,958	0.06	EUR 800,000	Landesbank Baden-Wuerttemberg, 0.500%, 07/06/22	796,277	0.09
EUR 400,000	Deutsche Post AG, 1.000%, 13/12/27	419,545	0.05	EUR 400,000	Landesbank Baden-Wuerttemberg, 0.375%, 24/05/24	397,773	0.04
EUR 500,000	Deutsche Post AG, 1.625%, 05/12/28	547,671	0.06	EUR 400,000	Landesbank Baden-Wuerttemberg, 3.625%, 16/06/25	426,346	0.05
EUR 500,000	Deutsche Post AG, 0.750%, 20/05/29	512,050	0.06	EUR 400,000	Landesbank Baden-Wuerttemberg, 0.375%, 29/07/26	393,429	0.04
EUR 500,000	Deutsche Post AG, 1.000%, 20/05/32	515,277	0.06	EUR 400,000	Landesbank Baden-Wuerttemberg, 2.875%, 28/09/26	408,115	0.05
EUR 245,000	Deutsche Telekom AG, 0.875%, 25/03/26	251,749	0.03	EUR 800,000	Landesbank Baden-Wuerttemberg, 0.375%, 18/02/27	772,703	0.09
EUR 800,000	Deutsche Telekom AG, 0.500%, 05/07/27	800,168	0.09	EUR 600,000	Landesbank Baden-Wuerttemberg, 0.375%, 30/09/27	577,393	0.06
EUR 585,000	Deutsche Telekom AG, 1.750%, 25/03/31	633,634	0.07	EUR 400,000	Landesbank Baden-Wuerttemberg, 2.200%, 09/05/29	378,162	0.04
EUR 300,000	Deutsche Telekom AG, 1.375%, 05/07/34	306,879	0.03	EUR 800,000	Landesbank Hessen-Thuringen Girozentrale, 0.375%, 12/05/25	806,730	0.09
EUR 200,000	Deutsche Telekom AG, 1.375%, 05/07/34	204,586	0.02	EUR 800,000	LANXESS AG, 2.625%, 21/11/22	844,361	0.09
EUR 400,000	Deutsche Telekom AG, 1.750%, 09/12/49	388,506	0.04	EUR 400,000	LANXESS AG, 1.125%, 16/05/25	411,162	0.05
EUR 400,000	EnBW Energie Baden-Wuerttemberg AG, 3.375%, 05/04/77	410,428	0.05	EUR 300,000	LEG Immobilien AG, 0.875%, 28/11/27	298,554	0.03
EUR 300,000	EnBW Energie Baden-Wuerttemberg AG, 1.625%, 05/08/79	290,798	0.03				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.79% (continued)				Corporate Bonds - 98.79% (continued)			
Germany (continued)				Ireland			
EUR 550,000	Linde Finance BV, 2.000%, 18/04/23	581,282	0.06	EUR 700,000	Abbott Ireland Financing DAC, 0.875%, 27/09/23	715,742	0.08
EUR 400,000	Merck Financial Services GmbH, 1.375%, 01/09/22	409,340	0.05	EUR 300,000	Abbott Ireland Financing DAC, 0.100%, 19/11/24	298,233	0.03
EUR 300,000	Merck Financial Services GmbH, 0.005%, 15/12/23	298,599	0.03	EUR 900,000	Abbott Ireland Financing DAC, 1.500%, 27/09/26	961,343	0.11
EUR 300,000	Merck Financial Services GmbH, 0.125%, 16/07/25	298,440	0.03	EUR 300,000	Abbott Ireland Financing DAC, 0.375%, 19/11/27	299,290	0.03
EUR 300,000	Merck Financial Services GmbH, 0.375%, 05/07/27	301,347	0.03	EUR 400,000	AIB Group PLC, 2.250%, 03/07/25	419,629	0.05
EUR 300,000	Merck Financial Services GmbH, 0.500%, 16/07/28	300,554	0.03	EUR 600,000	Aquarius & Investments PLC for Zurich Insurance Co Ltd, 4.250%, 02/10/43	654,048	0.07
EUR 500,000	Merck Financial Services GmbH, 0.875%, 05/07/31	511,639	0.06	EUR 1,000,000	Bank of Ireland Group PLC, 0.750%, 08/07/24	980,506	0.11
EUR 200,000	Merck Kgaa, 2.875%, 25/06/79	208,013	0.02	EUR 300,000	Cloverie PLC for Swiss Reinsurance Co Ltd, 6.625%, 01/09/42	336,764	0.04
EUR 700,000	Merck KGaA, 2.625%, 12/12/74	701,444	0.08	EUR 500,000	Cloverie PLC for Zurich Insurance Co Ltd, 1.750%, 16/09/24	530,946	0.06
EUR 400,000	Merck KGaA, 3.375%, 12/12/74	429,193	0.05	EUR 600,000	Cloverie PLC for Zurich Insurance Co Ltd, 1.500%, 15/12/28	641,045	0.07
EUR 400,000	Merck KGaA, 1.625%, 25/06/79	397,080	0.04	EUR 400,000	CRH Finance DAC, 3.125%, 03/04/23	429,420	0.05
EUR 400,000	Merck KGaA, 2.875%, 25/06/79	416,026	0.05	EUR 325,000	CRH Finance DAC, 1.375%, 18/10/28	341,676	0.04
EUR 500,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 6.250%, 26/05/42	549,123	0.06	EUR 400,000	ESB Finance DAC, 2.125%, 08/06/27	446,076	0.05
EUR 900,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 3.250%, 26/05/49	1,025,331	0.11	EUR 300,000	ESB Finance DAC, 1.750%, 07/02/29	332,225	0.04
EUR 400,000	O2 Telefonica Deutschland Finanzierungs GmbH, 1.750%, 05/07/25	419,427	0.05	EUR 300,000	ESB Finance DAC, 1.125%, 11/06/30	316,103	0.03
EUR 500,000	Robert Bosch GmbH, 1.750%, 08/07/24	534,925	0.06	EUR 400,000	ESB Finance DAC, 1.875%, 14/06/31	451,411	0.05
EUR 600,000	SAP SE, 0.250%, 10/03/22	602,776	0.07	EUR 400,000	ESB Finance DAC, 2.125%, 05/11/33	464,448	0.05
EUR 600,000	SAP SE, 1.125%, 20/02/23	616,565	0.07	EUR 700,000	Johnson Controls International plc, 1.000%, 15/09/23	706,670	0.08
EUR 200,000	SAP SE, zero coupon, 17/05/23	200,116	0.02	EUR 500,000	Kerry Group Financial Services Unltd Co, 2.375%, 10/09/25	550,770	0.06
EUR 700,000	SAP SE, 0.750%, 10/12/24	721,146	0.08	EUR 400,000	Kerry Group Financial Services Unltd Co, 0.625%, 20/09/29	387,281	0.04
EUR 100,000	SAP SE, 1.000%, 01/04/25	104,393	0.01	EUR 300,000	Lunar Funding V for Swisscom AG, 1.875%, 08/09/21	306,125	0.03
EUR 300,000	SAP SE, 1.000%, 13/03/26	314,767	0.04	EUR 500,000	Lunar Funding V for Swisscom AG, 1.750%, 15/09/25	541,102	0.06
EUR 300,000	SAP SE, 0.125%, 18/05/26	300,116	0.03	EUR 200,000	Lunar Funding V for Swisscom AG, 1.125%, 12/10/26	211,912	0.02
EUR 550,000	SAP SE, 1.750%, 22/02/27	604,180	0.07	EUR 1,000,000	Ryanair DAC, 1.125%, 10/03/23	932,279	0.10
EUR 600,000	SAP SE, 1.250%, 10/03/28	645,111	0.07	EUR 400,000	Willow No 2 Ireland PLC for Zurich Insurance Co Ltd, 3.375%, 27/06/22	424,564	0.05
EUR 500,000	SAP SE, 0.375%, 18/05/29	500,442	0.06	EUR 300,000	Zurich Finance Ireland Designated Activity Co, 1.625%, 17/06/39	332,117	0.04
EUR 400,000	SAP SE, 1.375%, 13/03/30	437,188	0.05	EUR 500,000	Zurich Finance Ireland Designated Activity Co, 1.875%, 17/09/50	496,690	0.05
EUR 900,000	SAP SE, 1.625%, 10/03/31	1,007,833	0.11				
EUR 600,000	Schaeffler AG, 1.875%, 26/03/24	580,313	0.06				
EUR 500,000	Schaeffler AG, 2.875%, 26/03/27	494,313	0.06				
EUR 100,000	Talanx AG, 3.125%, 13/02/23	107,867	0.01				
EUR 300,000	Talanx AG, 2.500%, 23/07/26	339,692	0.04				
EUR 500,000	Talanx AG, 2.250%, 05/12/47	511,607	0.06				
EUR 300,000	WPP Finance Deutschland GmbH, 1.625%, 23/03/30	288,428	0.03				
<b>Total Germany</b>		<b>62,210,637</b>	<b>6.87</b>	<b>Total Ireland</b>		<b>13,508,415</b>	<b>1.49</b>

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.79% (continued)				Corporate Bonds - 98.79% (continued)			
Italy				Italy (continued)			
EUR 1,000,000	2i Rete Gas SpA, 1.608%, 31/10/27	1,050,870	0.12	EUR 300,000	Iren SpA, 1.950%, 19/09/25	322,087	0.04
EUR 400,000	A2A SpA, 3.625%, 13/01/22	420,233	0.05	EUR 300,000	Iren SpA, 1.500%, 24/10/27	318,278	0.04
EUR 500,000	ACEA SpA, 2.625%, 15/07/24	541,092	0.06	EUR 250,000	Iren SpA, 0.875%, 14/10/29	251,818	0.03
EUR 400,000	ACEA SpA, 1.000%, 24/10/26	407,188	0.05	EUR 1,000,000	Iren SpA, 1.000%, 01/07/30	981,828	0.11
EUR 300,000	ACEA SpA, 1.500%, 08/06/27	315,353	0.03	EUR 335,000	Italgas SpA, 0.250%, 24/06/25	332,077	0.04
EUR 400,000	ACEA SpA, 1.750%, 23/05/28	423,846	0.05	EUR 400,000	Italgas SpA, 1.625%, 19/01/27	427,763	0.05
EUR 1,250,000	Assicurazioni Generali SpA, 5.125%, 16/09/24	1,488,880	0.16	EUR 400,000	Italgas SpA, 1.625%, 18/01/29	430,610	0.05
EUR 800,000	Assicurazioni Generali SpA, 4.125%, 04/05/26	873,711	0.10	EUR 400,000	Italgas SpA, 0.875%, 24/04/30	403,726	0.04
EUR 200,000	Assicurazioni Generali SpA, 3.875%, 29/01/29	215,749	0.02	EUR 500,000	Italgas SpA, 1.000%, 11/12/31	507,575	0.06
EUR 600,000	Assicurazioni Generali SpA, 7.750%, 12/12/42	694,500	0.08	EUR 400,000	Mediobanca Banca di Credito Finanziario SpA, 0.625%, 27/09/22	398,001	0.04
EUR 400,000	Assicurazioni Generali SpA, 5.500%, 27/10/47	455,211	0.05	EUR 280,000	Mediobanca Di Cred Fin, 1.125%, 15/07/25	276,162	0.03
EUR 1,150,000	Assicurazioni Generali SpA, 5.000%, 08/06/48	1,281,744	0.14	EUR 500,000	Mediobanca Di Cred Fin, 0.875%, 15/01/26	482,800	0.05
EUR 120,000	CDP Reti SpA, 1.875%, 29/05/22	121,541	0.01	EUR 310,000	Snam SpA, 1.000%, 18/09/23	316,403	0.03
EUR 400,000	Enel SpA, 5.250%, 20/05/24	477,970	0.05	EUR 300,000	Snam SpA, zero coupon, 12/05/24	296,403	0.03
EUR 800,000	Enel SpA, 5.625%, 21/06/27	1,082,536	0.12	EUR 700,000	Snam SpA, 1.250%, 28/08/25	728,012	0.08
EUR 500,000	Enel SpA, 2.500%, 24/11/78	499,297	0.06	EUR 1,100,000	Snam SpA, 0.875%, 25/10/26	1,130,413	0.12
EUR 600,000	Enel SpA, 3.500%, 24/05/80	619,194	0.07	EUR 550,000	Snam SpA, 1.375%, 25/10/27	585,227	0.06
EUR 400,000	Enel SpA, 3.375%, 24/11/81	409,873	0.05	EUR 500,000	Snam SpA, 0.750%, 17/06/30	503,062	0.06
EUR 400,000	EssilorLuxottica SA, 2.625%, 10/02/24	434,499	0.05	EUR 320,000	Snam SpA, 1.000%, 12/09/34	321,764	0.04
EUR 400,000	FCA Bank SpA, 1.000%, 21/02/22	397,692	0.04	EUR 800,000	Societa Iniziative Autostradali e Servizi SpA, 3.375%, 13/02/24	838,489	0.09
EUR 400,000	FCA Bank SpA, 1.250%, 21/06/22	398,095	0.04	EUR 600,000	Terna Rete Elettrica Nazionale SpA, 0.875%, 02/02/22	604,707	0.07
EUR 500,000	FCA Bank SpA, 0.625%, 24/11/22	489,531	0.05	EUR 595,000	Terna Rete Elettrica Nazionale SpA, 1.000%, 23/07/23	606,778	0.07
EUR 500,000	FCA Bank SpA, 0.250%, 28/02/23	479,377	0.05	EUR 400,000	Terna Rete Elettrica Nazionale SpA, 4.900%, 28/10/24	478,393	0.05
EUR 500,000	FCA Bank SpA, 0.500%, 13/09/24	470,561	0.05	EUR 120,000	Terna Rete Elettrica Nazionale SpA, 0.125%, 25/07/25	118,667	0.01
EUR 180,000	Hera SpA, 0.875%, 05/07/27	183,076	0.02	EUR 725,000	Terna Rete Elettrica Nazionale SpA, 1.000%, 10/04/26	746,074	0.08
EUR 650,000	Hera SpA, 5.200%, 29/01/28	862,376	0.10	EUR 800,000	Terna Rete Elettrica Nazionale SpA, 1.375%, 26/07/27	848,498	0.09
EUR 400,000	Intesa Sanpaolo SpA, 3.500%, 17/01/22	417,419	0.05	EUR 300,000	Terna Rete Elettrica Nazionale SpA, 1.000%, 11/10/28	309,427	0.03
EUR 860,000	Intesa Sanpaolo SpA, 1.125%, 04/03/22	864,308	0.10	EUR 950,000	UniCredit SpA, 1.000%, 18/01/23	936,701	0.10
EUR 300,000	Intesa Sanpaolo SpA, 0.875%, 27/06/22	300,062	0.03	EUR 700,000	UniCredit SpA, 2.000%, 04/03/23	720,969	0.08
EUR 600,000	Intesa Sanpaolo SpA, 2.125%, 30/08/23	622,436	0.07	EUR 590,000	UniCredit SpA, 0.500%, 09/04/25	568,224	0.06
EUR 800,000	Intesa Sanpaolo SpA, 4.000%, 30/10/23	877,462	0.10	EUR 800,000	UniCredit SpA, 1.250%, 25/06/25	798,480	0.09
EUR 700,000	Intesa Sanpaolo SpA, 1.375%, 18/01/24	705,279	0.08	EUR 500,000	UniCredit SpA, 1.625%, 03/07/25	489,987	0.05
EUR 740,000	Intesa Sanpaolo SpA, 1.000%, 04/07/24	735,401	0.08	EUR 500,000	UniCredit SpA, 1.200%, 20/01/26	479,100	0.05
EUR 700,000	Intesa Sanpaolo SpA, 2.125%, 26/05/25	726,946	0.08	EUR 290,000	UniCredit SpA, 1.250%, 16/06/26	288,532	0.03
EUR 700,000	Intesa Sanpaolo SpA, 1.000%, 19/11/26	683,821	0.08	EUR 600,000	UniCredit SpA, 2.125%, 24/10/26	628,044	0.07
EUR 1,400,000	Intesa Sanpaolo SpA, 1.750%, 20/03/28	1,416,750	0.16	EUR 500,000	UniCredit SpA, 1.800%, 20/01/30	481,133	0.05
EUR 600,000	Intesa Sanpaolo SpA, 1.750%, 04/07/29	601,073	0.07	EUR 400,000	Unione di Banche Italiane SpA, 1.000%, 22/07/22	398,427	0.04
EUR 300,000	Iren SpA, 0.875%, 04/11/24	305,566	0.03	EUR 500,000	Unione di Banche Italiane SpA, 0.750%, 17/10/22	497,709	0.06
				EUR 300,000	Unione di Banche Italiane SpA, 1.500%, 10/04/24	303,410	0.03
				<b>Total Italy</b>		<b>43,506,276</b>	<b>4.80</b>

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.79% (continued)				Corporate Bonds - 98.79% (continued)			
Japan				Luxembourg			
EUR 400,000	Asahi Group Holdings Ltd, 0.321%, 19/09/21	398,060	0.04	EUR 300,000	Aroundtown SA, 1.000%, 07/01/25	298,596	0.03
EUR 400,000	Asahi Group Holdings Ltd, 1.151%, 19/09/25	406,692	0.05	EUR 200,000	Aroundtown SA, 0.625%, 09/07/25	195,318	0.02
EUR 600,000	Mitsubishi UFJ Financial Group Inc, 0.680%, 26/01/23	604,962	0.07	EUR 400,000	Aroundtown SA, 1.875%, 19/01/26	414,915	0.05
EUR 800,000	Mitsubishi UFJ Financial Group Inc, 0.980%, 09/10/23	814,656	0.09	EUR 600,000	Aroundtown SA, 2.000%, 02/11/26	628,273	0.07
EUR 200,000	Mitsubishi UFJ Financial Group Inc, 0.978%, 09/06/24	203,404	0.02	EUR 200,000	Aroundtown SA, 1.625%, 31/01/28	203,536	0.02
EUR 500,000	Mitsubishi UFJ Financial Group Inc, 0.339%, 19/07/24	495,698	0.05	EUR 1,000,000	Aroundtown SA, 1.450%, 09/07/28	996,853	0.11
EUR 375,000	Mizuho Financial Group Inc, 1.020%, 11/10/23	380,473	0.04	EUR 500,000	Aroundtown SA, 2.875%, perpetual	470,350	0.05
EUR 300,000	Mizuho Financial Group Inc, 0.118%, 06/09/24	293,137	0.03	EUR 500,000	Bank of China Luxembourg SA, 0.125%, 16/01/23	490,425	0.05
EUR 300,000	Mizuho Financial Group Inc, 0.956%, 16/10/24	303,822	0.03	EUR 290,000	CPI Property Group SA, 2.750%, 12/05/26	296,280	0.03
EUR 300,000	Mizuho Financial Group Inc, 1.598%, 10/04/28	316,043	0.03	EUR 1,000,000	CPI Property Group SA, 1.625%, 23/04/27	946,725	0.11
EUR 100,000	Mizuho Financial Group Inc, 0.402%, 06/09/29	95,089	0.01	EUR 500,000	Grand City Properties SA, 1.700%, 09/04/24	519,231	0.06
EUR 500,000	Mizuho Financial Group Inc, 0.797%, 15/04/30	487,949	0.05	EUR 500,000	Grand City Properties SA, 1.500%, 17/04/25	516,100	0.06
EUR 600,000	Sumitomo Mitsui Banking Corp, 1.000%, 19/01/22	607,668	0.07	EUR 300,000	Grand City Properties SA, 1.375%, 03/08/26	308,468	0.03
EUR 300,000	Sumitomo Mitsui Banking Corp, 2.750%, 24/07/23	323,266	0.04	EUR 500,000	Grand City Properties SA, 1.500%, 22/02/27	516,886	0.06
EUR 500,000	Sumitomo Mitsui Financial Group Inc, 0.606%, 18/01/22	501,455	0.06	EUR 500,000	Grand City Properties SA, 3.750%, perpetual	508,905	0.06
EUR 300,000	Sumitomo Mitsui Financial Group Inc, 0.819%, 23/07/23	304,157	0.03	EUR 200,000	Hannover Finance Luxembourg SA, 5.000%, 30/06/43	223,174	0.03
EUR 300,000	Sumitomo Mitsui Financial Group Inc, 0.465%, 30/05/24	299,628	0.03	EUR 200,000	HeidelbergCement Finance Luxembourg SA, 3.250%, 21/10/21	206,550	0.02
EUR 1,000,000	Sumitomo Mitsui Financial Group Inc, 1.546%, 15/06/26	1,068,167	0.12	EUR 600,000	HeidelbergCement Finance Luxembourg SA, 0.500%, 09/08/22	594,860	0.07
EUR 300,000	Sumitomo Mitsui Financial Group Inc, 1.413%, 14/06/27	316,072	0.04	EUR 600,000	HeidelbergCement Finance Luxembourg SA, 1.625%, 07/04/26	613,090	0.07
EUR 800,000	Sumitomo Mitsui Financial Group Inc, 0.632%, 23/10/29	776,362	0.09	EUR 200,000	HeidelbergCement Finance Luxembourg SA, 1.500%, 14/06/27	202,456	0.02
<b>Total Japan</b>		<b>8,996,760</b>	<b>0.99</b>	EUR 200,000	HeidelbergCement Finance Luxembourg SA, 1.125%, 01/12/27	197,186	0.02
Jersey				EUR 400,000	HeidelbergCement Finance Luxembourg SA, 1.750%, 24/04/28	407,674	0.05
EUR 600,000	Aptiv PLC, 1.500%, 10/03/25	594,431	0.07	EUR 290,000	Holcim Finance Luxembourg SA, 2.375%, 09/04/25	311,223	0.04
EUR 200,000	Aptiv PLC, 1.600%, 15/09/28	192,697	0.02	EUR 300,000	Holcim Finance Luxembourg SA, 0.500%, 29/11/26	295,078	0.03
EUR 500,000	Heathrow Funding Ltd, 1.500%, 11/02/30	500,535	0.05	EUR 1,000,000	Holcim Finance Luxembourg SA, 2.250%, 26/05/28	1,101,508	0.12
EUR 900,000	Heathrow Funding Ltd, 1.875%, 14/03/34	908,596	0.10	EUR 600,000	Holcim Finance Luxembourg SA, 1.750%, 29/08/29	633,744	0.07
EUR 400,000	Swiss Re Finance Jersey Ltd, 1.375%, 27/05/23	412,245	0.05	EUR 400,000	John Deere Cash Management SA, 0.500%, 15/09/23	403,188	0.05
<b>Total Jersey</b>		<b>2,608,504</b>	<b>0.29</b>				



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.79% (continued)				Corporate Bonds - 98.79% (continued)			
Luxembourg (continued)				Luxembourg (continued)			
EUR 400,000	John Deere Cash Management SA, 1.375%, 02/04/24	415,136	0.05	EUR 500,000	Talanx Finanz Luxembourg SA, 8.367%, 15/06/42	570,469	0.06
EUR 400,000	John Deere Cash Management SA, 1.850%, 02/04/28	432,691	0.05	EUR 500,000	Whirlpool Finance Luxembourg Sarl, 0.500%, 20/02/28	464,306	0.05
EUR 400,000	John Deere Cash Management SA, 2.200%, 02/04/32	452,417	0.05	<b>Total Luxembourg</b>			<b>30,772,592</b>
EUR 400,000	John Deere Cash Management SA, 1.650%, 13/06/39	427,020	0.05	<b>Mexico</b>			
EUR 400,000	Medtronic Global Holdings SCA, zero coupon, 02/12/22	397,255	0.04	EUR 600,000	America Movil SAB de CV, 3.000%, 12/07/21	613,070	0.07
EUR 900,000	Medtronic Global Holdings SCA, 0.375%, 07/03/23	901,517	0.10	EUR 600,000	America Movil SAB de CV, 4.750%, 28/06/22	644,355	0.07
EUR 600,000	Medtronic Global Holdings SCA, 0.250%, 02/07/25	596,540	0.07	EUR 500,000	America Movil SAB de CV, 3.259%, 22/07/23	537,085	0.06
EUR 800,000	Medtronic Global Holdings SCA, 1.125%, 07/03/27	835,153	0.09	EUR 500,000	America Movil SAB de CV, 1.500%, 10/03/24	510,620	0.06
EUR 700,000	Medtronic Global Holdings SCA, 1.625%, 07/03/31	762,457	0.08	EUR 600,000	America Movil SAB de CV, 0.750%, 26/06/27	587,504	0.06
EUR 900,000	Medtronic Global Holdings SCA, 1.000%, 02/07/31	923,559	0.10	EUR 500,000	America Movil SAB de CV, 2.125%, 10/03/28	538,070	0.06
EUR 500,000	Medtronic Global Holdings SCA, 2.250%, 07/03/39	561,674	0.06	EUR 300,000	America Movil SAB de CV, 6.375%, 06/09/73	336,952	0.04
EUR 600,000	Medtronic Global Holdings SCA, 1.500%, 02/07/39	599,123	0.07	EUR 800,000	Fomento Economico Mexicano SAB de CV, 1.750%, 20/03/23	819,198	0.09
EUR 535,000	Medtronic Global Holdings SCA, 1.750%, 02/07/49	521,040	0.06	<b>Total Mexico</b>			<b>4,586,854</b>
EUR 200,000	Mohawk Capital Finance SA, 1.750%, 12/06/27	205,621	0.02	<b>Netherlands</b>			
EUR 800,000	Nestle Finance International Ltd, 0.750%, 08/11/21	808,051	0.09	EUR 400,000	ABB Finance BV, 0.625%, 03/05/23	404,761	0.04
EUR 2,000,000	Nestle Finance International Ltd, 0.375%, 18/01/24	2,029,428	0.22	EUR 900,000	ABB Finance BV, 0.750%, 16/05/24	919,672	0.10
EUR 290,000	Nestle Finance International Ltd, zero coupon, 12/11/24	290,006	0.03	EUR 700,000	Abn Amro Bank NV, 1.250%, 28/05/25	715,408	0.08
EUR 600,000	Nestle Finance International Ltd, 1.125%, 01/04/26	633,864	0.07	EUR 200,000	Abn Amro Bank NV, 0.600%, 15/01/27	196,979	0.02
EUR 240,000	Nestle Finance International Ltd, 0.125%, 12/11/27	238,908	0.03	EUR 685,000	ABN AMRO Bank NV, 0.250%, 03/12/21	686,898	0.08
EUR 500,000	Nestle Finance International Ltd, 1.250%, 02/11/29	549,358	0.06	EUR 1,450,000	ABN AMRO Bank NV, 4.125%, 28/03/22	1,552,967	0.17
EUR 600,000	Nestle Finance International Ltd, 1.500%, 01/04/30	662,162	0.07	EUR 600,000	ABN AMRO Bank NV, 7.125%, 06/07/22	675,356	0.07
EUR 500,000	Nestle Finance International Ltd, 0.375%, 12/05/32	492,671	0.06	EUR 905,000	ABN AMRO Bank NV, 0.500%, 17/07/23	917,755	0.10
EUR 300,000	SELP Finance Sarl, 1.250%, 25/10/23	302,064	0.03	EUR 600,000	ABN AMRO Bank NV, 2.500%, 29/11/23	650,158	0.07
EUR 400,000	SELP Finance Sarl, 1.500%, 20/11/25	399,006	0.04	EUR 1,000,000	ABN AMRO Bank NV, 0.875%, 15/01/24	1,028,357	0.11
EUR 200,000	SELP Finance Sarl, 1.500%, 20/12/26	195,788	0.02	EUR 858,000	ABN AMRO Bank NV, 1.000%, 16/04/25	897,720	0.10
EUR 500,000	SES SA, 0.875%, 04/11/27	462,734	0.05	EUR 400,000	ABN AMRO Bank NV, 0.875%, 22/04/25	414,981	0.05
EUR 1,000,000	Simon International Finance SCA, 1.375%, 18/11/22	1,001,409	0.11	EUR 500,000	ABN AMRO Bank NV, 0.500%, 15/04/26	510,706	0.06
EUR 200,000	Simon International Finance SCA, 1.250%, 13/05/25	197,918	0.02	EUR 600,000	ABN AMRO Bank NV, 2.875%, 18/01/28	622,610	0.07
EUR 900,000	Swiss Re Finance Luxembourg SA, 2.534%, 30/04/50	942,655	0.10	EUR 800,000	Achmea Bank NV, 1.125%, 25/04/22	808,328	0.09
				EUR 400,000	Achmea BV, 6.000%, 04/04/43	437,003	0.05
				EUR 600,000	Achmea BV, 4.250%, perpetual	625,349	0.07

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.79% (continued)				Corporate Bonds - 98.79% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 400,000	Adecco International Financial Services BV, 1.000%, 02/12/24	410,999	0.05	EUR 400,000	Brenntag Finance BV, 1.125%, 27/09/25	398,517	0.04
EUR 425,000	Aegon Bank NV, 0.625%, 21/06/24	425,267	0.05	EUR 500,000	Bunge Finance Europe BV, 1.850%, 16/06/23	503,275	0.06
EUR 200,000	Aegon NV, 1.000%, 08/12/23	203,087	0.02	EUR 300,000	Coca-Cola HBC Finance BV, 1.875%, 11/11/24	319,570	0.04
EUR 450,000	Aegon NV, 4.000%, 25/04/44	472,216	0.05	EUR 500,000	Coca-Cola HBC Finance BV, 1.000%, 14/05/27	512,479	0.06
EUR 200,000	Akzo Nobel NV, 1.750%, 07/11/24	212,736	0.02	EUR 360,000	Coca-Cola HBC Finance BV, 0.625%, 21/11/29	351,945	0.04
EUR 400,000	Akzo Nobel NV, 1.125%, 08/04/26	420,122	0.05	EUR 400,000	Coca-Cola HBC Finance BV, 1.625%, 14/05/31	426,089	0.05
EUR 500,000	Akzo Nobel NV, 1.625%, 14/04/30	526,105	0.06	EUR 400,000	Compass Group Finance Netherlands BV, 1.500%, 05/09/28	421,793	0.05
EUR 125,000	Alliander NV, 0.375%, 10/06/30	126,338	0.01	EUR 600,000	Compass Group International BV, 0.625%, 03/07/24	605,730	0.07
EUR 600,000	Alliander NV, 1.625%, perpetual	611,404	0.07	EUR 400,000	Conti-Gummi Finance BV, 2.125%, 27/11/23	412,432	0.05
EUR 800,000	Allianz Finance II BV, 3.500%, 14/02/22	846,509	0.09	EUR 335,000	Conti-Gummi Finance BV, 1.125%, 25/09/24	334,238	0.04
EUR 600,000	Allianz Finance II BV, 0.250%, 06/06/23	605,052	0.07	EUR 550,000	Cooperatieve Rabobank UA, 4.000%, 11/01/22	584,503	0.06
EUR 100,000	Allianz Finance II BV, zero coupon, 14/01/25	100,085	0.01	EUR 2,100,000	Cooperatieve Rabobank UA, 4.750%, 06/06/22	2,295,851	0.25
EUR 400,000	Allianz Finance II BV, 0.875%, 15/01/26	417,273	0.05	EUR 850,000	Cooperatieve Rabobank UA, 4.125%, 14/09/22	920,164	0.10
EUR 400,000	Allianz Finance II BV, 0.875%, 06/12/27	422,628	0.05	EUR 700,000	Cooperatieve Rabobank UA, 0.500%, 06/12/22	709,905	0.08
EUR 400,000	Allianz Finance II BV, 3.000%, 13/03/28	490,574	0.05	EUR 800,000	Cooperatieve Rabobank UA, 2.375%, 22/05/23	856,866	0.09
EUR 600,000	Allianz Finance II BV, 1.500%, 15/01/30	666,728	0.07	EUR 400,000	Cooperatieve Rabobank UA, 3.875%, 25/07/23	439,199	0.05
EUR 200,000	Allianz Finance II BV, 0.500%, 14/01/31	201,213	0.02	EUR 700,000	Cooperatieve Rabobank UA, 0.750%, 29/08/23	708,312	0.08
EUR 600,000	Allianz Finance II BV, 1.375%, 21/04/31	656,095	0.07	EUR 700,000	Cooperatieve Rabobank UA, 0.625%, 27/02/24	706,537	0.08
EUR 800,000	Allianz Finance II BV, 5.750%, 08/07/41	836,449	0.09	EUR 2,000,000	Cooperatieve Rabobank UA, 4.125%, 14/07/25	2,414,623	0.27
EUR 200,000	Argentum Netherlands BV for Zurich Insurance Co Ltd, 3.500%, 01/10/46	223,026	0.02	EUR 1,400,000	Cooperatieve Rabobank UA, 1.250%, 23/03/26	1,496,392	0.17
EUR 300,000	Argentum Netherlands BV for Zurich Insurance Co Ltd, 2.750%, 19/02/49	322,178	0.04	EUR 300,000	Cooperatieve Rabobank UA, 0.250%, 30/10/26	295,047	0.03
EUR 300,000	ASML Holding NV, 0.625%, 07/07/22	303,291	0.03	EUR 1,100,000	Cooperatieve Rabobank UA, 1.375%, 03/02/27	1,197,620	0.13
EUR 400,000	ASML Holding NV, 3.375%, 19/09/23	441,539	0.05	EUR 500,000	Cooperatieve Rabobank UA, 0.875%, 05/05/28	506,481	0.06
EUR 700,000	ASML Holding NV, 1.375%, 07/07/26	748,058	0.08	EUR 400,000	Cooperatieve Rabobank UA, 1.125%, 07/05/31	415,969	0.05
EUR 400,000	ASML Holding NV, 1.625%, 28/05/27	434,716	0.05	EUR 500,000	CRH Funding BV, 1.875%, 09/01/24	524,141	0.06
EUR 550,000	ASML Holding NV, 0.250%, 25/02/30	529,842	0.06	EUR 400,000	de Volksbank NV, 0.750%, 25/06/23	404,137	0.04
EUR 300,000	ASR Nederland NV, 5.125%, 29/09/45	339,737	0.04	EUR 300,000	de Volksbank NV, 0.010%, 16/09/24	296,977	0.03
EUR 400,000	ASR Nederland NV, 3.375%, 02/05/49	414,324	0.05	EUR 400,000	Deutsche Post Finance BV, 2.950%, 27/06/22	425,203	0.05
EUR 600,000	ASR Nederland NV, 5.000%, perpetual	653,476	0.07				
EUR 400,000	ATF Netherlands BV, 3.750%, 29/12/49	395,867	0.04				
EUR 300,000	BASF Finance Europe NV, 0.750%, 10/11/26	312,210	0.03				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.79% (continued)				Corporate Bonds - 98.79% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 850,000	Deutsche Telekom International Finance BV, 4.250%, 13/07/22	918,855	0.10	EUR 600,000	Enel Finance International NV, 1.125%, 16/09/26	629,455	0.07
EUR 400,000	Deutsche Telekom International Finance BV, 0.625%, 01/12/22	404,700	0.04	EUR 820,000	Enel Finance International NV, 0.375%, 17/06/27	809,541	0.09
EUR 1,300,000	Deutsche Telekom International Finance BV, 0.625%, 03/04/23	1,315,422	0.15	EUR 310,000	Enel Finance International NV, 1.125%, 17/10/34	320,356	0.04
EUR 800,000	Deutsche Telekom International Finance BV, 0.875%, 30/01/24	820,891	0.09	EUR 400,000	Enexis Holding NV, 0.750%, 02/07/31	408,894	0.05
EUR 300,000	Deutsche Telekom International Finance BV, 2.750%, 24/10/24	332,716	0.04	EUR 600,000	Enexis Holdings NV, 1.500%, 20/10/23	626,229	0.07
EUR 400,000	Deutsche Telekom International Finance BV, 0.625%, 13/12/24	406,298	0.04	EUR 305,000	Enexis Holdings NV, 0.625%, 17/06/32	308,969	0.03
EUR 200,000	Deutsche Telekom International Finance BV, 4.875%, 22/04/25	244,866	0.03	EUR 400,000	Evonik Finance BV, 0.750%, 07/09/28	402,811	0.04
EUR 600,000	Deutsche Telekom International Finance BV, 1.375%, 01/12/25	633,559	0.07	EUR 300,000	Givaudan Finance Europe BV, 1.000%, 22/04/27	310,673	0.03
EUR 500,000	Deutsche Telekom International Finance BV, 1.125%, 22/05/26	521,398	0.06	EUR 300,000	Givaudan Finance Europe BV, 1.625%, 22/04/32	321,261	0.04
EUR 800,000	Deutsche Telekom International Finance BV, 1.375%, 30/01/27	845,843	0.09	EUR 200,000	Heineken NV, 3.500%, 19/03/24	223,689	0.02
EUR 600,000	Deutsche Telekom International Finance BV, 3.250%, 17/01/28	714,633	0.08	EUR 400,000	Heineken NV, 1.625%, 30/03/25	423,621	0.05
EUR 1,000,000	Deutsche Telekom International Finance BV, 1.500%, 03/04/28	1,065,346	0.12	EUR 300,000	Heineken NV, 2.875%, 04/08/25	336,870	0.04
EUR 500,000	Deutsche Telekom International Finance BV, 2.000%, 01/12/29	556,040	0.06	EUR 700,000	Heineken NV, 1.000%, 04/05/26	722,487	0.08
EUR 200,000	Deutsche Telekom International Finance BV, 7.500%, 24/01/33	345,357	0.04	EUR 400,000	Heineken NV, 1.375%, 29/01/27	422,945	0.05
EUR 400,000	Digital Dutch Finco BV, 1.500%, 15/03/30	408,667	0.05	EUR 400,000	Heineken NV, 1.250%, 17/03/27	418,152	0.05
EUR 400,000	ELM BV for Swiss Reinsurance Co Ltd, 2.600%, 29/12/49	415,535	0.04	EUR 900,000	Heineken NV, 1.500%, 03/10/29	967,676	0.11
EUR 300,000	EnBW International Finance BV, 4.875%, 16/01/25	365,160	0.04	EUR 500,000	Heineken NV, 2.250%, 30/03/30	565,282	0.06
EUR 300,000	EnBW International Finance BV, 0.625%, 17/04/25	306,829	0.03	EUR 500,000	Heineken NV, 1.750%, 17/03/31	545,872	0.06
EUR 300,000	EnBW International Finance BV, 1.875%, 31/10/33	349,711	0.04	EUR 400,000	Heineken NV, 2.020%, 12/05/32	442,356	0.05
EUR 400,000	EnBW International Finance BV, 6.125%, 07/07/39	718,919	0.08	EUR 400,000	Iberdrola International BV, 3.000%, 31/01/22	418,047	0.05
EUR 200,000	Enel Finance International NV, 5.000%, 12/07/21	210,034	0.02	EUR 800,000	Iberdrola International BV, 2.500%, 24/10/22	843,660	0.09
EUR 1,200,000	Enel Finance International NV, 5.000%, 14/09/22	1,330,327	0.15	EUR 200,000	Iberdrola International BV, 1.125%, 27/01/23	204,894	0.02
EUR 500,000	Enel Finance International NV, 4.875%, 17/04/23	567,123	0.06	EUR 400,000	Iberdrola International BV, 1.750%, 17/09/23	419,894	0.05
EUR 640,000	Enel Finance International NV, zero coupon, 17/06/24	632,179	0.07	EUR 200,000	Iberdrola International BV, 1.875%, 08/10/24	214,190	0.02
EUR 500,000	Enel Finance International NV, 1.000%, 16/09/24	515,843	0.06	EUR 300,000	Iberdrola International BV, 0.375%, 15/09/25	301,296	0.03
EUR 1,200,000	Enel Finance International NV, 1.966%, 27/01/25	1,292,522	0.14	EUR 700,000	Iberdrola International BV, 1.125%, 21/04/26	734,184	0.08
EUR 500,000	Enel Finance International NV, 1.500%, 21/07/25	529,305	0.06	EUR 600,000	Iberdrola International BV, 1.875%, perpetual	597,848	0.07
EUR 750,000	Enel Finance International NV, 1.375%, 01/06/26	798,148	0.09	EUR 300,000	Iberdrola International BV, 2.625%, perpetual	308,070	0.03
				EUR 500,000	Iberdrola International BV, 3.250%, perpetual	528,422	0.06
				EUR 300,000	JAB Holdings BV, 2.125%, 16/09/22	310,058	0.03
				EUR 400,000	JAB Holdings BV, 1.750%, 25/05/23	412,312	0.05
				EUR 400,000	JAB Holdings BV, 1.250%, 22/05/24	406,064	0.04
				EUR 400,000	JAB Holdings BV, 1.625%, 30/04/25	413,360	0.05

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.79% (continued)				Corporate Bonds - 98.79% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 400,000	JAB Holdings BV, 1.750%, 25/06/26	411,670	0.05	EUR 100,000	LeasePlan Corp NV, 1.375%, 07/03/24	100,189	0.01
EUR 300,000	JAB Holdings BV, 2.500%, 17/04/27	319,317	0.04	EUR 300,000	LeasePlan Corp NV, 3.500%, 09/04/25	326,915	0.04
EUR 400,000	JAB Holdings BV, 1.000%, 20/12/27	387,931	0.04	EUR 600,000	Linde Finance BV, 0.250%, 18/01/22	602,884	0.07
EUR 400,000	JAB Holdings BV, 2.000%, 18/05/28	416,517	0.05	EUR 500,000	Linde Finance BV, 0.250%, 19/05/27	503,417	0.06
EUR 400,000	JAB Holdings BV, 2.500%, 25/06/29	432,340	0.05	EUR 370,000	Linde Finance BV, 1.000%, 20/04/28	396,707	0.04
EUR 300,000	JAB Holdings BV, 3.375%, 17/04/35	347,026	0.04	EUR 500,000	Linde Finance BV, 0.550%, 19/05/32	501,953	0.06
EUR 400,000	JAB Holdings BV, 2.250%, 19/12/39	393,663	0.04	EUR 1,000,000	LYB International Finance II BV, 1.875%, 02/03/22	1,012,107	0.11
EUR 800,000	Koninklijke Ahold Delhaize NV, 0.250%, 26/06/25	795,634	0.09	EUR 300,000	Mondelez International Holdings Netherlands BV, 0.875%, 01/10/31	300,194	0.03
EUR 500,000	Koninklijke Ahold Delhaize NV, 1.125%, 19/03/26	518,736	0.06	EUR 300,000	Nationale-Nederlanden Bank NV, 0.375%, 31/05/23	297,767	0.03
EUR 300,000	Koninklijke Ahold Delhaize NV, 1.750%, 02/04/27	324,648	0.04	EUR 300,000	Nationale-Nederlanden Bank NV, 0.375%, 26/02/25	295,156	0.03
EUR 600,000	Koninklijke DSM NV, 1.375%, 26/09/22	619,362	0.07	EUR 200,000	Nationale-Nederlanden Levensverzekering Maatschappij NV, 9.000%, 29/08/42	231,636	0.03
EUR 500,000	Koninklijke DSM NV, 2.375%, 03/04/24	539,948	0.06	EUR 600,000	Naturgy Finance BV, 0.875%, 15/05/25	616,447	0.07
EUR 300,000	Koninklijke DSM NV, 1.000%, 09/04/25	312,105	0.03	EUR 600,000	Naturgy Finance BV, 1.250%, 15/01/26	623,514	0.07
EUR 400,000	Koninklijke DSM NV, 0.750%, 28/09/26	415,211	0.05	EUR 300,000	Naturgy Finance BV, 1.250%, 19/04/26	312,619	0.03
EUR 135,000	Koninklijke DSM NV, 0.250%, 23/06/28	134,677	0.01	EUR 700,000	Naturgy Finance BV, 1.375%, 19/01/27	735,696	0.08
EUR 300,000	Koninklijke DSM NV, 0.625%, 23/06/32	298,418	0.03	EUR 500,000	Naturgy Finance BV, 1.500%, 29/01/28	532,003	0.06
EUR 300,000	Koninklijke KPN NV, 4.250%, 01/03/22	320,022	0.04	EUR 500,000	Naturgy Finance BV, 0.750%, 28/11/29	499,876	0.06
EUR 500,000	Koninklijke KPN NV, 0.625%, 09/04/25	499,114	0.05	EUR 300,000	NE Property BV, 2.625%, 22/05/23	303,000	0.03
EUR 300,000	Koninklijke KPN NV, 1.125%, 11/09/28	303,887	0.03	EUR 300,000	NE Property BV, 1.750%, 23/11/24	288,951	0.03
EUR 300,000	Koninklijke Philips NV, 0.500%, 06/09/23	303,495	0.03	EUR 600,000	NE Property BV, 1.875%, 09/10/26	555,382	0.06
EUR 400,000	Koninklijke Philips NV, 0.750%, 02/05/24	408,257	0.04	EUR 500,000	Nederlandse Gasunie NV, 1.000%, 11/05/26	525,709	0.06
EUR 300,000	Koninklijke Philips NV, 1.375%, 30/03/25	313,689	0.03	EUR 400,000	NIBC Bank NV, 1.500%, 31/01/22	403,152	0.04
EUR 600,000	Koninklijke Philips NV, 0.500%, 22/05/26	605,539	0.07	EUR 300,000	NIBC Bank NV, 1.125%, 19/04/23	297,781	0.03
EUR 425,000	Koninklijke Philips NV, 1.375%, 02/05/28	456,194	0.05	EUR 300,000	NIBC Bank NV, 0.875%, 08/07/25	291,315	0.03
EUR 300,000	Koninklijke Philips NV, 2.000%, 30/03/30	333,551	0.04	EUR 100,000	NN Group NV, 1.000%, 18/03/22	101,026	0.01
EUR 400,000	LeasePlan Corp NV, 1.000%, 25/02/22	397,953	0.04	EUR 200,000	NN Group NV, 0.875%, 13/01/23	201,859	0.02
EUR 100,000	LeasePlan Corp NV, 0.750%, 03/10/22	98,698	0.01	EUR 300,000	NN Group NV, 1.625%, 01/06/27	317,106	0.03
EUR 2,000,000	LeasePlan Corp NV, 0.125%, 13/09/23	1,923,568	0.21	EUR 600,000	NN Group NV, 4.625%, 08/04/44	653,914	0.07
				EUR 700,000	NN Group NV, 4.625%, 13/01/48	793,280	0.09
				EUR 600,000	NN Group NV, 4.375%, perpetual	641,764	0.07
				EUR 800,000	NN Group NV, 4.500%, perpetual	870,349	0.10
				EUR 400,000	RELX Finance BV, zero coupon, 18/03/24	394,316	0.04
				EUR 337,000	RELX Finance BV, 1.000%, 22/03/24	344,513	0.04

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.79% (continued)				Corporate Bonds - 98.79% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 600,000	RELX Finance BV, 1.375%, 12/05/26	629,756	0.07	EUR 1,000,000	Vonovia Finance BV, 1.500%, 10/06/26	1,046,287	0.12
EUR 400,000	RELX Finance BV, 1.500%, 13/05/27	421,096	0.05	EUR 300,000	Vonovia Finance BV, 1.750%, 25/01/27	319,240	0.04
EUR 500,000	RELX Finance BV, 0.500%, 10/03/28	489,797	0.05	EUR 600,000	Vonovia Finance BV, 1.500%, 14/01/28	629,140	0.07
EUR 300,000	RELX Finance BV, 0.875%, 10/03/32	294,456	0.03	EUR 1,000,000	Vonovia Finance BV, 2.125%, 22/03/30	1,103,904	0.12
EUR 500,000	Robert Bosch Investment Nederland BV, 2.625%, 24/05/28	590,102	0.07	EUR 300,000	Vonovia Finance BV, 2.250%, 07/04/30	333,548	0.04
EUR 600,000	Roche Finance Europe BV, 0.500%, 27/02/23	609,485	0.07	EUR 300,000	Vonovia Finance BV, 1.625%, 07/10/39	295,041	0.03
EUR 650,000	Roche Finance Europe BV, 0.875%, 25/02/25	677,710	0.07	EUR 600,000	Vonovia Finance BV, 4.000%, perpetual	613,454	0.07
EUR 195,000	Royal Schiphol Group NV, 2.000%, 06/04/29	215,549	0.02	EUR 600,000	Wintershall Dea Finance BV, 0.452%, 25/09/23	578,688	0.06
EUR 300,000	Royal Schiphol Group NV, 2.000%, 06/04/29	331,614	0.04	EUR 600,000	Wintershall Dea Finance BV, 0.840%, 25/09/25	567,469	0.06
EUR 800,000	Sika Capital BV, 0.875%, 29/04/27	823,141	0.09	EUR 600,000	Wintershall Dea Finance BV, 1.332%, 25/09/28	560,605	0.06
EUR 1,000,000	Stedin Holdings NV, 0.500%, 14/11/29	999,497	0.11	EUR 600,000	Wintershall Dea Finance BV, 1.823%, 25/09/31	559,470	0.06
EUR 400,000	Sudzucker International Finance BV, 1.000%, 28/11/25	383,353	0.04	EUR 600,000	Wolters Kluwer NV, 2.875%, 21/03/23	639,715	0.07
EUR 500,000	Swisscom Finance BV, 0.375%, 14/11/28	502,063	0.06	EUR 478,000	Wolters Kluwer NV, 1.500%, 22/03/27	504,700	0.06
EUR 300,000	Telefonica Europe BV, 5.875%, 14/02/33	461,221	0.05	EUR 500,000	Wolters Kluwer NV, 0.750%, 03/07/30	493,604	0.05
EUR 1,100,000	TenneT Holding BV, 4.500%, 09/02/22	1,176,807	0.13	EUR 300,000	WPC Eurobond BV, 2.250%, 19/07/24	312,906	0.03
EUR 800,000	TenneT Holding BV, 1.000%, 13/06/26	836,236	0.09	EUR 300,000	WPC Eurobond BV, 2.250%, 09/04/26	313,942	0.03
EUR 1,400,000	TenneT Holding BV, 0.875%, 03/06/30	1,460,568	0.16	EUR 300,000	WPC Eurobond BV, 2.125%, 15/04/27	310,407	0.03
EUR 400,000	TenneT Holding BV, 2.000%, 05/06/34	467,175	0.05	EUR 300,000	WPC Eurobond BV, 1.350%, 15/04/28	295,007	0.03
EUR 500,000	TenneT Holding BV, 1.500%, 03/06/39	541,111	0.06	EUR 400,000	Wurth Finance International BV, 0.750%, 22/11/27	411,187	0.05
EUR 100,000	Unilever NV, zero coupon, 31/07/21	99,954	0.01		<b>Total Netherlands</b>	<b>138,273,508</b>	<b>15.26</b>
EUR 1,200,000	Unilever NV, 0.500%, 12/08/23	1,223,513	0.13		<b>New Zealand</b>		
EUR 400,000	Unilever NV, 0.500%, 29/04/24	409,919	0.05	EUR 300,000	ANZ New Zealand Int'l Ltd, 0.400%, 01/03/22	301,378	0.03
EUR 600,000	Unilever NV, 1.250%, 25/03/25	634,206	0.07	EUR 400,000	ANZ New Zealand Int'l Ltd, 1.125%, 20/03/25	416,041	0.05
EUR 1,000,000	Unilever NV, 0.875%, 31/07/25	1,044,639	0.12	EUR 300,000	ANZ New Zealand Int'l Ltd, 0.375%, 17/09/29	294,352	0.03
EUR 800,000	Unilever NV, 1.000%, 14/02/27	849,383	0.09	EUR 500,000	BNZ International Funding Ltd, 0.625%, 23/04/22	504,315	0.06
EUR 600,000	Unilever NV, 1.750%, 25/03/30	680,556	0.08	EUR 500,000	BNZ International Funding Ltd, 0.500%, 13/05/23	502,886	0.06
EUR 1,400,000	Unilever NV, 1.375%, 04/09/30	1,563,539	0.17	EUR 400,000	BNZ International Funding Ltd, 0.375%, 14/09/24	401,307	0.04
EUR 600,000	Unilever NV, 1.625%, 12/02/33	688,566	0.08		<b>Total New Zealand</b>	<b>2,420,279</b>	<b>0.27</b>
EUR 1,200,000	Vonovia Finance BV, 2.125%, 09/07/22	1,242,488	0.14				
EUR 800,000	Vonovia Finance BV, 2.250%, 15/12/23	852,468	0.09				
EUR 300,000	Vonovia Finance BV, 1.625%, 07/04/24	312,574	0.03				
EUR 1,100,000	Vonovia Finance BV, 1.800%, 29/06/25	1,165,174	0.13				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.79% (continued)				Corporate Bonds - 98.79% (continued)			
Norway				Spain (continued)			
EUR 700,000	DNB Bank ASA, 4.250%, 18/01/22	745,666	0.08	EUR 800,000	Banco Bilbao Vizcaya Argentaria SA, 0.625%, 17/01/22	804,922	0.09
EUR 300,000	DNB Bank ASA, 1.125%, 01/03/23	308,883	0.03	EUR 1,000,000	Banco Bilbao Vizcaya Argentaria SA, 0.750%, 11/09/22	1,002,876	0.11
EUR 500,000	DNB Bank ASA, 0.600%, 25/09/23	508,966	0.06	EUR 600,000	Banco Bilbao Vizcaya Argentaria SA, 1.125%, 28/02/24	602,482	0.07
EUR 500,000	DNB Bank ASA, 0.050%, 14/11/23	499,203	0.06	EUR 500,000	Banco Bilbao Vizcaya Argentaria SA, 0.375%, 02/10/24	485,133	0.05
EUR 375,000	DNB Bank ASA, 0.250%, 09/04/24	377,217	0.04	EUR 600,000	Banco Bilbao Vizcaya Argentaria SA, 1.375%, 14/05/25	610,839	0.07
EUR 410,000	DNB Bank ASA, 1.250%, 01/03/27	409,006	0.05	EUR 600,000	Banco Bilbao Vizcaya Argentaria SA, 1.000%, 21/06/26	596,306	0.06
EUR 1,000,000	DNB Bank ASA, 1.125%, 20/03/28	992,173	0.11	EUR 900,000	Banco Bilbao Vizcaya Argentaria SA, 0.500%, 14/01/27	859,981	0.10
EUR 600,000	Sparebank 1 Oestlandet, 0.250%, 30/09/24	595,299	0.07	EUR 600,000	Banco Bilbao Vizcaya Argentaria SA, 3.500%, 10/02/27	661,051	0.07
EUR 400,000	SpareBank 1 SMN, 0.500%, 09/03/22	400,657	0.04	EUR 400,000	Banco Bilbao Vizcaya Argentaria SA, 2.575%, 22/02/29	406,687	0.04
EUR 300,000	SpareBank 1 SMN, 0.750%, 03/07/23	302,727	0.03	EUR 600,000	Banco Bilbao Vizcaya Argentaria SA, 1.000%, 16/01/30	562,954	0.06
EUR 400,000	SpareBank 1 SMN, 0.125%, 11/09/26	390,246	0.04	EUR 800,000	Banco de Sabadell SA, 0.875%, 05/03/23	781,613	0.09
EUR 600,000	SpareBank 1 SR-Bank ASA, 0.375%, 10/02/22	600,012	0.07	EUR 100,000	Banco de Sabadell SA, 1.750%, 29/06/23	100,536	0.01
EUR 400,000	SpareBank 1 SR-Bank ASA, 0.625%, 25/03/24	401,789	0.04	EUR 600,000	Banco de Sabadell SA, 0.875%, 22/07/25	570,794	0.06
EUR 500,000	Statkraft AS, 2.500%, 28/11/22	528,313	0.06	EUR 400,000	Bankinter SA, 0.875%, 05/03/24	404,252	0.04
EUR 200,000	Statkraft AS, 1.500%, 21/09/23	208,277	0.02	EUR 400,000	Bankinter SA, 0.875%, 08/07/26	387,573	0.04
EUR 300,000	Statkraft AS, 1.125%, 20/03/25	313,297	0.03	EUR 300,000	Bankinter SA, 2.500%, 06/04/27	299,862	0.03
EUR 400,000	Statkraft AS, 1.500%, 26/03/30	433,158	0.05	EUR 500,000	Bankinter SA, 0.625%, 06/10/27	470,970	0.05
EUR 400,000	Telenor ASA, 2.750%, 27/06/22	421,766	0.05	EUR 800,000	CaixaBank SA, 1.125%, 12/01/23	800,673	0.09
EUR 100,000	Telenor ASA, zero coupon, 25/09/23	99,791	0.01	EUR 600,000	CaixaBank SA, 0.750%, 18/04/23	601,967	0.07
EUR 300,000	Telenor ASA, 2.625%, 06/12/24	332,625	0.04	EUR 600,000	CaixaBank SA, 1.750%, 24/10/23	609,683	0.07
EUR 500,000	Telenor ASA, 2.500%, 22/05/25	555,767	0.06	EUR 600,000	CaixaBank SA, 2.375%, 01/02/24	623,155	0.07
EUR 700,000	Telenor ASA, 0.750%, 31/05/26	719,901	0.08	EUR 600,000	CaixaBank SA, 1.125%, 17/05/24	608,612	0.07
EUR 600,000	Telenor ASA, 0.250%, 25/09/27	598,563	0.07	EUR 800,000	CaixaBank SA, 0.625%, 01/10/24	776,470	0.09
EUR 100,000	Telenor ASA, 0.250%, 14/02/28	99,096	0.01	EUR 300,000	CaixaBank SA, 0.375%, 03/02/25	294,638	0.03
EUR 800,000	Telenor ASA, 1.125%, 31/05/29	843,589	0.09	EUR 600,000	CaixaBank SA, 1.125%, 27/03/26	609,451	0.07
EUR 200,000	Telenor ASA, 0.625%, 25/09/31	199,662	0.02	EUR 800,000	CaixaBank SA, 1.375%, 19/06/26	796,721	0.09
EUR 300,000	Telenor ASA, 1.750%, 31/05/34	331,910	0.04	EUR 600,000	CaixaBank SA, 3.500%, 15/02/27	612,064	0.07
EUR 100,000	Telenor ASA, 0.875%, 14/02/35	98,166	0.01	EUR 600,000	CaixaBank SA, 2.750%, 14/07/28	607,948	0.07
<b>Total Norway</b>		<b>12,315,725</b>	<b>1.36</b>	EUR 600,000	CaixaBank SA, 2.250%, 17/04/30	590,138	0.07
Poland				EUR 600,000	Criteria Caixa SAU, 1.625%, 21/04/22	612,643	0.07
EUR 119,000	Powszechna Kasa Oszczednosci Bank Polski SA, 0.750%, 25/07/21	118,250	0.01	EUR 500,000	Criteria Caixa SAU, 1.500%, 10/05/23	509,245	0.06
<b>Total Poland</b>		<b>118,250</b>	<b>0.01</b>	EUR 400,000	Criteria Caixa SAU, 1.375%, 10/04/24	405,083	0.04
Spain				EUR 400,000	Enagas Financiaciones SAU, 2.500%, 11/04/22	416,346	0.05
EUR 500,000	ACS Servicios Comunicaciones y Energia SL, 1.875%, 20/04/26	516,315	0.06	EUR 300,000	Enagas Financiaciones SAU, 1.250%, 06/02/25	315,125	0.03
EUR 500,000	Amadeus Capital Markets SAU, 1.625%, 17/11/21	503,619	0.06	EUR 400,000	Enagas Financiaciones SAU, 0.750%, 27/10/26	411,761	0.05
EUR 400,000	Amadeus IT Group SA, 0.875%, 18/09/23	393,682	0.04	EUR 500,000	Enagas Financiaciones SAU, 1.375%, 05/05/28	539,555	0.06
EUR 500,000	Amadeus IT Group SA, 2.500%, 20/05/24	516,465	0.06				
EUR 400,000	Amadeus IT Group SA, 1.500%, 18/09/26	399,857	0.04				
EUR 500,000	Amadeus IT Group SA, 2.875%, 20/05/27	527,745	0.06				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.79% (continued)				Corporate Bonds - 98.79% (continued)			
Spain (continued)				Spain (continued)			
EUR 500,000	FCC Aqualia SA, 1.413%, 08/06/22	500,537	0.06	EUR 900,000	Telefonica Emisiones SA, 1.460%, 13/04/26	944,356	0.10
EUR 300,000	FCC Aqualia SA, 2.629%, 08/06/27	311,944	0.03	EUR 600,000	Telefonica Emisiones SA, 1.447%, 22/01/27	629,956	0.07
EUR 1,000,000	Ferrovial Emisiones SA, 0.375%, 14/09/22	996,600	0.11	EUR 300,000	Telefonica Emisiones SA, 1.201%, 21/08/27	309,558	0.03
EUR 200,000	Ferrovial Emisiones SA, 1.382%, 14/05/26	202,338	0.02	EUR 800,000	Telefonica Emisiones SA, 1.715%, 12/01/28	858,819	0.09
EUR 200,000	Iberdrola Finanzas SA, 1.000%, 07/03/24	205,464	0.02	EUR 600,000	Telefonica Emisiones SA, 2.318%, 17/10/28	675,737	0.07
EUR 1,000,000	Iberdrola Finanzas SA, 1.000%, 07/03/25	1,034,809	0.11	EUR 400,000	Telefonica Emisiones SA, 1.788%, 12/03/29	428,786	0.05
EUR 200,000	Iberdrola Finanzas SA, 0.875%, 16/06/25	205,573	0.02	EUR 100,000	Telefonica Emisiones SA, 0.664%, 03/02/30	97,074	0.01
EUR 400,000	Iberdrola Finanzas SA, 1.250%, 28/10/26	423,461	0.05	EUR 400,000	Telefonica Emisiones SA, 1.930%, 17/10/31	431,275	0.05
EUR 600,000	Iberdrola Finanzas SA, 1.250%, 13/09/27	642,177	0.07	EUR 425,000	Telefonica Emisiones SA, 1.957%, 01/07/39	445,820	0.05
EUR 400,000	Iberdrola Finanzas SA, 1.621%, 29/11/29	443,468	0.05	EUR 700,000	Telefonica Emisiones SAU, 2.932%, 17/10/29	824,991	0.09
EUR 500,000	Inmobiliaria Colonial Socimi SA, 2.728%, 05/06/23	524,108	0.06	<b>Total Spain</b>		<b>46,815,377</b>	<b>5.17</b>
EUR 500,000	Inmobiliaria Colonial Socimi SA, 1.450%, 28/10/24	500,645	0.06	<b>Sweden</b>			
EUR 200,000	Inmobiliaria Colonial Socimi SA, 1.625%, 28/11/25	200,094	0.02	EUR 600,000	Akzo Nobel NV, 2.625%, 27/07/22	631,407	0.07
EUR 500,000	Inmobiliaria Colonial Socimi SA, zero coupon, 17/04/26	505,319	0.06	EUR 500,000	Alfa Laval Treasury International AB, 1.375%, 12/09/22	507,701	0.06
EUR 700,000	Mapfre SA, 1.625%, 19/05/26	746,960	0.08	EUR 500,000	Atlas Copco AB, 2.500%, 28/02/23	531,877	0.06
EUR 400,000	Mapfre SA, 4.375%, 31/03/47	434,020	0.05	EUR 400,000	Atlas Copco AB, 0.625%, 30/08/26	409,072	0.05
EUR 300,000	Mapfre SA, 4.125%, 07/09/48	321,490	0.04	EUR 400,000	Castellum AB, 2.125%, 20/11/23	410,311	0.05
EUR 1,000,000	Merlin Properties Socimi SA, 2.225%, 25/04/23	1,010,450	0.11	EUR 1,000,000	Heimstaden Bostad AB, 2.125%, 05/09/23	1,022,326	0.11
EUR 900,000	Merlin Properties Socimi SA, 1.875%, 02/11/26	882,151	0.10	EUR 400,000	Lansforsakringar Bank AB, 0.500%, 19/09/22	400,983	0.04
EUR 600,000	Naturgy Capital Markets SA, 1.125%, 11/04/24	617,164	0.07	EUR 300,000	Lansforsakringar Bank AB, 0.875%, 25/09/23	304,267	0.03
EUR 500,000	Prosegur Cash SA, 1.375%, 04/02/26	488,021	0.05	EUR 300,000	Lansforsakringar Bank AB, 0.125%, 19/02/25	293,843	0.03
EUR 300,000	Prosegur Cia de Seguridad SA, 1.000%, 08/02/23	299,095	0.03	EUR 275,000	Nordea Bank Abp, 0.300%, 30/06/22	276,916	0.03
EUR 1,000,000	Red Electrica Financiaciones SAU, 1.250%, 13/03/27	1,063,904	0.12	EUR 800,000	Nordea Bank Abp, 3.250%, 05/07/22	852,546	0.09
EUR 200,000	Red Electrica Financiaciones SAU, 0.375%, 24/07/28	201,173	0.02	EUR 560,000	Nordea Bank Abp, 0.875%, 26/06/23	567,510	0.06
EUR 1,100,000	Telefonica Emisiones SA, 0.750%, 13/04/22	1,112,415	0.12	EUR 800,000	Nordea Bank Abp, 1.125%, 12/02/25	841,825	0.09
EUR 1,300,000	Telefonica Emisiones SA, 2.242%, 27/05/22	1,351,680	0.15	EUR 600,000	Nordea Bank Abp, 1.000%, 07/09/26	597,176	0.07
EUR 500,000	Telefonica Emisiones SA, 3.987%, 23/01/23	548,798	0.06	EUR 500,000	SBAB Bank AB, 0.250%, 07/09/22	500,779	0.06
EUR 700,000	Telefonica Emisiones SA, 1.069%, 05/02/24	718,688	0.08	EUR 500,000	SBAB Bank AB, 0.750%, 14/06/23	508,813	0.06
EUR 500,000	Telefonica Emisiones SA, 1.528%, 17/01/25	524,129	0.06	EUR 200,000	SBAB Bank AB, 0.500%, 13/05/25	203,167	0.02
EUR 900,000	Telefonica Emisiones SA, 1.495%, 11/09/25	944,538	0.10	EUR 500,000	Skandinaviska Enskilda, 0.625%, 12/11/29	496,927	0.06
				EUR 400,000	Skandinaviska Enskilda Banken AB, 0.750%, 24/08/21	403,641	0.04

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.79% (continued)				Corporate Bonds - 98.79% (continued)			
Sweden (continued)				United Kingdom (continued)			
EUR 300,000	Skandinaviska Enskilda Banken AB, 0.300%, 17/02/22	301,352	0.03	EUR 400,000	Aviva PLC, 3.875%, 03/07/44	426,881	0.05
EUR 605,000	Skandinaviska Enskilda Banken AB, 0.500%, 13/03/23	612,581	0.07	EUR 209,000	Aviva PLC, 3.375%, 04/12/45	222,021	0.02
EUR 600,000	Skandinaviska Enskilda Banken AB, 0.250%, 19/05/23	603,697	0.07	EUR 400,000	Brambles Finance PLC, 1.500%, 04/10/27	403,734	0.04
EUR 600,000	Skandinaviska Enskilda Banken AB, 0.050%, 01/07/24	598,280	0.06	EUR 300,000	British Telecommunications PLC, 0.500%, 23/06/22	301,130	0.03
EUR 560,000	Skandinaviska Enskilda Banken AB, 0.375%, 11/02/27	552,380	0.06	EUR 300,000	British Telecommunications PLC, 1.125%, 10/03/23	305,706	0.03
EUR 500,000	Skandinaviska Enskilda Banken AB, 1.375%, 31/10/28	501,876	0.06	EUR 285,000	British Telecommunications PLC, 0.875%, 26/09/23	288,593	0.03
EUR 1,000,000	Svenska Handelsbanken AB, 4.375%, 20/10/21	1,058,221	0.12	EUR 200,000	British Telecommunications PLC, 1.000%, 23/06/24	203,626	0.02
EUR 1,200,000	Svenska Handelsbanken AB, 2.625%, 23/08/22	1,266,403	0.14	EUR 1,310,000	British Telecommunications PLC, 1.000%, 21/11/24	1,328,713	0.15
EUR 800,000	Svenska Handelsbanken AB, 1.125%, 14/12/22	822,059	0.09	EUR 300,000	British Telecommunications PLC, 0.500%, 12/09/25	297,446	0.03
EUR 500,000	Svenska Handelsbanken AB, 0.500%, 21/03/23	506,996	0.06	EUR 900,000	British Telecommunications PLC, 1.750%, 10/03/26	950,204	0.11
EUR 600,000	Svenska Handelsbanken AB, 0.125%, 18/06/24	601,868	0.07	EUR 600,000	British Telecommunications PLC, 1.500%, 23/06/27	623,371	0.07
EUR 725,000	Svenska Handelsbanken AB, 1.000%, 15/04/25	754,639	0.08	EUR 365,000	British Telecommunications PLC, 2.125%, 26/09/28	396,528	0.04
EUR 300,000	Svenska Handelsbanken AB, 0.050%, 03/09/26	292,663	0.03	EUR 600,000	British Telecommunications PLC, 1.125%, 12/09/29	601,501	0.07
EUR 400,000	Svenska Handelsbanken AB, 1.250%, 02/03/28	404,191	0.04	EUR 500,000	Cadent Finance PLC, 0.625%, 22/09/24	504,799	0.06
EUR 400,000	Svenska Handelsbanken AB, 1.625%, 05/03/29	411,570	0.05	EUR 300,000	Cadent Finance PLC, 0.750%, 11/03/32	293,163	0.03
EUR 600,000	Svenska Handelsbanken AB, 0.500%, 18/02/30	587,394	0.07	EUR 400,000	Coca-Cola European Partners PLC, 1.125%, 26/05/24	412,484	0.05
EUR 300,000	Tele2 AB, 1.125%, 15/05/24	308,750	0.03	EUR 400,000	Coca-Cola European Partners PLC, 1.750%, 27/03/26	424,355	0.05
EUR 400,000	Tele2 AB, 2.125%, 15/05/28	434,304	0.05	EUR 800,000	Coca-Cola European Partners PLC, 1.125%, 12/04/29	822,958	0.09
EUR 400,000	Telia Co AB, 3.625%, 14/02/24	447,614	0.05	EUR 700,000	Coca-Cola European Partners PLC, 0.700%, 12/09/31	679,226	0.08
EUR 500,000	Telia Co AB, 3.875%, 01/10/25	585,188	0.06	EUR 400,000	Compass Group PLC, 1.875%, 27/01/23	413,848	0.05
EUR 400,000	Telia Co AB, 3.000%, 07/09/27	466,054	0.05	EUR 700,000	Diageo Finance PLC, 0.250%, 22/10/21	700,464	0.08
EUR 600,000	Telia Co AB, 2.125%, 20/02/34	654,128	0.07	EUR 500,000	Diageo Finance PLC, 0.125%, 12/10/23	499,968	0.06
EUR 800,000	Telia Co AB, 3.000%, 04/04/78	813,819	0.09	EUR 300,000	Diageo Finance PLC, 0.500%, 19/06/24	303,626	0.03
EUR 300,000	Telia Co AB, 1.375%, 11/05/81	282,037	0.03	EUR 1,100,000	Diageo Finance PLC, 2.375%, 20/05/26	1,228,210	0.14
EUR 200,000	Vattenfall AB, 5.375%, 29/04/24	238,887	0.03	EUR 500,000	Diageo Finance PLC, 1.875%, 27/03/27	548,090	0.06
EUR 100,000	Vattenfall AB, 0.050%, 15/10/25	98,765	0.01	EUR 200,000	Diageo Finance PLC, 1.500%, 22/10/27	215,887	0.02
EUR 300,000	Vattenfall AB, 0.500%, 24/06/26	300,150	0.03	EUR 600,000	Diageo Finance PLC, 2.500%, 27/03/32	718,498	0.08
EUR 1,000,000	Vattenfall AB, 3.000%, 19/03/77	1,030,617	0.11	EUR 200,000	DS Smith PLC, 2.250%, 16/09/22	204,924	0.02
<b>Total Sweden</b>		<b>25,297,570</b>	<b>2.79</b>	EUR 700,000	DS Smith PLC, 1.375%, 26/07/24	704,153	0.08
<b>United Kingdom</b>				EUR 300,000	DS Smith PLC, 0.875%, 12/09/26	289,425	0.03
EUR 400,000	AstraZeneca PLC, 0.875%, 24/11/21	404,642	0.04	EUR 500,000	easyJet PLC, 1.750%, 09/02/23	447,158	0.05
EUR 500,000	AstraZeneca PLC, 0.750%, 12/05/24	511,329	0.06				
EUR 500,000	AstraZeneca PLC, 1.250%, 12/05/28	535,457	0.06				
EUR 215,000	Aviva PLC, 0.625%, 27/10/23	217,062	0.02				
EUR 900,000	Aviva PLC, 1.875%, 13/11/27	972,582	0.11				
EUR 800,000	Aviva PLC, 6.125%, 05/07/43	903,096	0.10				



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.79% (continued)				Corporate Bonds - 98.79% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
EUR 300,000	GlaxoSmithKline Capital PLC, zero coupon, 23/09/21	299,720	0.03	EUR 100,000	Mondi Finance PLC, 1.500%, 15/04/24	102,559	0.01
EUR 295,000	GlaxoSmithKline Capital PLC, 0.125%, 12/05/23	295,081	0.03	EUR 900,000	Mondi Finance PLC, 1.625%, 27/04/26	938,209	0.10
EUR 300,000	GlaxoSmithKline Capital PLC, zero coupon, 23/09/23	298,894	0.03	EUR 500,000	Motability Operations Group PLC, 0.375%, 03/01/26	497,593	0.06
EUR 600,000	GlaxoSmithKline Capital PLC, 1.375%, 02/12/24	632,314	0.07	EUR 200,000	National Grid Electricity Transmission PLC, 0.190%, 20/01/25	200,318	0.02
EUR 400,000	GlaxoSmithKline Capital PLC, 4.000%, 16/06/25	475,645	0.05	EUR 600,000	Nationwide Building Society, 0.625%, 19/04/23	608,369	0.07
EUR 600,000	GlaxoSmithKline Capital PLC, 1.250%, 21/05/26	635,043	0.07	EUR 500,000	Nationwide Building Society, 1.250%, 03/03/25	527,894	0.06
EUR 400,000	GlaxoSmithKline Capital PLC, 1.000%, 12/09/26	418,964	0.05	EUR 600,000	Nationwide Building Society, 1.500%, 08/03/26	620,995	0.07
EUR 300,000	GlaxoSmithKline Capital PLC, 1.375%, 12/09/29	327,183	0.04	EUR 900,000	Nationwide Building Society, 2.000%, 25/07/29	899,480	0.10
EUR 400,000	GlaxoSmithKline Capital PLC, 1.750%, 21/05/30	448,013	0.05	EUR 1,000,000	Natwest Markets PLC, 0.625%, 02/03/22	995,622	0.11
EUR 400,000	Hammerson PLC, 2.000%, 01/07/22	361,250	0.04	EUR 300,000	Natwest Markets PLC, 1.125%, 14/06/23	301,268	0.03
EUR 400,000	Hammerson PLC, 1.750%, 15/03/23	339,500	0.04	EUR 800,000	NatWest Markets PLC, 1.000%, 28/05/24	796,128	0.09
EUR 600,000	Informa PLC, 1.500%, 05/07/23	588,114	0.07	EUR 600,000	NatWest Markets PLC, 2.750%, 02/04/25	642,740	0.07
EUR 250,000	Informa PLC, 1.250%, 22/04/28	226,937	0.03	EUR 135,000	NGG Finance PLC, 1.625%, 05/12/79	132,360	0.01
EUR 300,000	InterContinental Hotels Group PLC, 2.125%, 15/05/27	288,398	0.03	EUR 50,000	NGG Finance PLC, 2.125%, 05/09/82	49,004	0.01
EUR 600,000	ITV PLC, 1.375%, 26/09/26	577,062	0.06	EUR 600,000	Omnicom Finance Holdings PLC, 0.800%, 08/07/27	580,328	0.06
EUR 1,500,000	Lloyds Bank Corporate Markets PLC, 0.250%, 04/10/22	1,487,301	0.16	EUR 300,000	Omnicom Finance Holdings PLC, 1.400%, 08/07/31	296,789	0.03
EUR 165,000	Lloyds Bank Corporate Markets PLC, 0.375%, 28/01/25	162,421	0.02	EUR 1,000,000	Royal Bank of Scotland Group PLC, 2.000%, 08/03/23	1,016,435	0.11
EUR 650,000	Lloyds Bank Corporate Markets PLC, 2.375%, 09/04/26	698,960	0.08	EUR 1,000,000	Royal Bank of Scotland Group PLC, 2.500%, 22/03/23	1,040,098	0.11
EUR 500,000	Lloyds Bank PLC, 1.250%, 13/01/25	529,930	0.06	EUR 700,000	Royal Bank of Scotland Group PLC, 2.000%, 04/03/25	721,283	0.08
EUR 500,000	Lloyds Banking Group PLC, 0.750%, 09/11/21	501,750	0.06	EUR 400,000	Royal Bank of Scotland Group PLC, 0.750%, 15/11/25	391,752	0.04
EUR 400,000	Lloyds Banking Group PLC, 1.000%, 09/11/23	403,646	0.04	EUR 800,000	Royal Bank of Scotland Group PLC, 1.750%, 02/03/26	818,535	0.09
EUR 800,000	Lloyds Banking Group PLC, 0.625%, 15/01/24	794,568	0.09	EUR 800,000	Royal Mail PLC, 1.250%, 08/10/26	764,996	0.08
EUR 700,000	Lloyds Banking Group PLC, 0.500%, 12/11/25	683,698	0.08	EUR 1,150,000	Sky Ltd, 1.500%, 15/09/21	1,166,813	0.13
EUR 1,000,000	Lloyds Banking Group PLC, 3.500%, 01/04/26	1,107,604	0.12	EUR 600,000	Sky Ltd, 1.875%, 24/11/23	631,417	0.07
EUR 600,000	Lloyds Banking Group PLC, 1.500%, 12/09/27	629,440	0.07	EUR 300,000	Sky Ltd, 2.250%, 17/11/25	329,693	0.04
EUR 400,000	Lloyds Banking Group PLC, 1.750%, 07/09/28	398,278	0.04	EUR 700,000	Sky Ltd, 2.500%, 15/09/26	787,846	0.09
EUR 400,000	Lloyds Banking Group PLC, 4.500%, 18/03/30	431,516	0.05	EUR 800,000	Smiths Group PLC, 2.000%, 23/02/27	819,682	0.09
EUR 100,000	London Stock Exchange Group PLC, 0.875%, 19/09/24	102,335	0.01	EUR 800,000	SSE PLC, 2.375%, 10/02/22	825,490	0.09
EUR 400,000	London Stock Exchange Group PLC, 1.750%, 06/12/27	432,520	0.05	EUR 500,000	SSE PLC, 1.750%, 08/09/23	522,035	0.06
EUR 500,000	London Stock Exchange Group PLC, 1.750%, 19/09/29	540,351	0.06	EUR 400,000	SSE PLC, 1.250%, 16/04/25	412,404	0.05
				EUR 300,000	SSE PLC, 0.875%, 06/09/25	303,742	0.03
				EUR 300,000	SSE PLC, 1.375%, 04/09/27	313,083	0.03
				EUR 300,000	SSE PLC, 1.750%, 16/04/30	313,938	0.03

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.79% (continued)				Corporate Bonds - 98.79% (continued)			
United Kingdom (continued)				United States (continued)			
EUR 500,000	Standard Chartered PLC, 3.625%, 23/11/22	535,434	0.06	EUR 500,000	AbbVie Inc, 1.250%, 18/11/31	513,943	0.06
EUR 700,000	Standard Chartered PLC, 0.750%, 03/10/23	698,082	0.08	EUR 900,000	Amgen Inc, 1.250%, 25/02/22	914,223	0.10
EUR 200,000	Standard Chartered PLC, 3.125%, 19/11/24	218,087	0.02	EUR 500,000	Amgen Inc, 2.000%, 25/02/26	543,813	0.06
EUR 300,000	Standard Chartered PLC, 0.900%, 02/07/27	297,496	0.03	EUR 900,000	Apple Inc, 1.000%, 10/11/22	923,823	0.10
EUR 379,000	Standard Chartered PLC, 1.625%, 03/10/27	392,684	0.04	EUR 800,000	Apple Inc, 1.375%, 17/01/24	842,833	0.09
EUR 350,000	Standard Chartered PLC, 0.850%, 27/01/28	344,920	0.04	EUR 700,000	Apple Inc, 0.875%, 24/05/25	731,660	0.08
EUR 125,000	Standard Chartered PLC, 2.500%, 09/09/30	126,884	0.01	EUR 340,000	Apple Inc, 0.500%, 15/11/25	339,619	0.04
EUR 500,000	Tesco Corporate Treasury Services PLC, 1.375%, 24/10/23	510,197	0.06	EUR 1,000,000	Apple Inc, 1.625%, 10/11/26	1,097,643	0.12
EUR 600,000	Tesco Corporate Treasury Services PLC, 2.500%, 01/07/24	638,055	0.07	EUR 900,000	Apple Inc, 2.000%, 17/09/27	1,020,319	0.11
EUR 500,000	Tesco Corporate Treasury Services PLC, 0.875%, 29/05/26	495,305	0.05	EUR 800,000	Apple Inc, 1.375%, 24/05/29	879,050	0.10
EUR 400,000	Unilever PLC, 1.500%, 11/06/39	452,392	0.05	EUR 565,000	Apple Inc, 0.500%, 15/11/31	575,940	0.06
EUR 200,000	Vodafone Group PLC, 1.250%, 25/08/21	202,499	0.02	EUR 500,000	Archer-Daniels-Midland Co, 1.000%, 12/09/25	513,799	0.06
EUR 600,000	Vodafone Group PLC, 0.375%, 22/11/21	602,028	0.07	EUR 200,000	AT&T Inc, 2.650%, 17/12/21	205,574	0.02
EUR 1,000,000	Vodafone Group PLC, 4.650%, 20/01/22	1,070,256	0.12	EUR 1,200,000	AT&T Inc, 1.450%, 01/06/22	1,220,436	0.13
EUR 800,000	Vodafone Group PLC, 1.750%, 25/08/23	836,010	0.09	EUR 500,000	AT&T Inc, 2.500%, 15/03/23	524,935	0.06
EUR 400,000	Vodafone Group PLC, 0.500%, 30/01/24	402,306	0.04	EUR 1,300,000	AT&T Inc, 1.300%, 05/09/23	1,323,798	0.15
EUR 1,100,000	Vodafone Group PLC, 1.125%, 20/11/25	1,137,829	0.13	EUR 200,000	AT&T Inc, 1.950%, 15/09/23	206,873	0.02
EUR 500,000	Vodafone Group PLC, 2.200%, 25/08/26	549,086	0.06	EUR 1,100,000	AT&T Inc, 2.400%, 15/03/24	1,163,849	0.13
EUR 1,400,000	Vodafone Group PLC, 0.900%, 24/11/26	1,424,758	0.16	EUR 600,000	AT&T Inc, 3.500%, 17/12/25	683,760	0.08
EUR 400,000	Vodafone Group PLC, 1.500%, 24/07/27	422,470	0.05	EUR 600,000	AT&T Inc, 0.250%, 04/03/26	577,734	0.06
EUR 400,000	Vodafone Group PLC, 1.875%, 20/11/29	439,472	0.05	EUR 800,000	AT&T Inc, 0.800%, 04/03/30	762,565	0.08
EUR 1,200,000	Vodafone Group PLC, 1.625%, 24/11/30	1,271,547	0.14	EUR 1,000,000	AT&T Inc, 3.550%, 17/12/32	1,199,179	0.13
EUR 400,000	Vodafone Group PLC, 2.875%, 20/11/37	462,467	0.05	EUR 400,000	AT&T Inc, 3.375%, 15/03/34	474,628	0.05
EUR 400,000	Vodafone Group PLC, 2.500%, 24/05/39	440,150	0.05	EUR 900,000	AT&T Inc, 2.450%, 15/03/35	955,138	0.11
EUR 600,000	WPP Finance 2013, 3.000%, 20/11/23	638,006	0.07	EUR 2,100,000	AT&T Inc, 3.150%, 04/09/36	2,372,379	0.26
EUR 300,000	WPP Finance 2016, 1.375%, 20/03/25	297,816	0.03	EUR 500,000	AT&T Inc, 1.800%, 14/09/39	467,052	0.05
	<b>Total United Kingdom</b>	<b>68,696,428</b>	<b>7.58</b>	EUR 200,000	Autoliv Inc, 0.750%, 26/06/23	195,008	0.02
	<b>United States</b>			EUR 400,000	Avery Dennison Corp, 1.250%, 03/03/25	406,015	0.04
EUR 1,100,000	AbbVie Inc, 1.375%, 17/05/24	1,133,470	0.13	EUR 700,000	Bank of America Corp, 1.375%, 10/09/21	710,285	0.08
EUR 400,000	AbbVie Inc, 0.750%, 18/11/27	399,755	0.04	EUR 700,000	Bank of America Corp, 1.625%, 14/09/22	720,109	0.08
EUR 400,000	AbbVie Inc, 2.125%, 17/11/28	442,325	0.05	EUR 800,000	Bank of America Corp, 0.750%, 26/07/23	807,657	0.09
				EUR 900,000	Bank of America Corp, 2.375%, 19/06/24	967,065	0.11
				EUR 800,000	Bank of America Corp, 1.379%, 07/02/25	822,979	0.09
				EUR 100,000	Bank of America Corp, 1.375%, 26/03/25	104,115	0.01
				EUR 600,000	Bank of America Corp, 0.808%, 09/05/26	603,070	0.07
				EUR 1,200,000	Bank of America Corp, 1.776%, 04/05/27	1,268,530	0.14
				EUR 1,000,000	Bank of America Corp, 1.662%, 25/04/28	1,052,842	0.12
				EUR 1,000,000	Bank of America Corp, 3.648%, 31/03/29	1,196,128	0.13
				EUR 800,000	Bank of America Corp, 0.580%, 08/08/29	772,447	0.09
				EUR 800,000	Bank of America Corp, 1.381%, 09/05/30	822,512	0.09

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.79% (continued)				Corporate Bonds - 98.79% (continued)			
United States (continued)				United States (continued)			
EUR 500,000	Baxter International Inc, 0.400%, 15/05/24	503,135	0.06	EUR 700,000	Digital Euro Finco LLC, 2.500%, 16/01/26	756,350	0.08
EUR 400,000	Baxter International Inc, 1.300%, 30/05/25	418,548	0.05	EUR 300,000	Digital Euro Finco LLC, 1.125%, 09/04/28	300,070	0.03
EUR 700,000	Baxter International Inc, 1.300%, 15/05/29	730,628	0.08	EUR 600,000	DXC Technology Co, 1.750%, 15/01/26	589,215	0.07
EUR 300,000	Berkshire Hathaway Inc, 0.625%, 17/01/23	304,047	0.03	EUR 800,000	Ecolab Inc, 1.000%, 15/01/24	823,710	0.09
EUR 400,000	Berkshire Hathaway Inc, 0.750%, 16/03/23	406,800	0.05	EUR 500,000	Ecolab Inc, 2.625%, 08/07/25	552,091	0.06
EUR 600,000	Berkshire Hathaway Inc, 1.300%, 15/03/24	624,922	0.07	EUR 1,000,000	Eli Lilly & Co, 1.625%, 02/06/26	1,087,782	0.12
EUR 600,000	Berkshire Hathaway Inc, zero coupon, 12/03/25	593,718	0.07	EUR 250,000	Eli Lilly & Co, 0.625%, 01/11/31	253,290	0.03
EUR 700,000	Berkshire Hathaway Inc, 1.125%, 16/03/27	737,462	0.08	EUR 700,000	Eli Lilly & Co, 1.700%, 01/11/49	726,984	0.08
EUR 400,000	Berkshire Hathaway Inc, 2.150%, 15/03/28	453,891	0.05	EUR 1,000,000	Emerson Electric Co, 1.250%, 15/10/25	1,051,445	0.12
EUR 600,000	Berkshire Hathaway Inc, 1.625%, 16/03/35	675,551	0.07	EUR 600,000	FedEx Corp, 1.000%, 11/01/23	604,533	0.07
EUR 600,000	Booking Holdings Inc, 0.800%, 10/03/22	601,175	0.07	EUR 300,000	FedEx Corp, 0.450%, 05/08/25	290,940	0.03
EUR 500,000	Booking Holdings Inc, 2.150%, 25/11/22	515,807	0.06	EUR 800,000	FedEx Corp, 1.625%, 11/01/27	814,615	0.09
EUR 600,000	Booking Holdings Inc, 2.375%, 23/09/24	637,389	0.07	EUR 500,000	FedEx Corp, 1.300%, 05/08/31	475,646	0.05
EUR 600,000	Booking Holdings Inc, 1.800%, 03/03/27	621,048	0.07	EUR 545,000	Fidelity National Information Services Inc, 0.125%, 03/12/22	542,167	0.06
EUR 465,000	Chubb INA Holdings Inc, 0.300%, 15/12/24	460,022	0.05	EUR 900,000	Fidelity National Information Services Inc, 0.750%, 21/05/23	905,818	0.10
EUR 300,000	Chubb INA Holdings Inc, 0.875%, 15/06/27	301,938	0.03	EUR 360,000	Fidelity National Information Services Inc, 0.625%, 03/12/25	356,532	0.04
EUR 1,000,000	Chubb INA Holdings Inc, 1.550%, 15/03/28	1,052,579	0.12	EUR 900,000	Fidelity National Information Services Inc, 1.500%, 21/05/27	929,989	0.10
EUR 775,000	Chubb INA Holdings Inc, 0.875%, 15/12/29	769,452	0.09	EUR 270,000	Fidelity National Information Services Inc, 1.000%, 03/12/28	266,801	0.03
EUR 400,000	Chubb INA Holdings Inc, 1.400%, 15/06/31	411,678	0.05	EUR 800,000	Fidelity National Information Services Inc, 2.000%, 21/05/30	854,546	0.09
EUR 600,000	Coca-Cola Co, 0.125%, 22/09/22	599,727	0.07	EUR 500,000	Fidelity National Information Services Inc, 2.950%, 21/05/39	571,919	0.06
EUR 1,000,000	Coca-Cola Co, 0.750%, 09/03/23	1,015,917	0.11	EUR 500,000	Flowserve Corp, 1.250%, 17/03/22	485,105	0.05
EUR 400,000	Coca-Cola Co, 0.500%, 08/03/24	405,610	0.04	EUR 300,000	General Mills Inc, 1.000%, 27/04/23	303,667	0.03
EUR 1,800,000	Coca-Cola Co, 0.750%, 22/09/26	1,852,381	0.20	EUR 150,000	General Mills Inc, 0.450%, 15/01/26	147,606	0.02
EUR 800,000	Coca-Cola Co, 1.250%, 08/03/31	852,378	0.09	EUR 200,000	International Business Machines Corp, 0.500%, 07/09/21	200,880	0.02
EUR 1,200,000	Coca-Cola Co, 1.625%, 09/03/35	1,317,211	0.15	EUR 725,000	International Business Machines Corp, 0.375%, 31/01/23	727,745	0.09
EUR 400,000	Coca-Cola Co, 1.100%, 02/09/36	411,298	0.05	EUR 600,000	International Business Machines Corp, 1.250%, 26/05/23	617,626	0.07
EUR 300,000	Colgate-Palmolive Co, 0.500%, 06/03/26	306,515	0.03	EUR 200,000	International Business Machines Corp, 1.125%, 06/09/24	206,960	0.02
EUR 600,000	Colgate-Palmolive Co, 1.375%, 06/03/34	674,477	0.07	EUR 1,300,000	International Business Machines Corp, 0.875%, 31/01/25	1,331,380	0.15
EUR 285,000	Colgate-Palmolive Co, 0.875%, 12/11/39	290,725	0.03	EUR 700,000	International Business Machines Corp, 0.950%, 23/05/25	720,286	0.08
EUR 300,000	Comcast Corp, 0.250%, 20/05/27	294,382	0.03	EUR 800,000	International Business Machines Corp, 2.875%, 07/11/25	902,914	0.10
EUR 600,000	Comcast Corp, 0.750%, 20/02/32	583,544	0.06	EUR 650,000	International Business Machines Corp, 1.250%, 29/01/27	678,173	0.08
EUR 300,000	Comcast Corp, 1.250%, 20/02/40	290,131	0.03	EUR 1,000,000	International Business Machines Corp, 0.300%, 11/02/28	972,726	0.11
EUR 400,000	Digital Euro Finco LLC, 2.625%, 15/04/24	426,769	0.05	EUR 200,000	International Business Machines Corp, 1.750%, 07/03/28	215,814	0.02

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.79% (continued)				Corporate Bonds - 98.79% (continued)			
United States (continued)				United States (continued)			
EUR 800,000	International Business Machines Corp, 1.500%, 23/05/29	852,616	0.09	EUR 500,000	Metropolitan Life Global Funding I, 0.550%, 16/06/27	503,320	0.06
EUR 800,000	International Business Machines Corp, 1.750%, 31/01/31	871,674	0.10	EUR 1,100,000	Microsoft Corp, 2.125%, 06/12/21	1,128,819	0.12
EUR 800,000	International Business Machines Corp, 0.650%, 11/02/32	770,674	0.09	EUR 1,300,000	Microsoft Corp, 3.125%, 06/12/28	1,622,743	0.18
EUR 500,000	International Business Machines Corp, 1.200%, 11/02/40	477,577	0.05	EUR 300,000	Microsoft Corp, 2.625%, 02/05/33	383,522	0.04
EUR 1,000,000	International Flavors & Fragrances Inc, 1.800%, 25/09/26	1,006,714	0.11	EUR 600,000	MMS USA Investments Inc, 0.625%, 13/06/25	573,291	0.06
EUR 800,000	JPMorgan Chase & Co, 1.375%, 16/09/21	813,021	0.09	EUR 500,000	MMS USA Investments Inc, 1.250%, 13/06/28	475,317	0.05
EUR 1,500,000	JPMorgan Chase & Co, 1.500%, 26/10/22	1,543,403	0.17	EUR 400,000	MMS USA Investments Inc, 1.750%, 13/06/31	381,284	0.04
EUR 600,000	JPMorgan Chase & Co, 2.750%, 01/02/23	638,244	0.07	EUR 500,000	Molson Coors Brewing Co, 1.250%, 15/07/24	483,222	0.05
EUR 1,200,000	JPMorgan Chase & Co, 0.625%, 25/01/24	1,209,687	0.13	EUR 500,000	Mondelez International Inc, 1.625%, 08/03/27	527,876	0.06
EUR 800,000	JPMorgan Chase & Co, 3.000%, 19/02/26	912,311	0.10	EUR 700,000	Moody's Corp, 1.750%, 09/03/27	754,710	0.08
EUR 900,000	JPMorgan Chase & Co, 1.500%, 29/10/26	958,678	0.11	EUR 175,000	Moody's Corp, 0.950%, 25/02/30	178,814	0.02
EUR 2,100,000	JPMorgan Chase & Co, 1.090%, 11/03/27	2,144,703	0.24	EUR 900,000	Morgan Stanley, 1.875%, 30/03/23	933,720	0.10
EUR 800,000	JPMorgan Chase & Co, 0.389%, 24/02/28	779,864	0.09	EUR 1,000,000	Morgan Stanley, 1.750%, 11/03/24	1,044,196	0.12
EUR 1,200,000	JPMorgan Chase & Co, 1.638%, 18/05/28	1,263,793	0.14	EUR 1,000,000	Morgan Stanley, 0.637%, 26/07/24	1,000,316	0.11
EUR 600,000	JPMorgan Chase & Co, 2.875%, 24/05/28	706,843	0.08	EUR 2,000,000	Morgan Stanley, 1.342%, 23/10/26	2,062,041	0.23
EUR 700,000	JPMorgan Chase & Co, 1.812%, 12/06/29	763,885	0.08	EUR 1,000,000	Morgan Stanley, 1.375%, 27/10/26	1,043,818	0.12
EUR 1,000,000	JPMorgan Chase & Co, 1.001%, 25/07/31	997,187	0.11	EUR 1,200,000	Morgan Stanley, 1.875%, 27/04/27	1,297,893	0.14
EUR 1,100,000	JPMorgan Chase & Co, 1.047%, 04/11/32	1,097,459	0.12	EUR 500,000	Nasdaq Inc, 1.750%, 19/05/23	519,057	0.06
EUR 500,000	Kellogg Co, 0.800%, 17/11/22	504,183	0.06	EUR 500,000	Nasdaq Inc, 1.750%, 28/03/29	537,033	0.06
EUR 400,000	Kellogg Co, 1.000%, 17/05/24	405,649	0.05	EUR 195,000	Nasdaq Inc, 0.875%, 13/02/30	193,934	0.02
EUR 500,000	Kellogg Co, 1.250%, 10/03/25	511,025	0.06	EUR 500,000	National Grid North America Inc, 0.750%, 11/02/22	503,154	0.06
EUR 300,000	Kimberly-Clark Corp, 0.625%, 07/09/24	306,516	0.03	EUR 400,000	National Grid North America Inc, 0.750%, 08/08/23	405,425	0.04
EUR 200,000	ManpowerGroup Inc, 1.750%, 22/06/26	203,334	0.02	EUR 700,000	National Grid North America Inc, 1.000%, 12/07/24	719,365	0.08
EUR 200,000	Marsh & McLennan Cos Inc, 1.349%, 21/09/26	209,007	0.02	EUR 850,000	Oracle Corp, 3.125%, 10/07/25	972,160	0.11
EUR 400,000	Marsh & McLennan Cos Inc, 1.979%, 21/03/30	439,473	0.05	EUR 300,000	Pepsico Inc, 0.750%, 18/03/27	310,422	0.03
EUR 300,000	Merck & Co Inc, 0.500%, 02/11/24	306,307	0.03	EUR 500,000	PepsiCo Inc, 0.250%, 06/05/24	502,948	0.06
EUR 600,000	Merck & Co Inc, 1.875%, 15/10/26	663,540	0.07	EUR 300,000	PepsiCo Inc, 2.625%, 28/04/26	341,785	0.04
EUR 300,000	Merck & Co Inc, 2.500%, 15/10/34	374,368	0.04	EUR 100,000	PepsiCo Inc, 0.750%, 18/03/27	103,474	0.01
EUR 295,000	Metropolitan Life Global Funding I, zero coupon, 23/09/22	294,177	0.03	EUR 600,000	PepsiCo Inc, 0.875%, 18/07/28	626,458	0.07
EUR 1,300,000	Metropolitan Life Global Funding I, 2.375%, 11/01/23	1,373,702	0.15	EUR 200,000	PepsiCo Inc, 1.125%, 18/03/31	211,343	0.02
EUR 750,000	Metropolitan Life Global Funding I, 0.375%, 09/04/24	753,679	0.08	EUR 300,000	PepsiCo Inc, 0.875%, 16/10/39	294,551	0.03
				EUR 1,000,000	Pfizer Inc, 1.000%, 06/03/27	1,048,283	0.12
				EUR 800,000	PPG Industries Inc, 0.875%, 03/11/25	812,196	0.09
				EUR 500,000	PPG Industries Inc, 1.400%, 13/03/27	513,532	0.06
				EUR 100,000	Praxair Inc, 1.200%, 12/02/24	104,318	0.01
				EUR 500,000	Praxair Inc, 1.625%, 01/12/25	536,681	0.06
				EUR 600,000	Procter & Gamble Co, 2.000%, 16/08/22	626,413	0.07
				EUR 700,000	Procter & Gamble Co, 1.125%, 02/11/23	728,908	0.08

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.79% (continued)				Corporate Bonds - 98.79% (continued)			
United States (continued)				United States (continued)			
EUR 250,000	Procter & Gamble Co, 0.500%, 25/10/24	256,715	0.03	EUR 300,000	WP Carey Inc, 2.000%, 20/01/23	306,310	0.03
EUR 500,000	Procter & Gamble Co, 0.625%, 30/10/24	515,405	0.06	EUR 300,000	Xylem Inc, 2.250%, 11/03/23	310,336	0.03
EUR 600,000	Procter & Gamble Co, 4.875%, 11/05/27	799,721	0.09	EUR 400,000	Zimmer Biomet Holdings Inc, 1.414%, 13/12/22	400,750	0.04
EUR 500,000	Procter & Gamble Co, 1.200%, 30/10/28	546,548	0.06	EUR 300,000	Zimmer Biomet Holdings Inc, 2.425%, 13/12/26	317,415	0.04
EUR 300,000	Procter & Gamble Co, 1.250%, 25/10/29	328,805	0.04	<b>Total United States</b>		<b>144,593,361</b>	<b>15.96</b>
EUR 300,000	Procter & Gamble Co, 1.875%, 30/10/38	360,717	0.04	<b>Total Corporate Bonds</b>		<b>894,943,868</b>	<b>98.79</b>
EUR 300,000	Prologis Euro Finance LLC, 0.250%, 10/09/27	293,368	0.03	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
EUR 800,000	Prologis Euro Finance LLC, 1.875%, 05/01/29	871,221	0.10	894,943,868 98.79			
EUR 500,000	Prologis Euro Finance LLC, 0.625%, 10/09/31	480,841	0.05	Other transferable securities			
EUR 1,000,000	Prologis LP, 3.000%, 18/01/22	1,035,572	0.11	Corporate Bonds - 0.27%			
EUR 850,000	Prologis LP, 3.375%, 20/02/24	937,618	0.10	Spain			
EUR 200,000	Prologis LP, 3.000%, 02/06/26	229,285	0.03	EUR 500,000	Telefonica Emisiones SAU, 1.807%, 21/05/32	526,073	0.06
EUR 500,000	PVH Corp, 3.125%, 15/12/27	480,181	0.05	<b>Total Spain</b>		<b>526,073</b>	<b>0.06</b>
EUR 300,000	RELX Capital Inc, 1.300%, 12/05/25	312,348	0.03	United States			
EUR 800,000	United Parcel Service Inc, 1.625%, 15/11/25	852,881	0.09	EUR 400,000	AbbVie Inc, 1.250%, 01/06/24	408,633	0.04
EUR 800,000	United Parcel Service Inc, 1.000%, 15/11/28	820,545	0.09	EUR 500,000	AT&T Inc, 1.800%, 05/09/26	522,270	0.06
EUR 400,000	Verizon Communications Inc, 1.625%, 01/03/24	420,097	0.05	EUR 900,000	AT&T Inc, 2.350%, 05/09/29	980,142	0.11
EUR 600,000	Verizon Communications Inc, 0.875%, 02/04/25	611,454	0.07	<b>Total United States</b>		<b>1,911,045</b>	<b>0.21</b>
EUR 800,000	Verizon Communications Inc, 3.250%, 17/02/26	916,259	0.10	<b>Total Corporate Bonds</b>		<b>2,437,118</b>	<b>0.27</b>
EUR 1,600,000	Verizon Communications Inc, 0.875%, 08/04/27	1,618,152	0.18	<b>Total Other transferable securities</b>		<b>2,437,118</b>	<b>0.27</b>
EUR 1,000,000	Verizon Communications Inc, 1.375%, 02/11/28	1,050,838	0.12	<b>TOTAL INVESTMENTS</b>		<b>897,380,986</b>	<b>99.06</b>
EUR 1,000,000	Verizon Communications Inc, 1.250%, 08/04/30	1,031,579	0.11	<b>Other Net Assets/(Liabilities)</b>			
EUR 700,000	Verizon Communications Inc, 2.625%, 01/12/31	819,537	0.09	<b>8,537,909</b>			
EUR 300,000	Verizon Communications Inc, 0.875%, 19/03/32	294,058	0.03	<b>TOTAL NET ASSETS</b>			
EUR 500,000	Verizon Communications Inc, 1.300%, 18/05/33	508,415	0.06	<b>905,918,895</b>			
EUR 1,000,000	Verizon Communications Inc, 2.875%, 15/01/38	1,200,680	0.13	<b>100.00</b>			
EUR 400,000	Verizon Communications Inc, 1.500%, 19/09/39	390,009	0.04				
EUR 500,000	Verizon Communications Inc, 1.850%, 18/05/40	510,423	0.06				
EUR 600,000	VF Corp, 0.625%, 20/09/23	602,280	0.07				
EUR 180,000	VF Corp, 0.250%, 25/02/28	170,014	0.02				
EUR 500,000	VF Corp, zero coupon, 25/02/32	455,606	0.05				
EUR 500,000	Walgreens Boots Alliance Inc, 2.125%, 20/11/26	512,686	0.06				

## Schedule of Investments

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.02%				Corporate Bonds - 99.02% <i>(continued)</i>			
Australia				Austria <i>(continued)</i>			
EUR 200,000	APT Pipelines Ltd, 1.375%, 22/03/22	202,568	0.22	EUR 100,000	Telekom Finanzmanagement GmbH, 4.000%, 04/04/22	106,561	0.11
EUR 200,000	APT Pipelines Ltd, 2.000%, 22/03/27	211,420	0.23	EUR 100,000	Telekom Finanzmanagement GmbH, 1.500%, 07/12/26	107,655	0.11
EUR 200,000	Aurizon Network Pty Ltd, 3.125%, 01/06/26	220,542	0.24	<b>Total Austria</b>		<b>1,447,578</b>	<b>1.54</b>
EUR 100,000	Australia & New Zealand Banking Group Ltd, 0.750%, 29/09/26	104,152	0.11	Belgium			
EUR 200,000	BHP Billiton Finance Ltd, 2.250%, 25/09/20	200,972	0.21	EUR 100,000	Anheuser Busch InBev SA, 2.875%, 02/04/32	113,337	0.12
EUR 100,000	BHP Billiton Finance Ltd, 1.500%, 29/04/30	106,181	0.11	EUR 200,000	Anheuser-Busch InBev SA/NV, 1.150%, 22/01/27	204,800	0.22
EUR 100,000	BHP Billiton Finance Ltd, 3.125%, 29/04/33	124,628	0.13	EUR 100,000	Anheuser-Busch InBev SA/NV, 2.000%, 17/03/28	107,826	0.11
EUR 100,000	Brambles Finance Ltd, 2.375%, 12/06/24	105,658	0.11	EUR 100,000	Elia System Operator SA/NV, 1.375%, 27/05/24	104,294	0.11
EUR 100,000	Commonwealth Bank of Australia, 0.500%, 11/07/22	101,108	0.11	EUR 200,000	Elia System Operator SA/NV, 1.375%, 14/01/26	210,714	0.22
EUR 100,000	Commonwealth Bank of Australia, 1.125%, 18/01/28	107,367	0.12	EUR 100,000	KBC Group NV, 0.750%, 01/03/22	100,915	0.11
EUR 100,000	National Australia Bank Ltd, 2.000%, 12/11/20	100,766	0.11	EUR 100,000	KBC Group NV, 0.750%, 18/10/23	101,358	0.11
EUR 200,000	Origin Energy Finance Ltd, 2.500%, 23/10/20	201,208	0.21	EUR 100,000	Solvay SA, 1.625%, 02/12/22	102,764	0.11
EUR 200,000	Origin Energy Finance Ltd, 3.500%, 04/10/21	206,954	0.22	EUR 100,000	Solvay SA, 2.750%, 02/12/27	112,251	0.12
EUR 100,000	Origin Energy Finance Ltd, 1.000%, 17/09/29	94,089	0.10	<b>Total Belgium</b>		<b>1,158,259</b>	<b>1.23</b>
EUR 100,000	Sydney Airport Finance Co Pty Ltd, 2.750%, 23/04/24	104,943	0.11	British Virgin Islands			
EUR 200,000	Sydney Airport Finance Co Pty Ltd, 1.750%, 26/04/28	201,128	0.21	EUR 400,000	Talent Yield European Ltd, 1.300%, 21/04/22	402,420	0.43
EUR 300,000	Transurban Finance Co Pty Ltd, 1.875%, 16/09/24	311,316	0.33	<b>Total British Virgin Islands</b>		<b>402,420</b>	<b>0.43</b>
EUR 100,000	Wesfarmers Ltd, 1.250%, 07/10/21	101,302	0.11	Canada			
EUR 250,000	Wesfarmers Ltd, 2.750%, 02/08/22	262,230	0.28	EUR 200,000	Bank of Montreal, 0.250%, 17/11/21	200,472	0.21
EUR 100,000	Westpac Banking Corp, 1.125%, 05/09/27	106,746	0.11	EUR 100,000	Bank of Nova Scotia, 0.375%, 06/04/22	100,298	0.11
<b>Total Australia</b>		<b>3,175,278</b>	<b>3.38</b>	EUR 100,000	Canadian Imperial Bank of Commerce, 0.750%, 22/03/23	101,924	0.11
Austria				EUR 100,000	Canadian Imperial Bank of Commerce, 0.375%, 03/05/24	99,466	0.11
EUR 200,000	Erste Group Bank AG, 0.375%, 16/04/24	200,948	0.21	EUR 100,000	Great-West Lifeco Inc, 2.500%, 18/04/23	105,526	0.11
EUR 100,000	Erste Group Bank AG, 0.875%, 22/05/26	101,037	0.11	EUR 100,000	Great-West Lifeco Inc, 1.750%, 07/12/26	105,289	0.11
EUR 100,000	OMV AG, 2.625%, 27/09/22	105,741	0.11	EUR 100,000	Royal Bank of Canada, 0.250%, 02/05/24	99,972	0.11
EUR 100,000	OMV AG, 0.750%, 04/12/23	101,965	0.11	EUR 100,000	Royal Bank of Canada, 0.125%, 23/07/24	99,287	0.11
EUR 200,000	OMV AG, 1.000%, 14/12/26	208,426	0.22	EUR 200,000	Toronto-Dominion Bank, 0.625%, 08/03/21	201,034	0.21
EUR 100,000	OMV AG, 1.875%, 04/12/28	110,030	0.12	<b>Total Canada</b>		<b>1,113,268</b>	<b>1.19</b>
EUR 100,000	Raiffeisen Bank International AG, 0.250%, 05/07/21	99,989	0.11	Cayman Islands			
EUR 300,000	Raiffeisen Bank International AG, 1.000%, 04/12/23	305,226	0.33	EUR 200,000	CK Hutchison Finance 16 Ltd, 1.250%, 06/04/23	202,354	0.21
				EUR 250,000	Hutchison Whampoa Finance 14 Ltd, 1.375%, 31/10/21	252,805	0.27
				<b>Total Cayman Islands</b>		<b>455,159</b>	<b>0.48</b>

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 99.02% (continued)				Corporate Bonds - 99.02% (continued)			
Denmark				France (continued)			
EUR 200,000	Carlsberg Breweries A/S, 2.625%, 15/11/22	211,386	0.22	EUR 200,000	Credit Agricole SA, 1.250%, 14/04/26	212,972	0.23
EUR 200,000	Carlsberg Breweries A/S, 2.500%, 28/05/24	215,798	0.23	EUR 100,000	Dassault Systemes SE, zero coupon, 16/09/22	99,796	0.11
EUR 100,000	ISS Global A/S, 2.125%, 02/12/24	103,932	0.11	EUR 100,000	Dassault Systemes SE, 0.125%, 16/09/26	99,029	0.11
EUR 300,000	ISS Global A/S, 0.875%, 18/06/26	290,883	0.31	EUR 200,000	Dassault Systemes SE, 0.375%, 16/09/29	198,714	0.21
EUR 100,000	ISS Global A/S, 1.500%, 31/08/27	99,133	0.11	EUR 100,000	Edenred, 1.375%, 10/03/25	102,325	0.11
EUR 100,000	Jyske Bank A/S, 0.625%, 20/06/24	98,820	0.11	EUR 200,000	Edenred, 1.875%, 06/03/26	211,244	0.22
<b>Total Denmark</b>		<b>1,019,952</b>	<b>1.09</b>	EUR 200,000	Edenred, 1.875%, 30/03/27	212,416	0.23
Finland				EUR 100,000	Eutelsat SA, 1.125%, 23/06/21	100,143	0.11
EUR 200,000	Kojamo Oyj, 1.500%, 19/06/24	205,386	0.22	EUR 200,000	Eutelsat SA, 2.000%, 02/10/25	203,944	0.22
EUR 300,000	Kojamo Oyj, 1.625%, 07/03/25	308,964	0.33	EUR 100,000	Eutelsat SA, 2.250%, 13/07/27	101,350	0.11
EUR 100,000	Kojamo Oyj, 1.875%, 27/05/27	103,663	0.11	EUR 100,000	Gecina SA, 1.375%, 30/06/27	104,528	0.11
EUR 100,000	Nordea Bank Abp, 1.000%, 22/02/23	102,762	0.11	EUR 200,000	Gecina SA, 1.375%, 26/01/28	208,430	0.22
EUR 100,000	Sampo Oyj, 1.500%, 16/09/21	101,673	0.11	EUR 100,000	Gecina SA, 2.000%, 30/06/32	107,840	0.11
EUR 100,000	Sampo Oyj, 1.000%, 18/09/23	102,379	0.11	EUR 200,000	Holding d'Infrastructures de Transport SASU, 0.625%, 27/03/23	194,058	0.21
EUR 100,000	Sampo Oyj, 1.250%, 30/05/25	103,990	0.11	EUR 100,000	HSBC France SA, 0.625%, 03/12/20	100,336	0.11
EUR 100,000	Sampo Oyj, 1.625%, 21/02/28	106,840	0.11	EUR 100,000	HSBC France SA, 0.200%, 04/09/21	100,250	0.11
<b>Total Finland</b>		<b>1,135,657</b>	<b>1.21</b>	EUR 100,000	HSBC France SA, 0.100%, 03/09/27	96,893	0.10
France				EUR 200,000	ICADE, 1.750%, 10/06/26	203,016	0.22
EUR 200,000	Accor SA, 1.750%, 04/02/26	191,512	0.20	EUR 200,000	ICADE, 1.500%, 13/09/27	199,364	0.21
EUR 100,000	Air Liquide Finance SA, 0.750%, 13/06/24	102,754	0.11	EUR 200,000	ICADE, 1.625%, 28/02/28	200,282	0.21
EUR 100,000	Air Liquide Finance SA, 0.625%, 20/06/30	103,066	0.11	EUR 100,000	Icade Sante SAS, 0.875%, 04/11/29	92,052	0.10
EUR 200,000	Ald SA, 1.250%, 11/10/22	198,228	0.21	EUR 300,000	Imerys SA, 2.000%, 10/12/24	304,506	0.32
EUR 200,000	ALD SA, 0.875%, 18/07/22	196,484	0.21	EUR 100,000	Imerys SA, 1.500%, 15/01/27	96,328	0.10
EUR 200,000	Aprr SA, 1.500%, 25/01/30	216,548	0.23	EUR 100,000	Kering SA, 2.750%, 08/04/24	109,828	0.12
EUR 100,000	APRR SA, zero coupon, 20/01/23	99,415	0.11	EUR 200,000	Kering SA, 1.250%, 10/05/26	210,496	0.22
EUR 100,000	APRR SA, 1.250%, 18/01/28	105,650	0.11	EUR 100,000	Klepierre SA, 1.000%, 17/04/23	100,189	0.11
EUR 100,000	Arkema SA, 1.500%, 20/01/25	104,513	0.11	EUR 100,000	Klepierre SA, 1.750%, 06/11/24	103,534	0.11
EUR 100,000	Autoroutes du Sud de la France SA, 1.375%, 27/06/28	108,089	0.11	EUR 200,000	Klepierre SA, 1.875%, 19/02/26	208,542	0.22
EUR 100,000	BNP Paribas SA, 1.125%, 10/10/23	101,919	0.11	EUR 100,000	Klepierre SA, 1.375%, 16/02/27	100,666	0.11
EUR 100,000	BNP Paribas SA, 1.125%, 28/08/24	102,148	0.11	EUR 100,000	Klepierre SA, 1.250%, 29/09/31	96,886	0.10
EUR 100,000	Bouygues SA, 4.500%, 09/02/22	106,991	0.11	EUR 100,000	Klepierre SA, 1.625%, 13/12/32	99,707	0.11
EUR 100,000	Bouygues SA, 3.625%, 16/01/23	108,840	0.12	EUR 100,000	Legrand SA, 0.750%, 06/07/24	102,246	0.11
EUR 100,000	Capgemini SE, 0.500%, 09/11/21	100,224	0.11	EUR 100,000	Orange SA, 3.000%, 15/06/22	105,854	0.11
EUR 100,000	Capgemini SE, 1.000%, 18/10/24	101,941	0.11	EUR 100,000	Orange SA, 0.750%, 11/09/23	101,662	0.11
EUR 100,000	Capgemini SE, 1.750%, 18/04/28	106,391	0.11	EUR 100,000	Orange SA, 1.375%, 20/03/28	106,436	0.11
EUR 100,000	Capgemini SE, 2.375%, 15/04/32	109,916	0.12	EUR 100,000	Pernod Ricard SA, 1.875%, 28/09/23	105,101	0.11
EUR 300,000	Carmila SA, 2.375%, 18/09/23	307,386	0.33	EUR 100,000	Pernod Ricard SA, 2.125%, 27/09/24	107,113	0.11
EUR 200,000	Carmila SA, 2.375%, 16/09/24	201,490	0.21	EUR 200,000	Pernod Ricard SA, 1.750%, 08/04/30	216,874	0.23
EUR 100,000	Carrefour SA, 1.750%, 15/07/22	102,524	0.11	EUR 100,000	Peugeot SA, 2.000%, 23/03/24	101,311	0.11
EUR 100,000	Carrefour SA, 0.750%, 26/04/24	101,761	0.11	EUR 100,000	Peugeot SA, 2.000%, 20/03/25	100,066	0.11
EUR 100,000	Carrefour SA, 1.250%, 03/06/25	104,602	0.11	EUR 100,000	Publicis Groupe SA, 0.500%, 03/11/23	99,441	0.11
EUR 100,000	Covivio, 1.875%, 20/05/26	102,988	0.11				
EUR 300,000	Covivio, 1.500%, 21/06/27	302,232	0.32				
EUR 100,000	Credit Agricole SA, 2.375%, 20/05/24	108,977	0.12				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 99.02% (continued)				Corporate Bonds - 99.02% (continued)			
France (continued)				Germany (continued)			
EUR 200,000	Sanofi, 0.625%, 05/04/24	204,922	0.22	EUR 100,000	Hochtief AG, 1.750%, 03/07/25	105,269	0.11
EUR 100,000	Sanofi, 0.875%, 21/03/29	105,361	0.11	EUR 300,000	HOCHTIEF AG, 0.500%, 03/09/27	296,616	0.32
EUR 100,000	Schneider Electric SE, 1.500%, 08/09/23	104,243	0.11	EUR 200,000	Knorr-Bremse AG, 1.125%, 13/06/25	209,166	0.22
EUR 100,000	Schneider Electric SE, 0.250%, 09/09/24	100,570	0.11	EUR 100,000	LANXESS AG, 0.250%, 07/10/21	100,057	0.11
EUR 100,000	Schneider Electric SE, 0.875%, 11/03/25	103,462	0.11	EUR 100,000	LANXESS AG, 2.625%, 21/11/22	105,587	0.11
EUR 100,000	Schneider Electric SE, 1.375%, 21/06/27	107,708	0.11	EUR 300,000	LANXESS AG, 1.000%, 07/10/26	307,512	0.33
EUR 100,000	Societe Generale SA, 0.750%, 26/05/23	101,609	0.11	EUR 100,000	Merck Financial Services GmbH, 1.375%, 01/09/22	102,366	0.11
EUR 100,000	Societe Generale SA, 1.375%, 13/01/28	101,576	0.11	EUR 100,000	Merck Financial Services GmbH, 0.875%, 05/07/31	102,623	0.11
EUR 100,000	Societe Generale SA, 1.750%, 22/03/29	104,480	0.11	EUR 100,000	O2 Telefonica Deutschland Finanzierungs GmbH, 1.750%, 05/07/25	104,981	0.11
EUR 100,000	Suez, 4.078%, 17/05/21	103,456	0.11	EUR 200,000	SAP SE, 0.750%, 10/12/24	206,220	0.22
EUR 100,000	Suez, 1.625%, 17/09/30	109,416	0.12	EUR 50,000	SAP SE, 1.750%, 22/02/27	54,979	0.06
EUR 100,000	Thales SA, 0.750%, 23/01/25	101,694	0.11	EUR 200,000	Talanx AG, 3.125%, 13/02/23	215,906	0.23
EUR 100,000	Thales SA, 1.000%, 15/05/28	102,658	0.11	EUR 300,000	Talanx AG, 2.500%, 23/07/26	340,437	0.36
EUR 200,000	Valeo SA, 1.500%, 18/06/25	190,270	0.20	EUR 200,000	TLG Immobilien AG, 0.375%, 23/09/22	196,520	0.21
EUR 200,000	Veolia Environnement SA, 0.672%, 30/03/22	201,268	0.21	EUR 200,000	TLG Immobilien AG, 1.500%, 28/05/26	200,012	0.21
EUR 100,000	Veolia Environnement SA, 1.250%, 15/04/28	105,085	0.11	EUR 100,000	Volkswagen Bank GmbH, 2.500%, 31/07/26	106,623	0.11
EUR 200,000	Veolia Environnement SA, 1.940%, 07/01/30	222,752	0.24	<b>Total Germany</b>		<b>5,092,277</b>	<b>5.43</b>
EUR 200,000	Vivendi SA, 0.750%, 26/05/21	200,772	0.21	<b>Guernsey</b>			
EUR 100,000	Vivendi SA, 0.875%, 18/09/24	101,338	0.11	EUR 100,000	Credit Suisse Group Funding Guernsey Ltd, 1.250%, 14/04/22	101,692	0.11
EUR 100,000	Wendel SA, 2.750%, 02/10/24	106,918	0.11	EUR 300,000	Globalworth Real Estate Investments Ltd, 2.875%, 20/06/22	300,144	0.32
EUR 100,000	Wendel SA, 2.500%, 09/02/27	105,086	0.11	EUR 400,000	Globalworth Real Estate Investments Ltd, 3.000%, 29/03/25	401,616	0.43
<b>Total France</b>		<b>12,007,001</b>	<b>12.79</b>	<b>Total Guernsey</b>		<b>803,452</b>	<b>0.86</b>
<b>Germany</b>				<b>Ireland</b>			
EUR 100,000	Bayer AG, 1.875%, 25/01/21	100,520	0.11	EUR 100,000	Abbott Ireland Financing DAC, zero coupon, 27/09/20	99,968	0.11
EUR 200,000	Deutsche Boerse AG, 2.375%, 05/10/22	210,416	0.22	EUR 300,000	Abbott Ireland Financing DAC, 1.500%, 27/09/26	320,709	0.34
EUR 100,000	Deutsche Boerse AG, 1.625%, 08/10/25	109,190	0.12	EUR 300,000	Bank of Ireland Group PLC, 1.375%, 29/08/23	300,240	0.32
EUR 200,000	Deutsche Boerse AG, 1.125%, 26/03/28	215,340	0.23	EUR 200,000	Cloverie PLC for Zurich Insurance Co Ltd, 1.750%, 16/09/24	212,680	0.23
EUR 300,000	Deutsche Pfandbriefbank AG, 0.625%, 23/02/22	296,823	0.32	EUR 300,000	Cloverie PLC for Zurich Insurance Co Ltd, 1.500%, 15/12/28	320,925	0.34
EUR 200,000	Deutsche Pfandbriefbank AG, 0.750%, 07/02/23	199,868	0.21	EUR 200,000	CRH Finance DAC, 1.375%, 18/10/28	210,576	0.22
EUR 100,000	Deutsche Post AG, 1.250%, 01/04/26	106,089	0.11	EUR 200,000	Eaton Capital Unlimited Co, 0.021%, 14/05/21	199,444	0.21
EUR 100,000	Deutsche Telekom AG, 1.750%, 25/03/31	108,586	0.12	EUR 200,000	Eaton Capital Unlimited Co, 0.750%, 20/09/24	200,948	0.21
EUR 100,000	Eurogrid GmbH, 1.625%, 03/11/23	104,561	0.11	EUR 100,000	Eaton Capital Unlimited Co, 0.697%, 14/05/25	100,225	0.11
EUR 100,000	Eurogrid GmbH, 1.500%, 18/04/28	108,160	0.12				
EUR 300,000	HeidelbergCement AG, 2.250%, 30/03/23	310,800	0.33				
EUR 500,000	Hella GmbH & Co KGaA, 0.500%, 26/01/27	467,050	0.50				



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 99.02% (continued)				Corporate Bonds - 99.02% (continued)			
Ireland (continued)				Italy (continued)			
EUR 100,000	Fresenius Finance Ireland PLC, 0.875%, 31/01/22	100,429	0.11	EUR 200,000	Unione di Banche Italiane SpA, 0.750%, 17/10/22	199,366	0.21
EUR 100,000	Fresenius Finance Ireland PLC, 3.000%, 30/01/32	117,293	0.13	EUR 200,000	Unione di Banche Italiane SpA, 1.500%, 10/04/24	202,760	0.22
EUR 200,000	GE Capital European Funding Unlimited Co, 2.625%, 15/03/23	209,258	0.22	<b>Total Italy</b>		<b>3,404,378</b>	<b>3.63</b>
EUR 100,000	Johnson Controls International plc, zero coupon, 04/12/20	99,882	0.11	Japan			
EUR 100,000	Johnson Controls International plc, 1.000%, 15/09/23	101,060	0.11	EUR 200,000	Asahi Group Holdings Ltd, 0.321%, 19/09/21	199,118	0.21
EUR 100,000	Willow No 2 Ireland PLC for Zurich Insurance Co Ltd, 3.375%, 27/06/22	106,229	0.11	EUR 200,000	Mitsubishi UFJ Financial Group Inc, 0.872%, 07/09/24	202,704	0.22
EUR 100,000	Zurich Finance Ireland Designated Activity Co, 1.625%, 17/06/39	111,063	0.12	EUR 100,000	Sumitomo Mitsui Financial Group Inc, 0.632%, 23/10/29	97,243	0.10
<b>Total Ireland</b>		<b>2,810,929</b>	<b>3.00</b>	<b>Total Japan</b>		<b>499,065</b>	<b>0.53</b>
Italy				Jersey			
EUR 500,000	Assicurazioni Generali SpA, 5.125%, 16/09/24	597,020	0.64	EUR 100,000	Aptiv PLC, 1.500%, 10/03/25	99,433	0.11
EUR 100,000	Eni SpA, 2.625%, 22/11/21	103,291	0.11	EUR 100,000	Aptiv PLC, 1.600%, 15/09/28	96,585	0.10
EUR 100,000	Eni SpA, 0.625%, 19/09/24	100,644	0.11	<b>Total Jersey</b>		<b>196,018</b>	<b>0.21</b>
EUR 50,000	Intesa Sanpaolo SpA, 2.000%, 18/06/21	50,780	0.05	Luxembourg			
EUR 100,000	Intesa Sanpaolo SpA, 1.750%, 20/03/28	101,369	0.11	EUR 100,000	Aroundtown SA, 1.625%, 31/01/28	101,984	0.11
EUR 100,000	Iren SpA, 1.950%, 19/09/25	107,403	0.12	EUR 100,000	Becton Dickinson Euro Finance Sarl, 1.208%, 04/06/26	100,351	0.11
EUR 100,000	Iren SpA, 1.500%, 24/10/27	106,368	0.11	EUR 200,000	Blackstone Property Partners Europe Holdings Sarl, 1.750%, 12/03/29	197,818	0.21
EUR 100,000	Italgas SpA, 1.625%, 19/01/27	107,040	0.11	EUR 100,000	CNH Industrial Finance Europe SA, 1.750%, 25/03/27	97,944	0.10
EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 1.625%, 19/01/21	100,724	0.11	EUR 200,000	CNH Industrial Finance Europe SA, 1.625%, 03/07/29	189,778	0.20
EUR 200,000	Mediobanca Banca di Credito Finanziario SpA, 0.625%, 27/09/22	199,268	0.21	EUR 600,000	CPI Property Group SA, 2.750%, 12/05/26	614,028	0.65
EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 0.875%, 15/01/26	96,811	0.10	EUR 100,000	CPI Property Group SA, 1.625%, 23/04/27	94,992	0.10
EUR 100,000	Snam SpA, 1.000%, 18/09/23	102,156	0.11	EUR 100,000	DH Europe Finance II Sarl, 1.350%, 18/09/39	95,369	0.10
EUR 100,000	Snam SpA, 0.875%, 25/10/26	102,835	0.11	EUR 100,000	DH Europe Finance II Sarl, 1.800%, 18/09/49	96,133	0.10
EUR 100,000	Snam SpA, 1.375%, 25/10/27	106,527	0.11	EUR 200,000	DH Europe Finance Sarl, 2.500%, 08/07/25	220,876	0.23
EUR 100,000	Snam SpA, 1.000%, 12/09/34	100,798	0.11	EUR 300,000	Grand City Properties SA, 1.500%, 22/02/27	310,569	0.33
EUR 100,000	Societa Iniziative Autostradali e Servizi SpA, 3.375%, 13/02/24	104,864	0.11	EUR 100,000	HeidelbergCement Finance Luxembourg SA, 0.500%, 18/01/21	99,947	0.11
EUR 200,000	Terna Rete Elettrica Nazionale SpA, 0.875%, 02/02/22	201,750	0.22	EUR 100,000	HeidelbergCement Finance Luxembourg SA, 1.750%, 24/04/28	102,156	0.11
EUR 50,000	Terna Rete Elettrica Nazionale SpA, 4.900%, 28/10/24	59,823	0.06	EUR 200,000	Holcim Finance Luxembourg SA, 1.750%, 29/08/29	211,788	0.23
EUR 100,000	Terna Rete Elettrica Nazionale SpA, 1.375%, 26/07/27	106,192	0.11	EUR 200,000	John Deere Cash Management SA, 1.650%, 13/06/39	213,650	0.23
EUR 250,000	UniCredit SpA, 1.000%, 18/01/23	246,898	0.26	EUR 100,000	Medtronic Global Holdings SCA, zero coupon, 07/03/21	99,996	0.11
EUR 100,000	UniCredit SpA, 1.250%, 25/06/25	99,971	0.11	EUR 100,000	Medtronic Global Holdings SCA, 1.500%, 02/07/39	100,059	0.11
EUR 100,000	Unione di Banche Italiane SpA, 1.000%, 22/07/22	99,720	0.11	EUR 50,000	Nestle Finance International Ltd, 1.750%, 12/09/22	51,971	0.06

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 99.02% (continued)				Corporate Bonds - 99.02% (continued)			
Luxembourg (continued)				Netherlands (continued)			
EUR 200,000	Novartis Finance SA, 0.750%, 09/11/21	202,370	0.22	EUR 100,000	Enel Finance International NV, 1.500%, 21/07/25	105,954	0.11
EUR 100,000	Novartis Finance SA, 1.125%, 30/09/27	107,718	0.11	EUR 100,000	EXOR NV, 2.125%, 02/12/22	103,114	0.11
EUR 100,000	Novartis Finance SA, 1.375%, 14/08/30	110,197	0.12	EUR 100,000	EXOR NV, 2.500%, 08/10/24	106,277	0.11
EUR 100,000	Richemont International Holding SA, 0.750%, 26/05/28	102,828	0.11	EUR 100,000	EXOR NV, 1.750%, 18/01/28	101,478	0.11
EUR 200,000	Richemont International Holding SA, 1.500%, 26/03/30	218,752	0.23	EUR 400,000	Heineken NV, 1.500%, 03/10/29	430,528	0.46
EUR 200,000	Simon International Finance SCA, 1.375%, 18/11/22	200,384	0.21	EUR 100,000	Iberdrola International BV, 2.500%, 24/10/22	105,522	0.11
EUR 200,000	Simon International Finance SCA, 1.250%, 13/05/25	198,078	0.21	EUR 100,000	Iberdrola International BV, 1.125%, 21/04/26	104,962	0.11
EUR 200,000	Whirlpool Finance Luxembourg Sarl, 1.250%, 02/11/26	199,982	0.21	EUR 100,000	ING Bank NV, 0.750%, 22/02/21	100,513	0.11
<b>Total Luxembourg</b>		<b>4,339,718</b>	<b>4.62</b>	EUR 100,000	ING Bank NV, 4.500%, 21/02/22	107,272	0.11
Netherlands				EUR 100,000	ING Bank NV, zero coupon, 08/04/22	99,755	0.11
EUR 200,000	Airbus Finance BV, 2.375%, 02/04/24	210,902	0.22	EUR 100,000	ING Groep NV, 0.750%, 09/03/22	100,838	0.11
EUR 100,000	Airbus Finance BV, 0.875%, 13/05/26	99,310	0.11	EUR 100,000	ING Groep NV, 1.125%, 14/02/25	102,874	0.11
EUR 100,000	Airbus Finance BV, 2.125%, 29/10/29	107,246	0.11	EUR 100,000	ING Groep NV, 1.375%, 11/01/28	106,078	0.11
EUR 100,000	Airbus Finance BV, 1.375%, 13/05/31	101,652	0.11	EUR 200,000	Koninklijke Ahold Delhaize NV, 0.875%, 19/09/24	204,286	0.22
EUR 200,000	Akzo Nobel NV, 1.125%, 08/04/26	210,220	0.22	EUR 100,000	Koninklijke Ahold Delhaize NV, 0.250%, 26/06/25	99,555	0.11
EUR 200,000	Allianz Finance II BV, 0.250%, 06/06/23	201,730	0.22	EUR 100,000	Koninklijke DSM NV, 1.375%, 26/09/22	103,274	0.11
EUR 100,000	Allianz Finance II BV, zero coupon, 14/01/25	100,075	0.11	EUR 100,000	Koninklijke DSM NV, 2.375%, 03/04/24	108,036	0.12
EUR 100,000	Allianz Finance II BV, 0.875%, 06/12/27	105,764	0.11	EUR 100,000	Koninklijke DSM NV, 0.750%, 28/09/26	103,914	0.11
EUR 100,000	Allianz Finance II BV, 1.500%, 15/01/30	111,294	0.12	EUR 100,000	Koninklijke KPN NV, 0.625%, 09/04/25	99,910	0.11
EUR 200,000	Aroundtown SA, 1.500%, 15/07/24	203,344	0.22	EUR 100,000	Koninklijke KPN NV, 1.125%, 11/09/28	101,444	0.11
EUR 100,000	ASML Holding NV, 0.625%, 07/07/22	101,117	0.11	EUR 150,000	Koninklijke Philips NV, 0.500%, 06/09/23	151,784	0.16
EUR 100,000	ASML Holding NV, 1.625%, 28/05/27	108,743	0.12	EUR 150,000	Koninklijke Philips NV, 0.750%, 02/05/24	153,165	0.16
EUR 100,000	Bayer Capital Corp BV, 2.125%, 15/12/29	111,316	0.12	EUR 150,000	Koninklijke Philips NV, 1.375%, 02/05/28	161,227	0.17
EUR 100,000	Coca-Cola HBC Finance BV, 1.000%, 14/05/27	102,560	0.11	EUR 100,000	LYB International Financ, 1.625%, 17/09/31	95,700	0.10
EUR 200,000	Compass Group International BV, 0.625%, 03/07/24	201,960	0.22	EUR 200,000	LYB International Finance II BV, 1.875%, 02/03/22	202,510	0.22
EUR 100,000	Deutsche Telekom International Finance BV, 0.625%, 01/12/22	101,204	0.11	EUR 100,000	Mylan NV, 3.125%, 22/11/28	112,413	0.12
EUR 100,000	Digital Dutch Finco BV, 1.500%, 15/03/30	102,342	0.11	EUR 100,000	Nationale-Nederlanden Bank NV, 0.375%, 31/05/23	99,387	0.11
EUR 100,000	EDP Finance BV, 1.125%, 12/02/24	102,847	0.11	EUR 100,000	Naturgy Finance BV, 1.500%, 29/01/28	106,517	0.11
EUR 100,000	Enel Finance International NV, 5.000%, 12/07/21	105,042	0.11	EUR 100,000	Naturgy Finance BV, 0.750%, 28/11/29	100,075	0.11
EUR 100,000	Enel Finance International NV, 1.966%, 27/01/25	107,784	0.11	EUR 100,000	NN Group NV, 1.625%, 01/06/27	105,789	0.11
				EUR 200,000	Nomura Europe Finance NV, 1.500%, 12/05/21	202,432	0.22
				EUR 200,000	RELX Finance BV, 0.375%, 22/03/21	200,242	0.21
				EUR 100,000	RELX Finance BV, 1.375%, 12/05/26	105,042	0.11

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 99.02% (continued)				Corporate Bonds - 99.02% (continued)			
Netherlands (continued)				Norway			
EUR 100,000	RELX Finance BV, 1.500%, 13/05/27	105,380	0.11	EUR 200,000	DNB Bank ASA, 4.250%, 18/01/22	213,088	0.23
EUR 100,000	RELX Finance BV, 0.875%, 10/03/32	98,273	0.10	EUR 300,000	DNB Bank ASA, 0.600%, 25/09/23	305,481	0.33
EUR 200,000	Ren Finance BV, 1.750%, 01/06/23	207,868	0.22	EUR 300,000	Santander Consumer Bank AS, 0.750%, 01/03/23	299,955	0.32
EUR 200,000	Ren Finance BV, 2.500%, 12/02/25	217,306	0.23	EUR 200,000	Santander Consumer Bank AS, 0.125%, 25/02/25	191,990	0.20
EUR 300,000	Roche Finance Europe BV, 0.500%, 27/02/23	304,857	0.32	EUR 300,000	Sparebank 1 Oestlandet, 0.875%, 13/03/23	304,389	0.32
EUR 100,000	Roche Finance Europe BV, 0.875%, 25/02/25	104,337	0.11	EUR 300,000	Sparebank 1 Oestlandet, 0.250%, 30/09/24	298,305	0.32
EUR 150,000	Shell International Finance BV, 0.750%, 15/08/28	153,091	0.16	EUR 100,000	SpareBank 1 SMN, 0.750%, 08/06/21	100,589	0.11
EUR 100,000	Siemens Financieringsmaatschappij NV, 0.375%, 06/09/23	101,100	0.11	EUR 200,000	SpareBank 1 SMN, 0.500%, 09/03/22	200,440	0.21
EUR 100,000	Siemens Financieringsmaatschappij NV, 1.000%, 06/09/27	105,559	0.11	EUR 200,000	SpareBank 1 SMN, 0.750%, 03/07/23	202,010	0.22
EUR 100,000	Unilever NV, 0.500%, 03/02/22	100,967	0.11	EUR 400,000	SpareBank 1 SR-Bank ASA, 2.125%, 14/04/21	406,392	0.43
EUR 100,000	Unilever NV, 0.875%, 31/07/25	104,515	0.11	EUR 200,000	SpareBank 1 SR-Bank ASA, 0.375%, 10/02/22	200,078	0.21
EUR 200,000	Volkswagen International Finance NV, 0.500%, 30/03/21	199,816	0.21	EUR 100,000	SpareBank 1 SR-Bank ASA, 0.625%, 25/03/24	100,510	0.11
EUR 100,000	Vonovia Finance BV, 0.750%, 25/01/22	100,717	0.11	<b>Total Norway</b>		<b>2,823,227</b>	<b>3.01</b>
EUR 100,000	Vonovia Finance BV, 1.500%, 22/03/26	105,223	0.11	Spain			
EUR 100,000	Vonovia Finance BV, 1.125%, 14/09/34	97,220	0.10	EUR 100,000	Abertis Infraestructuras SA, 1.500%, 27/06/24	99,488	0.11
EUR 100,000	Wolters Kluwer NV, 2.875%, 21/03/23	106,681	0.11	EUR 100,000	Abertis Infraestructuras SA, 1.375%, 20/05/26	95,995	0.10
EUR 200,000	Wolters Kluwer NV, 1.500%, 22/03/27	211,444	0.23	EUR 100,000	Abertis Infraestructuras SA, 1.875%, 26/03/32	91,146	0.10
EUR 100,000	WPC Eurobond BV, 2.250%, 19/07/24	104,288	0.11	EUR 100,000	Amadeus Capital Markets SAU, 0.125%, 06/10/20	99,739	0.11
EUR 200,000	WPC Eurobond BV, 1.350%, 15/04/28	196,900	0.21	EUR 100,000	Amadeus Capital Markets SAU, 1.625%, 17/11/21	100,814	0.11
<b>Total Netherlands</b>		<b>9,613,861</b>	<b>10.24</b>	EUR 100,000	Amadeus IT Group SA, 2.875%, 20/05/27	105,591	0.11
New Zealand				EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 0.625%, 17/01/22	100,694	0.11
EUR 100,000	ANZ New Zealand Int'l Ltd, 0.625%, 01/06/21	100,585	0.11	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 0.750%, 11/09/22	100,410	0.11
EUR 100,000	ASB Finance Ltd, 0.750%, 13/03/24	102,069	0.11	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 1.125%, 28/02/24	100,533	0.11
EUR 100,000	ASB Finance Ltd, 0.500%, 24/09/29	99,552	0.10	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 1.000%, 21/06/26	99,443	0.11
EUR 100,000	BNZ International Funding Ltd, 0.625%, 23/04/22	100,916	0.11	EUR 300,000	Banco de Sabadell SA, 0.875%, 05/03/23	293,598	0.31
EUR 100,000	BNZ International Funding Ltd, 0.500%, 13/05/23	100,668	0.11	EUR 200,000	Banco de Sabadell SA, 1.625%, 07/03/24	198,424	0.21
EUR 100,000	BNZ International Funding Ltd, 0.375%, 14/09/24	100,472	0.10	EUR 100,000	Banco de Sabadell SA, 1.750%, 10/05/24	94,870	0.10
<b>Total New Zealand</b>		<b>604,262</b>	<b>0.64</b>	EUR 100,000	Banco de Sabadell SA, 0.875%, 22/07/25	95,351	0.10
				EUR 100,000	Banco Santander SA, 1.375%, 03/03/21	101,019	0.11
				EUR 100,000	Banco Santander SA, 1.375%, 09/02/22	101,273	0.11

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 99.02% (continued)				Corporate Bonds - 99.02% (continued)			
Spain (continued)				Sweden			
EUR 100,000	Banco Santander SA, 1.125%, 17/01/25	101,358	0.11	EUR 300,000	Akzo Nobel NV, 2.625%, 27/07/22	315,801	0.34
EUR 300,000	Bankinter SA, 0.875%, 08/07/26	291,267	0.31	EUR 250,000	Atlas Copco AB, 2.500%, 28/02/23	266,115	0.28
EUR 100,000	CaixaBank SA, 1.125%, 17/05/24	101,509	0.11	EUR 200,000	Atlas Copco AB, 0.625%, 30/08/26	204,944	0.22
EUR 200,000	CaixaBank SA, 1.125%, 27/03/26	203,232	0.22	EUR 100,000	Essity AB, 0.625%, 28/03/22	100,720	0.11
EUR 100,000	Enagas Financiaciones SAU, 1.250%, 06/02/25	105,158	0.11	EUR 100,000	Essity AB, 2.500%, 09/06/23	106,413	0.11
EUR 100,000	Enagas Financiaciones SAU, 0.750%, 27/10/26	102,973	0.11	EUR 100,000	Essity AB, 1.125%, 27/03/24	102,928	0.11
EUR 100,000	Enagas Financiaciones SAU, 1.375%, 05/05/28	108,320	0.11	EUR 100,000	Essity AB, 1.625%, 30/03/27	106,859	0.11
EUR 200,000	FCC Aqualia SA, 1.413%, 08/06/22	200,362	0.21	EUR 400,000	Fastighets AB Balder, 1.875%, 14/03/25	402,996	0.43
EUR 200,000	FCC Aqualia SA, 2.629%, 08/06/27	208,560	0.22	EUR 100,000	Nordea Bank Abp, 1.125%, 12/02/25	105,298	0.11
EUR 300,000	Ferrovial Emisiones SA, 0.375%, 14/09/22	299,160	0.32	EUR 400,000	Samhallsbyggnadsbolaget i Norden AB, 1.750%, 14/01/25	397,168	0.42
EUR 100,000	Inmobiliaria Colonial Socimi SA, 2.728%, 05/06/23	104,924	0.11	EUR 300,000	Samhallsbyggnadsbolaget i Norden AB, 1.125%, 04/09/26	283,581	0.30
EUR 200,000	Inmobiliaria Colonial Socimi SA, 1.450%, 28/10/24	200,376	0.21	EUR 100,000	Skandinaviska Enskilda Banken AB, 2.000%, 19/02/21	101,403	0.11
EUR 200,000	Inmobiliaria Colonial Socimi SA, 1.625%, 28/11/25	200,208	0.21	EUR 150,000	Svenska Handelsbanken AB, 1.125%, 14/12/22	154,265	0.17
EUR 200,000	Inmobiliaria Colonial Socimi SA, 2.000%, 17/04/26	202,260	0.21	EUR 100,000	Svenska Handelsbanken AB, 0.050%, 03/09/26	97,680	0.10
EUR 100,000	Merlin Properties Socimi SA, 2.225%, 25/04/23	101,107	0.11	EUR 200,000	Swedbank AB, 0.300%, 06/09/22	200,446	0.21
EUR 100,000	Merlin Properties Socimi SA, 1.750%, 26/05/25	99,463	0.11	EUR 100,000	Telia Co AB, 3.625%, 14/02/24	111,981	0.12
EUR 100,000	Merlin Properties Socimi SA, 1.875%, 02/11/26	98,275	0.10	EUR 100,000	Telia Co AB, 3.500%, 05/09/33	126,066	0.14
EUR 100,000	Merlin Properties Socimi SA, 1.875%, 04/12/34	92,207	0.10	<b>Total Sweden</b>		<b>3,184,664</b>	<b>3.39</b>
EUR 100,000	Red Electrica Financiaciones SAU, 1.125%, 24/04/25	105,110	0.11	<b>Switzerland</b>			
EUR 100,000	Red Electrica Financiaciones SAU, 1.000%, 21/04/26	105,011	0.11	EUR 100,000	Credit Suisse AG, 1.375%, 31/01/22	102,106	0.11
EUR 100,000	Santander Consumer Finance SA, 1.500%, 12/11/20	100,573	0.11	EUR 100,000	Credit Suisse AG, 0.450%, 19/05/25	100,863	0.11
EUR 100,000	Santander Consumer Finance SA, 0.500%, 04/10/21	100,358	0.11	EUR 200,000	Credit Suisse AG, 1.500%, 10/04/26	215,884	0.23
EUR 200,000	Santander Consumer Finance SA, 1.000%, 27/02/24	202,630	0.22	EUR 100,000	Credit Suisse Group AG, 1.250%, 17/07/25	101,996	0.11
EUR 100,000	Santander International Debt SA, 1.375%, 14/12/22	103,123	0.11	EUR 100,000	Credit Suisse Group AG, 0.650%, 14/01/28	97,191	0.10
EUR 200,000	Telefonica Emisiones SA, 2.242%, 27/05/22	207,996	0.22	EUR 200,000	UBS Group AG, 1.500%, 30/11/24	206,562	0.22
EUR 100,000	Telefonica Emisiones SA, 3.987%, 23/01/23	109,793	0.12	EUR 200,000	UBS Group AG, 1.250%, 17/04/25	205,106	0.22
EUR 100,000	Telefonica Emisiones SA, 1.528%, 17/01/25	104,913	0.11	<b>Total Switzerland</b>		<b>1,029,708</b>	<b>1.10</b>
EUR 100,000	Telefonica Emisiones SA, 1.788%, 12/03/29	107,320	0.11	<b>United Kingdom</b>			
<b>Total Spain</b>		<b>5,945,934</b>	<b>6.34</b>	EUR 200,000	Anglo American Capital PLC, 3.250%, 03/04/23	210,980	0.22
				EUR 200,000	Anglo American Capital PLC, 1.625%, 18/09/25	200,402	0.21
				EUR 100,000	AstraZeneca PLC, 0.250%, 12/05/21	100,106	0.11
				EUR 100,000	AstraZeneca PLC, 0.750%, 12/05/24	102,325	0.11
				EUR 200,000	AstraZeneca PLC, 1.250%, 12/05/28	214,358	0.23
				EUR 200,000	Aviva PLC, 0.625%, 27/10/23	202,324	0.22
				EUR 300,000	Aviva PLC, 1.875%, 13/11/27	324,669	0.35
				EUR 100,000	Aviva PLC, 1.875%, 13/11/27	108,223	0.11

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 99.02% (continued)				Corporate Bonds - 99.02% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
EUR 200,000	Barclays PLC, 1.875%, 23/03/21	202,264	0.22	EUR 150,000	Omnicom Finance Holdings PLC, 0.800%, 08/07/27	145,247	0.15
EUR 200,000	Barclays PLC, 1.375%, 24/01/26	201,440	0.21	EUR 150,000	Omnicom Finance Holdings PLC, 1.400%, 08/07/31	148,580	0.16
EUR 100,000	BG Energy Capital PLC, 2.250%, 21/11/29	113,032	0.12	EUR 100,000	Rolls-Royce PLC, 2.125%, 18/06/21	99,029	0.11
EUR 300,000	Brambles Finance PLC, 1.500%, 04/10/27	303,636	0.32	EUR 100,000	Rolls-Royce PLC, 1.625%, 09/05/28	87,167	0.09
EUR 200,000	Coca-Cola European Partners PLC, 1.125%, 26/05/24	206,446	0.22	EUR 100,000	Royal Bank of Scotland Group PLC, 2.000%, 08/03/23	101,759	0.11
EUR 200,000	Diageo Finance PLC, 2.375%, 20/05/26	223,516	0.24	EUR 100,000	Royal Bank of Scotland Group PLC, 2.500%, 22/03/23	104,078	0.11
EUR 300,000	DS Smith PLC, 1.375%, 26/07/24	301,962	0.32	EUR 100,000	Royal Bank of Scotland Group PLC, 2.000%, 04/03/25	103,066	0.11
EUR 200,000	Experian Finance PLC, 1.375%, 25/06/26	205,160	0.22	EUR 100,000	Santander UK Group Holdings PLC, 1.125%, 08/09/23	100,593	0.11
EUR 400,000	G4S International Finance PLC, 1.500%, 02/06/24	389,996	0.42	EUR 200,000	Santander UK PLC, 0.875%, 25/11/20	200,760	0.21
EUR 100,000	G4S International Finance PLC, 1.875%, 24/05/25	97,437	0.10	EUR 100,000	Santander UK PLC, 1.125%, 10/03/25	104,385	0.11
EUR 200,000	GlaxoSmithKline Capital PLC, zero coupon, 12/09/20	199,986	0.21	EUR 200,000	SSE PLC, 0.875%, 06/09/25	202,638	0.22
EUR 200,000	GlaxoSmithKline Capital PLC, 1.000%, 12/09/26	209,720	0.22	EUR 200,000	Standard Chartered PLC, 1.625%, 13/06/21	202,696	0.22
EUR 200,000	Hammerson PLC, 2.000%, 01/07/22	181,004	0.19	EUR 100,000	Standard Chartered PLC, 1.625%, 03/10/27	103,833	0.11
EUR 100,000	Hammerson PLC, 1.750%, 15/03/23	85,020	0.09	EUR 100,000	Standard Chartered PLC, 0.850%, 27/01/28	98,644	0.10
EUR 100,000	HSBC Holdings PLC, 2.500%, 15/03/27	113,854	0.12	EUR 200,000	Tesco Corporate Treasury Services PLC, 1.375%, 24/10/23	204,180	0.22
EUR 200,000	Imperial Brands Finance PLC, 0.500%, 27/07/21	199,534	0.21	EUR 200,000	Tesco Corporate Treasury Services PLC, 2.500%, 01/07/24	212,914	0.23
EUR 200,000	Imperial Brands Finance PLC, 2.125%, 12/02/27	204,916	0.22		<b>Total United Kingdom</b>	<b>8,728,578</b>	<b>9.30</b>
EUR 100,000	Lloyds Bank Corporate Markets PLC, 2.375%, 09/04/26	107,600	0.11	United States			
EUR 100,000	Lloyds Bank PLC, 1.250%, 13/01/25	106,170	0.11	EUR 100,000	AbbVie Inc, 1.375%, 17/05/24	103,084	0.11
EUR 104,000	Lloyds Banking Group PLC, 0.750%, 09/11/21	104,417	0.11	EUR 100,000	AbbVie Inc, 2.125%, 17/11/28	110,767	0.12
EUR 100,000	Lloyds Banking Group PLC, 1.000%, 09/11/23	100,991	0.11	EUR 100,000	AbbVie Inc, 1.250%, 18/11/31	103,055	0.11
EUR 100,000	Lloyds Banking Group PLC, 0.625%, 15/01/24	99,420	0.11	EUR 100,000	Altria Group Inc, 1.000%, 15/02/23	100,918	0.11
EUR 100,000	Lloyds Banking Group PLC, 3.500%, 01/04/26	110,877	0.12	EUR 100,000	Altria Group Inc, 3.125%, 15/06/31	108,987	0.12
EUR 100,000	London Stock Exchange Group PLC, 0.875%, 19/09/24	102,506	0.11	EUR 400,000	American Express Credit Corp, 0.625%, 22/11/21	402,420	0.43
EUR 250,000	London Stock Exchange Group PLC, 1.750%, 19/09/29	270,792	0.29	EUR 100,000	American International Group Inc, 1.500%, 08/06/23	103,060	0.11
EUR 100,000	Mondi Finance PLC, 3.375%, 28/09/20	100,603	0.11	EUR 300,000	American International Group Inc, 1.875%, 21/06/27	315,261	0.34
EUR 100,000	Mondi Finance PLC, 1.625%, 27/04/26	104,327	0.11	EUR 300,000	American Tower Corp, 1.375%, 04/04/25	309,261	0.33
EUR 100,000	National Grid Electricity Transmission PLC, 0.190%, 20/01/25	100,211	0.11	EUR 200,000	American Tower Corp, 1.950%, 22/05/26	212,468	0.23
EUR 300,000	NatWest Markets PLC, 1.000%, 28/05/24	298,785	0.32	EUR 200,000	Amgen Inc, 1.250%, 25/02/22	203,170	0.22
				EUR 200,000	Amgen Inc, 2.000%, 25/02/26	217,794	0.23
				EUR 100,000	Apple Inc, 0.875%, 24/05/25	104,605	0.11
				EUR 100,000	Apple Inc, 1.625%, 10/11/26	109,825	0.12
				EUR 100,000	AT&T Inc, 3.500%, 17/12/25	114,067	0.12

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 99.02% (continued)				Corporate Bonds - 99.02% (continued)			
United States (continued)				United States (continued)			
EUR 100,000	Bank of America Corp, 0.736%, 07/02/22	100,177	0.11	EUR 100,000	Colgate-Palmolive Co, 0.500%, 06/03/26	102,229	0.11
EUR 100,000	Bank of America Corp, 1.375%, 26/03/25	104,333	0.11	EUR 100,000	Comcast Corp, 0.250%, 20/05/27	98,191	0.10
EUR 100,000	Bank of America Corp, 1.776%, 04/05/27	105,817	0.11	EUR 100,000	Digital Euro Finco LLC, 2.625%, 15/04/24	106,797	0.11
EUR 100,000	Baxter International Inc, 0.400%, 15/05/24	100,669	0.11	EUR 400,000	Digital Euro Finco LLC, 2.500%, 16/01/26	432,520	0.46
EUR 100,000	Baxter International Inc, 1.300%, 15/05/29	104,476	0.11	EUR 200,000	Eastman Chemical Co, 1.500%, 26/05/23	203,784	0.22
EUR 100,000	Becton Dickinson and Co, 1.000%, 15/12/22	100,505	0.11	EUR 200,000	Ecolab Inc, 1.000%, 15/01/24	205,808	0.22
EUR 100,000	Becton Dickinson and Co, 1.900%, 15/12/26	103,653	0.11	EUR 200,000	Ecolab Inc, 2.625%, 08/07/25	221,188	0.23
EUR 200,000	Berkshire Hathaway Inc, 0.750%, 16/03/23	203,464	0.22	EUR 100,000	Eli Lilly & Co, 1.000%, 02/06/22	101,635	0.11
EUR 100,000	Berkshire Hathaway Inc, zero coupon, 12/03/25	99,030	0.10	EUR 100,000	Eli Lilly & Co, 1.625%, 02/06/26	108,847	0.12
EUR 100,000	Berkshire Hathaway Inc, 1.125%, 16/03/27	105,315	0.11	EUR 100,000	Eli Lilly & Co, 2.125%, 03/06/30	116,790	0.12
EUR 100,000	Berkshire Hathaway Inc, 1.625%, 16/03/35	112,712	0.12	EUR 200,000	Emerson Electric Co, 1.250%, 15/10/25	210,416	0.22
EUR 200,000	Blackstone Holdings Finance Co LLC, 1.500%, 10/04/29	214,080	0.23	EUR 200,000	Emerson Electric Co, 2.000%, 15/10/29	224,026	0.24
EUR 100,000	Booking Holdings Inc, 0.800%, 10/03/22	100,346	0.11	EUR 100,000	Equinix Inc, 2.875%, 15/03/24	101,625	0.11
EUR 200,000	Booking Holdings Inc, 2.375%, 23/09/24	212,600	0.23	EUR 200,000	Equinix Inc, 2.875%, 01/10/25	203,246	0.22
EUR 100,000	Booking Holdings Inc, 1.800%, 03/03/27	103,706	0.11	EUR 200,000	Equinix Inc, 2.875%, 01/02/26	203,516	0.22
EUR 100,000	Bristol-Myers Squibb Co, 1.000%, 15/05/25	105,142	0.11	EUR 100,000	FedEx Corp, 1.000%, 11/01/23	100,821	0.11
EUR 100,000	Bristol-Myers Squibb Co, 1.750%, 15/05/35	113,666	0.12	EUR 100,000	FedEx Corp, 1.625%, 11/01/27	101,946	0.11
EUR 300,000	Capital One Financial Corp, 0.800%, 12/06/24	293,007	0.31	EUR 100,000	Fidelity National Information Services Inc, 0.400%, 15/01/21	100,050	0.11
EUR 200,000	Capital One Financial Corp, 1.650%, 12/06/29	201,392	0.21	EUR 100,000	Fidelity National Information Services Inc, 1.100%, 15/07/24	102,121	0.11
EUR 100,000	Celanese US Holdings LLC, 1.125%, 26/09/23	98,762	0.10	EUR 100,000	Fidelity National Information Services Inc, 2.000%, 21/05/30	106,993	0.11
EUR 100,000	Celanese US Holdings LLC, 2.125%, 01/03/27	99,359	0.11	EUR 100,000	General Electric Co, 1.500%, 17/05/29	94,292	0.10
EUR 300,000	Chubb INA Holdings Inc, 1.550%, 15/03/28	316,032	0.34	EUR 100,000	General Electric Co, 2.125%, 17/05/37	91,204	0.10
EUR 300,000	Chubb INA Holdings Inc, 2.500%, 15/03/38	345,114	0.37	EUR 100,000	General Mills Inc, 2.100%, 16/11/20	100,203	0.11
EUR 100,000	Citigroup Inc, 0.750%, 26/10/23	101,258	0.11	EUR 200,000	General Mills Inc, 1.000%, 27/04/23	202,486	0.22
EUR 100,000	Citigroup Inc, 1.750%, 28/01/25	105,766	0.11	EUR 200,000	General Motors Financial Co Inc, 2.200%, 01/04/24	196,040	0.21
EUR 100,000	Citigroup Inc, 1.625%, 21/03/28	107,596	0.11	EUR 200,000	General Motors Financial Co Inc, 1.694%, 26/03/25	186,006	0.20
EUR 100,000	Citigroup Inc, 1.250%, 10/04/29	103,838	0.11	EUR 100,000	Goldman Sachs Group Inc, 1.375%, 26/07/22	101,972	0.11
EUR 100,000	Coca-Cola Co, 0.125%, 22/09/22	100,035	0.11	EUR 100,000	Goldman Sachs Group Inc, 2.000%, 27/07/23	104,213	0.11
EUR 100,000	Coca-Cola Co, 1.125%, 22/09/22	102,296	0.11	EUR 100,000	Goldman Sachs Group Inc, 1.375%, 15/05/24	101,841	0.11
EUR 100,000	Coca-Cola Co, 1.250%, 08/03/31	106,634	0.11	EUR 100,000	Goldman Sachs Group Inc, 1.250%, 01/05/25	101,326	0.11
EUR 100,000	Coca-Cola Co, 1.100%, 02/09/36	102,945	0.11	EUR 200,000	Honeywell International Inc, 1.300%, 22/02/23	205,502	0.22
EUR 100,000	Coca-Cola European Partners PLC, 1.875%, 18/03/30	109,511	0.12	EUR 100,000	Honeywell International Inc, 2.250%, 22/02/28	112,985	0.12
				EUR 100,000	Honeywell International Inc, 0.750%, 10/03/32	97,886	0.10

## Schedule of Investments *(continued)*

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 99.02% <i>(continued)</i>				Corporate Bonds - 99.02% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
EUR 100,000	Illinois Tool Works Inc, 1.750%, 20/05/22	102,784	0.11	EUR 100,000	National Grid North America Inc, 1.000%, 12/07/24	102,834	0.11
EUR 200,000	Illinois Tool Works Inc, 2.125%, 22/05/30	226,696	0.24	EUR 300,000	Oracle Corp, 2.250%, 10/01/21	303,315	0.32
EUR 100,000	Illinois Tool Works Inc, 3.000%, 19/05/34	125,875	0.13	EUR 100,000	Oracle Corp, 3.125%, 10/07/25	114,519	0.12
EUR 100,000	International Business Machines Corp, 1.500%, 23/05/29	106,815	0.11	EUR 100,000	PepsiCo Inc, 1.750%, 28/04/21	101,023	0.11
EUR 100,000	International Flavors & Fragrances Inc, 1.750%, 14/03/24	102,536	0.11	EUR 100,000	PepsiCo Inc, 0.875%, 18/07/28	104,576	0.11
EUR 100,000	International Flavors & Fragrances Inc, 1.800%, 25/09/26	100,841	0.11	EUR 200,000	PepsiCo Inc, 1.125%, 18/03/31	211,680	0.22
EUR 100,000	Johnson & Johnson, 0.250%, 20/01/22	100,831	0.11	EUR 100,000	Philip Morris International Inc, 1.875%, 03/03/21	101,086	0.11
EUR 100,000	Johnson & Johnson, 1.150%, 20/11/28	109,594	0.12	EUR 100,000	Philip Morris International Inc, 2.875%, 03/03/26	111,434	0.12
EUR 200,000	Johnson & Johnson, 1.650%, 20/05/35	235,174	0.25	EUR 100,000	Philip Morris International Inc, 3.125%, 03/06/33	117,010	0.12
EUR 100,000	JPMorgan Chase & Co, 1.500%, 27/01/25	104,956	0.11	EUR 100,000	Philip Morris International Inc, 1.450%, 01/08/39	93,124	0.10
EUR 100,000	JPMorgan Chase & Co, 1.500%, 29/10/26	106,731	0.11	EUR 100,000	PPG Industries Inc, 1.400%, 13/03/27	102,887	0.11
EUR 100,000	JPMorgan Chase & Co, 1.812%, 12/06/29	109,271	0.12	EUR 200,000	Procter & Gamble Co, 2.000%, 16/08/22	208,894	0.22
EUR 200,000	Kinder Morgan Inc, 1.500%, 16/03/22	202,022	0.21	EUR 80,000	Procter & Gamble Co, 4.875%, 11/05/27	106,695	0.11
EUR 100,000	Marsh & McLennan Cos Inc, 1.979%, 21/03/30	110,081	0.12	EUR 100,000	Procter & Gamble Co, 1.875%, 30/10/38	120,477	0.13
EUR 100,000	Mastercard Inc, 1.100%, 01/12/22	102,213	0.11	EUR 100,000	Prologis Euro Finance LLC, 1.875%, 05/01/29	109,040	0.12
EUR 300,000	Mastercard Inc, 2.100%, 01/12/27	340,380	0.36	EUR 100,000	Prologis LP, 3.000%, 02/06/26	114,814	0.12
EUR 100,000	McDonald's Corp, 1.125%, 26/05/22	101,547	0.11	EUR 200,000	Stryker Corp, 2.125%, 30/11/27	219,192	0.23
EUR 100,000	McDonald's Corp, 1.875%, 26/05/27	107,692	0.11	EUR 100,000	Thermo Fisher Scientific Inc, 2.150%, 21/07/22	103,347	0.11
EUR 100,000	McKesson Corp, 0.625%, 17/08/21	100,130	0.11	EUR 200,000	Thermo Fisher Scientific Inc, 1.400%, 23/01/26	208,896	0.22
EUR 200,000	McKesson Corp, 1.500%, 17/11/25	205,756	0.22	EUR 100,000	Thermo Fisher Scientific Inc, 2.875%, 24/07/37	121,479	0.13
EUR 200,000	McKesson Corp, 1.625%, 30/10/26	206,406	0.22	EUR 200,000	United Parcel Service Inc, 0.375%, 15/11/23	201,306	0.21
EUR 100,000	Merck & Co Inc, 1.125%, 15/10/21	101,176	0.11	EUR 100,000	United Parcel Service Inc, 1.500%, 15/11/32	107,550	0.11
EUR 100,000	Merck & Co Inc, 1.875%, 15/10/26	110,675	0.12	EUR 100,000	United Technologies Corp, 2.150%, 18/05/30	110,077	0.12
EUR 100,000	Merck & Co Inc, 1.375%, 02/11/36	109,043	0.12	EUR 300,000	US Bancorp, 0.850%, 07/06/24	304,791	0.32
EUR 200,000	Microsoft Corp, 2.125%, 06/12/21	205,312	0.22	EUR 100,000	Verizon Communications Inc, 3.250%, 17/02/26	114,692	0.12
EUR 200,000	Microsoft Corp, 3.125%, 06/12/28	249,896	0.27	EUR 200,000	Verizon Communications Inc, 1.375%, 02/11/28	210,600	0.22
EUR 200,000	Mondelez International Inc, 1.625%, 20/01/23	206,628	0.22	EUR 100,000	Verizon Communications Inc, 1.500%, 19/09/39	97,741	0.10
EUR 100,000	Morgan Stanley, 5.375%, 10/08/20	100,588	0.11	EUR 100,000	Walmart Inc, 4.875%, 21/09/29	140,486	0.15
EUR 300,000	Nasdaq Inc, 1.750%, 19/05/23	311,556	0.33	EUR 100,000	Wells Fargo & Co, 1.125%, 29/10/21	101,454	0.11
EUR 100,000	Nasdaq Inc, 1.750%, 28/03/29	107,547	0.11	EUR 100,000	Wells Fargo & Co, 1.000%, 02/02/27	100,823	0.11
EUR 300,000	Nasdaq Inc, 0.875%, 13/02/30	298,539	0.32	EUR 100,000	Wells Fargo & Co, 0.625%, 25/03/30	94,755	0.10
EUR 200,000	National Grid North America Inc, 0.750%, 11/02/22	201,300	0.21	EUR 100,000	WP Carey Inc, 2.000%, 20/01/23	102,195	0.11
EUR 100,000	National Grid North America Inc, 0.750%, 08/08/23	101,408	0.11				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal 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 - 99.02% (continued)				Corporate Bonds - 0.22%			
United States (continued)				United States			
EUR 200,000	Zimmer Biomet Holdings Inc, 1.414%, 13/12/22	200,538	0.21	EUR 100,000	AT&T Inc, 2.350%, 05/09/29	108,993	0.12
EUR 300,000	Zimmer Biomet Holdings Inc, 2.425%, 13/12/26	317,871	0.34	EUR 100,000	Fedex Corp, 1.300%, 05/08/31	95,361	0.10
<b>Total United States</b>				<b>Total United States</b>			
		21,943,683	23.38			204,354	0.22
<b>Total Corporate Bonds</b>				<b>Total Corporate Bonds</b>			
		92,934,326	99.02			204,354	0.22
<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>				<b>Total Other transferable securities</b>			
		92,934,326	99.02			204,354	0.22
				<b>TOTAL INVESTMENTS</b>			
						93,138,680	99.24

### Derivatives

Forward Foreign Exchange Contracts Hedge – 0.06%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold EUR, due 06/07/20	Barclays Bank PLC	6,046,464	5,666,250	15,386	0.02
Bought CHF / Sold EUR, due 06/07/20	Citibank NA	6,045,624	5,666,250	14,596	0.01
Bought CHF / Sold EUR, due 06/07/20	Goldman Sachs International	6,048,218	5,666,250	17,033	0.02
Bought CHF / Sold EUR, due 06/07/20	UBS AG London	6,045,662	5,666,250	14,632	0.01
Bought CHF / Sold EUR, due 05/08/20	Barclays Bank PLC	5,981,430	5,610,500	11,330	0.01
Bought CHF / Sold EUR, due 05/08/20	BNP Paribas SA	5,979,368	5,610,500	9,393	0.01
Bought CHF / Sold EUR, due 05/08/20	JPMorgan Chase Bank NA London	5,980,327	5,610,500	10,294	0.01
Bought CHF / Sold EUR, due 05/08/20	Merrill Lynch International	5,976,669	5,610,500	6,856	0.01
<b>Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge</b>				<b>99,520</b>	<b>0.10</b>
Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold CHF, due 06/07/20	Barclays Bank PLC	5,610,500	5,982,822	(11,334)	(0.01)
Bought EUR / Sold CHF, due 06/07/20	BNP Paribas SA	5,610,500	5,980,681	(9,321)	(0.01)
Bought EUR / Sold CHF, due 06/07/20	JPMorgan Chase Bank NA London	5,610,500	5,981,646	(10,228)	(0.01)
Bought EUR / Sold CHF, due 06/07/20	Merrill Lynch International	5,610,500	5,977,988	(6,791)	(0.01)
Bought EUR / Sold CHF, due 06/07/20	Westpac Banking Corporation	223,000	238,235	(861)	(0.00)
<b>Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge</b>				<b>(38,535)</b>	<b>(0.04)</b>
<b>Total Forward Foreign Exchange Contracts Hedge</b>				<b>60,985</b>	<b>0.06</b>
Other Net Assets/(Liabilities)				652,362	0.70
<b>TOTAL NET ASSETS</b>				<b>93,852,027</b>	<b>100.00</b>



## Schedule of Investments

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.71%				Corporate Bonds - 98.71% <i>(continued)</i>			
Australia				Canada <i>(continued)</i>			
USD 45,000	Australia & New Zealand Banking Group Ltd, 2.300%, 01/06/21	45,791	0.11	USD 30,000	Bank of Nova Scotia, 1.625%, 01/05/23	30,678	0.08
USD 20,000	Barrick PD Australia Finance Pty Ltd, 5.950%, 15/10/39	26,609	0.07	USD 30,000	Bank of Nova Scotia, 2.200%, 03/02/25	31,406	0.08
USD 20,000	BHP Billiton Finance USA Ltd, 2.875%, 24/02/22	20,732	0.05	USD 10,000	Bell Canada Inc, 4.300%, 29/07/49	12,254	0.03
USD 20,000	BHP Billiton Finance USA Ltd, 5.000%, 30/09/43	27,446	0.07	USD 20,000	Brookfield Finance Inc, 4.250%, 02/06/26	22,490	0.06
USD 30,000	National Australia Bank Ltd, 3.375%, 14/01/26	33,564	0.08	USD 20,000	Brookfield Finance Inc, 4.700%, 20/09/47	23,020	0.06
USD 30,000	National Australia Bank Ltd Ltd, 1.875%, 13/12/22	30,908	0.08	USD 40,000	Burlington Resources LLC, 7.400%, 01/12/31	57,249	0.14
USD 30,000	Rio Tinto Finance USA Ltd, 5.200%, 02/11/40	41,566	0.10	USD 20,000	Canadian Imperial Bank of Commerce, 2.550%, 16/06/22	20,718	0.05
USD 30,000	Westpac Banking Corp, 2.750%, 11/01/23	31,613	0.08	USD 20,000	Canadian Imperial Bank of Commerce, 2.250%, 28/01/25	20,861	0.05
USD 40,000	Westpac Banking Corp, 3.650%, 15/05/23	43,402	0.11	USD 15,000	Canadian National Railway Co, 6.250%, 01/08/34	22,355	0.06
USD 30,000	Westpac Banking Corp, 3.400%, 25/01/28	34,184	0.09	USD 20,000	Canadian National Railway Co, 3.650%, 03/02/48	23,145	0.06
USD 20,000	Westpac Banking Corp, 4.322%, 23/11/31	22,200	0.06	USD 30,000	Canadian Natural Resources Ltd, 2.950%, 15/01/23	30,953	0.08
USD 20,000	Westpac Banking Corp, 4.110%, 24/07/34	22,077	0.06	USD 10,000	Canadian Natural Resources Ltd, 3.900%, 01/02/25	10,750	0.03
<b>Total Australia</b>		<b>380,092</b>	<b>0.96</b>	USD 15,000	Canadian Pacific Railway Co, 6.125%, 15/09/15	22,881	0.06
Austria				USD 20,000	Cenovus Energy Inc, 6.750%, 15/11/39	19,564	0.05
USD 30,000	Suzano Austria GmbH, 6.000%, 15/01/29	32,406	0.08	USD 20,000	CNOOC Finance 2014 ULC, 4.250%, 30/04/24	21,941	0.06
<b>Total Austria</b>		<b>32,406</b>	<b>0.08</b>	USD 20,000	Enbridge Inc, 3.500%, 10/06/24	21,469	0.05
Bermuda				USD 15,000	Enbridge Inc, 3.700%, 15/07/27	16,319	0.04
USD 20,000	Aircastle Ltd, 4.250%, 15/06/26	18,350	0.05	USD 20,000	Enbridge Inc, 6.000%, 15/01/77	19,475	0.05
USD 10,000	Athene Holding Ltd, 4.125%, 12/01/28	10,292	0.02	USD 20,000	Husky Energy Inc, 4.400%, 15/04/29	20,025	0.05
USD 10,000	Athene Holding Ltd, 6.150%, 03/04/30	11,496	0.03	USD 20,000	Magna International Inc, 3.625%, 15/06/24	21,796	0.05
USD 20,000	IHS Markit Ltd, 4.750%, 01/08/28	23,500	0.06	USD 20,000	Manulife Financial Corp, 5.375%, 04/03/46	26,375	0.07
<b>Total Bermuda</b>		<b>63,638</b>	<b>0.16</b>	USD 25,000	Nexen Inc, 7.875%, 15/03/32	37,671	0.09
British Virgin Islands				USD 20,000	Nexen Inc, 7.500%, 30/07/39	32,299	0.08
USD 200,000	Huarong Finance II Co Ltd, 5.500%, 16/01/25	219,126	0.55	USD 20,000	Nutrien Ltd, 4.200%, 01/04/29	23,074	0.06
<b>Total British Virgin Islands</b>		<b>219,126</b>	<b>0.55</b>	USD 10,000	Nutrien Ltd, 5.000%, 01/04/49	12,793	0.03
Canada				USD 30,000	Rogers Communications Inc, 3.000%, 15/03/23	31,788	0.08
USD 30,000	Bank of Montreal, 1.900%, 27/08/21	30,534	0.08	USD 20,000	Rogers Communications Inc, 2.900%, 15/11/26	21,863	0.06
USD 20,000	Bank of Montreal, 2.350%, 11/09/22	20,823	0.05	USD 20,000	Rogers Communications Inc, 3.700%, 15/11/49	21,861	0.06
USD 20,000	Bank of Montreal, 2.050%, 01/11/22	20,584	0.05	USD 10,000	Royal Bank of Canada, 2.750%, 01/02/22	10,362	0.03
USD 20,000	Bank of Montreal, 2.500%, 28/06/24	21,184	0.05	USD 10,000	Royal Bank of Canada, 3.700%, 05/10/23	10,910	0.03
USD 15,000	Bank of Montreal, 3.803%, 15/12/32	15,994	0.04	USD 30,000	Royal Bank of Canada, 2.550%, 16/07/24	31,858	0.08
USD 40,000	Bank of Nova Scotia, 2.800%, 21/07/21	41,029	0.10	USD 30,000	Royal Bank of Canada, 4.650%, 27/01/26	34,932	0.09

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.71% (continued)				Corporate Bonds - 98.71% (continued)			
Canada (continued)				Cayman Islands (continued)			
USD 10,000	Suncor Energy Inc, 3.600%, 01/12/24	10,793	0.03	USD 30,000	Sands China Ltd, 5.125%, 08/08/25	32,550	0.08
USD 15,000	Suncor Energy Inc, 5.950%, 15/05/35	17,793	0.04	USD 30,000	Vale Overseas Ltd, 6.875%, 21/11/36	39,225	0.10
USD 20,000	Suncor Energy Inc, 6.800%, 15/05/38	25,741	0.06	<b>Total Cayman Islands</b>		<b>252,163</b>	<b>0.64</b>
USD 10,000	Suncor Energy Inc, 6.850%, 01/06/39	12,959	0.03	<b>Chile</b>			
USD 10,000	Teck Resources Ltd, 6.125%, 01/10/35	11,402	0.03	USD 30,000	Enel Chile SA, 4.875%, 12/06/28	33,617	0.08
USD 20,000	TELUS Corp, 4.600%, 16/11/48	24,701	0.06	<b>Total Chile</b>		<b>33,617</b>	<b>0.08</b>
USD 20,000	Thomson Reuters Corp, 3.350%, 15/05/26	21,704	0.05	<b>China</b>			
USD 30,000	Toronto-Dominion Bank, 1.800%, 13/07/21	30,448	0.08	USD 20,000	Industrial & Commercial Bank of China Ltd, 2.452%, 20/10/21	20,325	0.05
USD 20,000	Toronto-Dominion Bank, 3.250%, 11/03/24	21,766	0.05	<b>Total China</b>		<b>20,325</b>	<b>0.05</b>
USD 10,000	Toronto-Dominion Bank, 2.650%, 12/06/24	10,689	0.03	<b>Colombia</b>			
USD 10,000	Toronto-Dominion Bank, 3.625%, 15/09/31	11,175	0.03	USD 10,000	Ecopetrol SA, 5.875%, 18/09/23	10,713	0.03
USD 30,000	Total Capital Canada Ltd, 2.750%, 15/07/23	31,788	0.08	USD 20,000	Ecopetrol SA, 4.125%, 16/01/25	19,925	0.05
USD 20,000	TransCanada PipeLines Ltd, 3.750%, 16/10/23	21,540	0.05	USD 30,000	Ecopetrol SA, 5.875%, 28/05/45	31,537	0.08
USD 20,000	TransCanada PipeLines Ltd, 4.250%, 15/05/28	22,876	0.06	<b>Total Colombia</b>		<b>62,175</b>	<b>0.16</b>
USD 15,000	TransCanada PipeLines Ltd, 5.850%, 15/03/36	19,624	0.05	<b>France</b>			
USD 20,000	TransCanada PipeLines Ltd, 7.625%, 15/01/39	30,444	0.08	USD 10,000	AXA SA, 8.600%, 15/12/30	14,200	0.04
USD 10,000	TransCanada PipeLines Ltd, 6.100%, 01/06/40	12,460	0.03	USD 20,000	BNP Paribas SA, 3.250%, 03/03/23	21,319	0.05
USD 15,000	TransCanada PipeLines Ltd, 5.100%, 15/03/49	19,101	0.05	USD 30,000	BPCE SA, 4.000%, 15/04/24	33,133	0.08
USD 20,000	TransCanada Trust, 5.300%, 15/03/77	19,650	0.05	USD 20,000	Orange SA, 9.000%, 01/03/31	32,486	0.08
USD 20,000	Waste Connections Inc, 2.600%, 01/02/30	21,082	0.05	USD 5,000	Orange SA, 5.375%, 13/01/42	6,927	0.02
<b>Total Canada</b>		<b>1,313,019</b>	<b>3.31</b>	USD 30,000	Sanofi, 3.375%, 19/06/23	32,456	0.08
<b>Cayman Islands</b>				USD 20,000	Total Capital International SA, 2.875%, 17/02/22	20,725	0.05
USD 50,000	Alibaba Group Holding Ltd, 3.600%, 28/11/24	54,403	0.14	USD 20,000	Total Capital International SA, 2.700%, 25/01/23	21,055	0.05
USD 20,000	Alibaba Group Holding Ltd, 4.000%, 06/12/37	22,901	0.06	USD 20,000	Total Capital International SA, 3.750%, 10/04/24	22,032	0.06
USD 10,000	Alibaba Group Holding Ltd, 4.400%, 06/12/57	12,774	0.03	USD 10,000	Total Capital International SA, 3.461%, 12/07/49	10,783	0.03
USD 20,000	Baidu Inc, 2.875%, 06/07/22	20,472	0.05	<b>Total France</b>		<b>215,116</b>	<b>0.54</b>
USD 30,000	Baidu Inc, 3.625%, 06/07/27	32,263	0.08	<b>Germany</b>			
USD 15,000	Fibria Overseas Finance Ltd, 5.250%, 12/05/24	16,050	0.04	USD 20,000	Deutsche Bank AG, 4.250%, 14/10/21	20,503	0.05
USD 20,000	Fibria Overseas Finance Ltd, 5.500%, 17/01/27	21,525	0.06	USD 50,000	Deutsche Bank AG, 3.700%, 30/05/24	51,687	0.13
				<b>Total Germany</b>		<b>72,190</b>	<b>0.18</b>
				<b>Guernsey</b>			
				USD 30,000	Credit Suisse Group Funding Guernsey Ltd, 3.800%, 09/06/23	32,243	0.08
				USD 10,000	Credit Suisse Group Funding Guernsey Ltd, 3.750%, 26/03/25	10,952	0.03
				USD 30,000	Credit Suisse Group Funding Guernsey Ltd, 4.550%, 17/04/26	34,500	0.09
				USD 20,000	Credit Suisse Group Funding Guernsey Ltd, 4.875%, 15/05/45	26,427	0.06
				<b>Total Guernsey</b>		<b>104,122</b>	<b>0.26</b>

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.71% (continued)				Corporate Bonds - 98.71% (continued)			
Ireland				Japan (continued)			
USD 20,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 4.875%, 16/01/24	19,742	0.05	USD 40,000	Sumitomo Mitsui Financial Group Inc, 3.102%, 17/01/23	42,261	0.11
USD 30,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.875%, 23/01/28	27,079	0.07	USD 20,000	Sumitomo Mitsui Financial Group Inc, 3.936%, 16/10/23	21,900	0.06
USD 20,000	AerCap Ireland Capital DAC Via AerCap Global Aviation Trust, 3.950%, 01/02/22	19,999	0.05	USD 30,000	Sumitomo Mitsui Financial Group Inc, 3.010%, 19/10/26	32,528	0.08
USD 5,000	Aon PLC, 3.500%, 14/06/24	5,438	0.01	USD 40,000	Sumitomo Mitsui Financial Group Inc, 3.364%, 12/07/27	43,712	0.11
USD 80,000	GE Capital International Funding Co Unlimited Co, 4.418%, 15/11/35	80,604	0.20	USD 10,000	Sumitomo Mitsui Financial Group Inc, 3.544%, 17/01/28	11,050	0.03
USD 10,000	Perrigo Finance Unlimited Co, 4.375%, 15/03/26	10,903	0.03	USD 15,000	Sumitomo Mitsui Financial Group Inc, 4.306%, 16/10/28	17,558	0.04
USD 30,000	Shire Acquisitions Investments Ireland DAC, 2.400%, 23/09/21	30,581	0.08	USD 15,000	Sumitomo Mitsui Financial Group Inc, 2.750%, 15/01/30	15,962	0.04
<b>Total Ireland</b>		<b>194,346</b>	<b>0.49</b>	USD 30,000	Takeda Pharmaceutical Co Ltd, 5.000%, 26/11/28	36,985	0.09
Isle Of Man				USD 20,000	Toyota Motor Corp, 2.358%, 02/07/24	21,074	0.05
USD 15,000	AngloGold Ashanti Holdings PLC, 5.125%, 01/08/22	15,748	0.04	<b>Total Japan</b>		<b>708,328</b>	<b>1.79</b>
<b>Total Isle Of Man</b>		<b>15,748</b>	<b>0.04</b>	Luxembourg			
Japan				USD 20,000	ArcelorMittal SA, 4.250%, 16/07/29	19,975	0.05
USD 20,000	Mitsubishi UFJ Financial Group Inc, 3.218%, 07/03/22	20,832	0.05	USD 7,000	ArcelorMittal SA, 7.250%, 15/10/39	8,199	0.02
USD 30,000	Mitsubishi UFJ Financial Group Inc, 2.665%, 25/07/22	31,161	0.08	USD 20,000	DH Europe Finance II Sarl, 2.200%, 15/11/24	21,025	0.05
USD 20,000	Mitsubishi UFJ Financial Group Inc, 3.455%, 02/03/23	21,342	0.05	USD 20,000	Ingersoll-Rand Luxembourg Finance SA, 3.800%, 21/03/29	22,528	0.06
USD 20,000	Mitsubishi UFJ Financial Group Inc, 3.761%, 26/07/23	21,698	0.05	<b>Total Luxembourg</b>		<b>71,727</b>	<b>0.18</b>
USD 20,000	Mitsubishi UFJ Financial Group Inc, 3.407%, 07/03/24	21,543	0.05	Mexico			
USD 20,000	Mitsubishi UFJ Financial Group Inc, 3.777%, 02/03/25	22,042	0.06	USD 30,000	America Movil SAB de CV, 3.125%, 16/07/22	30,971	0.08
USD 20,000	Mitsubishi UFJ Financial Group Inc, 3.850%, 01/03/26	22,500	0.06	USD 30,000	America Movil SAB de CV, 6.125%, 30/03/40	42,840	0.11
USD 20,000	Mitsubishi UFJ Financial Group Inc, 3.677%, 22/02/27	22,159	0.06	USD 20,000	Fomento Economico Mexicano SAB de CV, 3.500%, 16/01/50	20,611	0.05
USD 20,000	Mitsubishi UFJ Financial Group Inc, 3.741%, 07/03/29	22,542	0.06	USD 30,000	Grupo Televisa SAB, 6.625%, 15/01/40	38,777	0.10
USD 20,000	Mitsubishi UFJ Financial Group Inc, 4.286%, 26/07/38	24,083	0.06	<b>Total Mexico</b>		<b>133,199</b>	<b>0.34</b>
USD 30,000	Mizuho Financial Group Inc, 2.601%, 11/09/22	31,152	0.08	Netherlands			
USD 40,000	Mizuho Financial Group Inc, 2.555%, 13/09/25	41,658	0.11	USD 15,000	CNH Industrial NV, 4.500%, 15/08/23	16,162	0.04
USD 50,000	Mizuho Financial Group Inc, 3.663%, 28/02/27	54,800	0.14	USD 30,000	Cooperatieve Rabobank UA, 3.875%, 08/02/22	31,655	0.08
USD 10,000	Mizuho Financial Group Inc, 2.591%, 25/05/31	10,305	0.03	USD 20,000	Cooperatieve Rabobank UA, 3.950%, 09/11/22	21,146	0.05
USD 30,000	ORIX Corp, 3.700%, 18/07/27	33,340	0.08	USD 20,000	Cooperatieve Rabobank UA, 3.750%, 21/07/26	21,923	0.06
USD 30,000	Sumitomo Mitsui Banking Corp, 3.200%, 18/07/22	31,421	0.08	USD 20,000	Cooperatieve Rabobank UA, 5.250%, 24/05/41	27,936	0.07
USD 30,000	Sumitomo Mitsui Banking Corp, 3.950%, 10/01/24	32,720	0.08	USD 10,000	Cooperatieve Rabobank UA, 5.250%, 04/08/45	13,525	0.03
				USD 35,000	Deutsche Telekom International Finance BV, 8.750%, 15/06/30	54,541	0.14
				USD 20,000	Iberdrola International BV, 6.750%, 15/07/36	27,608	0.07

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.71% (continued)				Corporate Bonds - 98.71% (continued)			
Netherlands (continued)				Sweden			
USD 20,000	ING Groep NV, 4.100%, 02/10/23	21,914	0.06	USD 30,000	Svenska Handelsbanken AB, 1.875%, 07/09/21	30,450	0.08
USD 40,000	ING Groep NV, 3.950%, 29/03/27	45,912	0.12	<b>Total Sweden</b>			
USD 10,000	LYB International Finance BV, 4.000%, 15/07/23	10,834	0.03	<b>30,450 0.08</b>			
USD 20,000	LYB International Finance BV, 4.875%, 15/03/44	23,389	0.06	Switzerland			
USD 20,000	LYB International Finance II BV, 3.500%, 02/03/27	21,736	0.05	USD 50,000	Credit Suisse AG, 3.625%, 09/09/24	55,165	0.14
USD 20,000	LyondellBasell Industries NV, 4.625%, 26/02/55	22,230	0.06	USD 20,000	Credit Suisse AG, 2.950%, 09/04/25	21,736	0.05
USD 30,000	Shell International Finance BV, 2.250%, 06/01/23	31,149	0.08	<b>Total Switzerland</b>			
USD 20,000	Shell International Finance BV, 3.400%, 12/08/23	21,627	0.05	<b>76,901 0.19</b>			
USD 30,000	Shell International Finance BV, 2.375%, 06/04/25	31,801	0.08	United Kingdom			
USD 25,000	Shell International Finance BV, 3.250%, 11/05/25	27,643	0.07	USD 20,000	Aon PLC, 4.600%, 14/06/44	24,241	0.06
USD 15,000	Shell International Finance BV, 2.375%, 07/11/29	15,715	0.04	USD 40,000	AstraZeneca PLC, 3.375%, 16/11/25	44,806	0.11
USD 20,000	Shell International Finance BV, 6.375%, 15/12/38	29,715	0.07	USD 20,000	AstraZeneca PLC, 6.450%, 15/09/37	29,892	0.08
USD 10,000	Shell International Finance BV, 4.550%, 12/08/43	12,454	0.03	USD 20,000	AstraZeneca PLC, 4.375%, 17/08/48	26,400	0.07
USD 40,000	Shell International Finance BV, 4.375%, 11/05/45	49,528	0.12	USD 30,000	Barclays PLC, 4.610%, 15/02/23	31,570	0.08
USD 10,000	Shell International Finance BV, 3.750%, 12/09/46	11,299	0.03	USD 30,000	Barclays PLC, 4.375%, 12/01/26	33,720	0.08
USD 30,000	Shell International Finance BV, 3.125%, 07/11/49	31,249	0.08	USD 30,000	Barclays PLC, 5.200%, 12/05/26	33,463	0.08
<b>Total Netherlands</b>		<b>622,691</b>	<b>1.57</b>	USD 20,000	Barclays PLC, 4.337%, 10/01/28	22,259	0.06
Norway				USD 30,000	Barclays PLC, 4.972%, 16/05/29	34,915	0.09
USD 20,000	Equinor ASA, 2.450%, 17/01/23	20,871	0.05	USD 30,000	Barclays PLC, 4.950%, 10/01/47	39,001	0.10
USD 30,000	Equinor ASA, 3.000%, 06/04/27	33,039	0.08	USD 30,000	BP Capital Markets PLC, 3.814%, 10/02/24	32,971	0.08
USD 20,000	Equinor ASA, 5.100%, 17/08/40	25,557	0.07	USD 20,000	British Telecommunications PLC, 9.625%, 15/12/30	32,693	0.08
USD 20,000	Equinor ASA, 3.250%, 18/11/49	21,038	0.05	USD 30,000	Diageo Capital PLC, 2.625%, 29/04/23	31,597	0.08
<b>Total Norway</b>		<b>100,505</b>	<b>0.25</b>	USD 20,000	Diageo Capital PLC, 5.875%, 30/09/36	28,484	0.07
Singapore				USD 30,000	GlaxoSmithKline Capital PLC, 2.875%, 01/06/22	31,330	0.08
USD 10,000	Flex Ltd, 5.000%, 15/02/23	10,771	0.03	USD 30,000	HSBC Holdings PLC, 4.000%, 30/03/22	31,673	0.08
<b>Total Singapore</b>		<b>10,771</b>	<b>0.03</b>	USD 30,000	HSBC Holdings PLC, 3.262%, 13/03/23	31,041	0.08
Spain				USD 40,000	HSBC Holdings PLC, 3.600%, 25/05/23	42,937	0.11
USD 20,000	Banco Santander SA, 3.848%, 12/04/23	21,258	0.05	USD 20,000	HSBC Holdings PLC, 4.250%, 14/03/24	21,518	0.05
USD 30,000	Banco Santander SA, 5.179%, 19/11/25	33,609	0.09	USD 40,000	HSBC Holdings PLC, 3.803%, 11/03/25	43,195	0.11
USD 20,000	Banco Santander SA, 3.800%, 23/02/28	21,509	0.05	USD 30,000	HSBC Holdings PLC, 4.250%, 18/08/25	32,681	0.08
USD 10,000	Banco Santander SA, 3.306%, 27/06/29	10,731	0.03	USD 40,000	HSBC Holdings PLC, 4.292%, 12/09/26	44,350	0.11
USD 40,000	Telefonica Emisiones SA, 7.045%, 20/06/36	57,755	0.15	USD 30,000	HSBC Holdings PLC, 4.583%, 19/06/29	34,483	0.09
USD 20,000	Telefonica Emisiones SA, 4.895%, 06/03/48	23,940	0.06	USD 20,000	HSBC Holdings PLC, 3.973%, 22/05/30	22,183	0.06
<b>Total Spain</b>		<b>168,802</b>	<b>0.43</b>	USD 20,000	HSBC Holdings PLC, 6.500%, 15/09/37	27,087	0.07
				USD 20,000	HSBC Holdings PLC, 6.800%, 01/06/38	27,940	0.07

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.71% (continued)				Corporate Bonds - 98.71% (continued)			
United Kingdom (continued)				United States (continued)			
USD 10,000	HSBC Holdings PLC, 5.250%, 14/03/44	12,658	0.03	USD 20,000	3M Co, 4.000%, 14/09/48	24,767	0.06
USD 10,000	Invesco Finance PLC, 3.750%, 15/01/26	10,936	0.03	USD 20,000	3M Co, 3.250%, 26/08/49	21,961	0.06
USD 20,000	Lloyds Banking Group PLC, 4.050%, 16/08/23	21,642	0.05	USD 20,000	ABB Finance USA Inc, 2.875%, 08/05/22	20,747	0.05
USD 40,000	Lloyds Banking Group PLC, 2.907%, 07/11/23	41,500	0.10	USD 14,000	Abbott Laboratories, 3.400%, 30/11/23	15,245	0.04
USD 50,000	Lloyds Banking Group PLC, 3.870%, 09/07/25	54,180	0.14	USD 20,000	Abbott Laboratories, 2.950%, 15/03/25	22,006	0.06
USD 10,000	Lloyds Banking Group PLC, 4.582%, 10/12/25	11,051	0.03	USD 11,000	Abbott Laboratories, 3.750%, 30/11/26	12,799	0.03
USD 20,000	Lloyds Banking Group PLC, 2.438%, 05/02/26	20,526	0.05	USD 25,000	Abbott Laboratories, 4.750%, 30/11/36	33,544	0.08
USD 30,000	Lloyds Banking Group PLC, 3.574%, 07/11/28	32,560	0.08	USD 20,000	Abbott Laboratories, 4.900%, 30/11/46	28,498	0.07
USD 20,000	Lloyds Banking Group PLC, 5.300%, 01/12/45	26,230	0.07	USD 30,000	AbbVie Inc, 2.900%, 06/11/22	31,422	0.08
USD 20,000	Prudential PLC, 3.125%, 14/04/30	21,465	0.05	USD 30,000	AbbVie Inc, 2.850%, 14/05/23	31,570	0.08
USD 20,000	Royal Bank of Scotland Group PLC, 6.125%, 15/12/22	21,832	0.05	USD 30,000	AbbVie Inc, 3.750%, 14/11/23	32,664	0.08
USD 30,000	Royal Bank of Scotland Group PLC, 6.000%, 19/12/23	33,604	0.08	USD 80,000	AbbVie Inc, 3.600%, 14/05/25	88,400	0.22
USD 50,000	Royal Bank of Scotland Group PLC, 4.269%, 22/03/25	54,363	0.14	USD 50,000	AbbVie Inc, 3.200%, 14/05/26	55,232	0.14
USD 20,000	Royal Bank of Scotland Group PLC, 4.892%, 18/05/29	23,562	0.06	USD 30,000	AbbVie Inc, 4.250%, 14/11/28	35,339	0.09
USD 30,000	Royal Bank of Scotland Group PLC, 5.076%, 27/01/30	35,894	0.09	USD 40,000	AbbVie Inc, 4.500%, 14/05/35	48,452	0.12
USD 20,000	Santander UK Group Holdings PLC, 3.571%, 10/01/23	20,699	0.05	USD 40,000	AbbVie Inc, 4.300%, 14/05/36	47,267	0.12
USD 20,000	Santander UK Group Holdings PLC, 3.823%, 03/11/28	21,901	0.06	USD 20,000	AbbVie Inc, 4.700%, 14/05/45	25,000	0.06
USD 20,000	Santander UK PLC, 2.100%, 13/01/23	20,650	0.05	USD 20,000	AbbVie Inc, 4.450%, 14/05/46	24,575	0.06
USD 30,000	Santander UK PLC, 4.000%, 13/03/24	33,055	0.08	USD 50,000	AbbVie Inc, 4.875%, 14/11/48	64,896	0.16
USD 20,000	Vodafone Group PLC, 2.500%, 26/09/22	20,773	0.05	USD 20,000	Activision Blizzard Inc, 3.400%, 15/09/26	22,707	0.06
USD 30,000	Vodafone Group PLC, 2.950%, 19/02/23	31,572	0.08	USD 20,000	Adobe Inc, 3.250%, 01/02/25	22,273	0.06
USD 10,000	Vodafone Group PLC, 4.125%, 30/05/25	11,308	0.03	USD 10,000	AEP Transmission Co LLC, 3.750%, 01/12/47	11,428	0.03
USD 30,000	Vodafone Group PLC, 6.150%, 27/02/37	41,710	0.11	USD 20,000	Aetna Inc, 2.800%, 15/06/23	21,044	0.05
USD 20,000	Vodafone Group PLC, 5.250%, 30/05/48	26,029	0.07	USD 10,000	Aetna Inc, 6.625%, 15/06/36	13,969	0.04
USD 30,000	Vodafone Group PLC, 5.125%, 19/06/59	38,820	0.10	USD 10,000	Aetna Inc, 4.500%, 15/05/42	11,901	0.03
USD 15,000	WPP Finance 2010, 3.750%, 19/09/24	16,151	0.04	USD 20,000	Aetna Inc, 3.875%, 15/08/47	22,319	0.06
<b>Total United Kingdom</b>		<b>1,541,101</b>	<b>3.88</b>	USD 15,000	Aflac Inc, 3.625%, 15/11/24	16,945	0.04
<b>United States</b>				USD 15,000	Agilent Technologies Inc, 2.100%, 04/06/30	15,371	0.04
USD 15,000	3M Co, 2.250%, 15/03/23	15,662	0.04	USD 10,000	Air Lease Corp, 3.750%, 01/02/22	10,100	0.03
USD 20,000	3M Co, 3.250%, 14/02/24	21,784	0.05	USD 40,000	Air Lease Corp, 2.750%, 15/01/23	39,596	0.10
USD 20,000	3M Co, 2.250%, 19/09/26	21,555	0.05	USD 30,000	Air Lease Corp, 3.250%, 01/03/25	29,961	0.08
				USD 10,000	Air Lease Corp, 3.000%, 01/02/30	9,262	0.02
				USD 20,000	Air Products & Chemicals Inc, 2.050%, 15/05/30	20,995	0.05
				USD 20,000	Air Products & Chemicals Inc, 2.800%, 15/05/50	21,173	0.05
				USD 20,000	Alabama Power Co, 4.300%, 15/07/48	24,768	0.06
				USD 20,000	Alexandria Real Estate Equities Inc, 3.450%, 30/04/25	22,086	0.06
				USD 10,000	Allstate Corp, 3.150%, 15/06/23	10,743	0.03
				USD 5,000	Allstate Corp, 4.200%, 15/12/46	6,254	0.02
				USD 20,000	Allstate Corp, 3.850%, 10/08/49	24,446	0.06
				USD 20,000	Ally Financial Inc, 5.125%, 30/09/24	21,600	0.05

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.71% (continued)				Corporate Bonds - 98.71% (continued)			
United States (continued)				United States (continued)			
USD 10,000	Ally Financial Inc, 8.000%, 01/11/31	13,075	0.03	USD 10,000	American International Group Inc, 3.750%, 10/07/25	11,049	0.03
USD 20,000	Alphabet Inc, 3.375%, 25/02/24	22,034	0.06	USD 20,000	American International Group Inc, 4.250%, 15/03/29	22,787	0.06
USD 10,000	Alphabet Inc, 1.998%, 15/08/26	10,738	0.03	USD 50,000	American International Group Inc, 4.500%, 16/07/44	58,019	0.15
USD 30,000	Altria Group Inc, 4.400%, 14/02/26	34,525	0.09	USD 10,000	American International Group Inc, 4.375%, 15/01/55	11,579	0.03
USD 15,000	Altria Group Inc, 4.800%, 14/02/29	17,478	0.04	USD 40,000	American Tower Corp, 2.250%, 15/01/22	40,987	0.10
USD 40,000	Altria Group Inc, 5.800%, 14/02/39	49,714	0.13	USD 30,000	American Tower Corp, 3.000%, 15/06/23	31,993	0.08
USD 20,000	Altria Group Inc, 4.500%, 02/05/43	21,520	0.05	USD 10,000	American Tower Corp, 3.375%, 15/10/26	11,091	0.03
USD 40,000	Altria Group Inc, 5.375%, 31/01/44	47,899	0.12	USD 5,000	American Tower Corp, 3.950%, 15/03/29	5,688	0.01
USD 10,000	Amazon.com Inc, 2.500%, 29/11/22	10,473	0.03	USD 15,000	American Tower Corp, 2.900%, 15/01/30	15,973	0.04
USD 20,000	Amazon.com Inc, 2.800%, 22/08/24	21,702	0.05	USD 20,000	American Water Capital Corp, 6.593%, 15/10/37	29,763	0.07
USD 30,000	Amazon.com Inc, 3.800%, 05/12/24	34,060	0.09	USD 20,000	American Water Capital Corp, 4.150%, 01/06/49	24,769	0.06
USD 20,000	Amazon.com Inc, 3.150%, 22/08/27	22,779	0.06	USD 10,000	Ameriprise Financial Inc, 3.700%, 15/10/24	11,130	0.03
USD 20,000	Amazon.com Inc, 1.500%, 03/06/30	20,242	0.05	USD 20,000	Ameriprise Financial Inc, 2.875%, 15/09/26	21,695	0.05
USD 20,000	Amazon.com Inc, 3.875%, 22/08/37	24,693	0.06	USD 15,000	AmerisourceBergen Corp, 3.450%, 15/12/27	16,922	0.04
USD 10,000	Amazon.com Inc, 4.950%, 05/12/44	14,197	0.04	USD 15,000	AmerisourceBergen Corp, 4.250%, 01/03/45	16,606	0.04
USD 20,000	Amazon.com Inc, 4.050%, 22/08/47	26,010	0.07	USD 20,000	Amgen Inc, 2.700%, 01/05/22	20,672	0.05
USD 10,000	Amazon.com Inc, 2.500%, 03/06/50	10,266	0.03	USD 20,000	Amgen Inc, 2.250%, 19/08/23	20,872	0.05
USD 5,000	Amazon.com Inc, 4.250%, 22/08/57	6,680	0.02	USD 20,000	Amgen Inc, 3.625%, 22/05/24	21,924	0.06
USD 22,572	American Airlines 2015-1 Class A Pass Through Trust, 3.375%, 01/05/27	18,845	0.05	USD 35,000	Amgen Inc, 6.375%, 01/06/37	50,613	0.13
USD 20,000	American Equity Investment Life Holding Co, 5.000%, 15/06/27	21,575	0.05	USD 20,000	Amgen Inc, 4.400%, 01/05/45	24,975	0.06
USD 30,000	American Express Co, 2.500%, 01/08/22	31,083	0.08	USD 45,000	Amgen Inc, 4.663%, 15/06/51	60,072	0.15
USD 50,000	American Express Co, 3.400%, 27/02/23	53,433	0.13	USD 20,000	Amphenol Corp, 4.350%, 01/06/29	23,689	0.06
USD 30,000	American Express Co, 3.000%, 30/10/24	32,435	0.08	USD 20,000	Analog Devices Inc, 3.500%, 05/12/26	22,427	0.06
USD 20,000	American Express Co, 4.200%, 06/11/25	23,149	0.06	USD 30,000	Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc, 3.650%, 01/02/26	33,683	0.08
USD 15,000	American Express Credit Corp, 3.300%, 03/05/27	16,834	0.04	USD 40,000	Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc, 4.700%, 01/02/36	46,908	0.12
USD 10,000	American Financial Group Inc, 4.500%, 15/06/47	10,310	0.03	USD 60,000	Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc, 4.900%, 01/02/46	72,974	0.18
USD 50,000	American Honda Finance Corp, 1.650%, 12/07/21	50,559	0.13	USD 35,000	Anheuser-Busch InBev Finance Inc, 4.700%, 01/02/36	41,031	0.10
USD 20,000	American Honda Finance Corp, 3.500%, 15/02/28	22,518	0.06	USD 10,000	Anheuser-Busch InBev Finance Inc, 4.625%, 01/02/44	11,440	0.03
USD 20,000	American International Group Inc, 4.875%, 01/06/22	21,550	0.05	USD 30,000	Anheuser-Busch InBev Worldwide Inc, 3.500%, 12/01/24	32,754	0.08
				USD 20,000	Anheuser-Busch InBev Worldwide Inc, 4.150%, 23/01/25	22,695	0.06

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.71% (continued)				Corporate Bonds - 98.71% (continued)			
United States (continued)				United States (continued)			
USD 30,000	Anheuser-Busch InBev Worldwide Inc, 4.000%, 13/04/28	34,520	0.09	USD 15,000	Archer-Daniels-Midland Co, 4.535%, 26/03/42	19,409	0.05
USD 20,000	Anheuser-Busch InBev Worldwide Inc, 4.750%, 23/01/29	24,080	0.06	USD 20,000	Archer-Daniels-Midland Co, 3.750%, 15/09/47	24,175	0.06
USD 30,000	Anheuser-Busch InBev Worldwide Inc, 4.375%, 15/04/38	34,227	0.09	USD 20,000	Arconic Inc, 5.900%, 01/02/27	21,125	0.05
USD 20,000	Anheuser-Busch InBev Worldwide Inc, 8.200%, 15/01/39	31,915	0.08	USD 10,000	Ares Capital Corp, 3.625%, 19/01/22	10,175	0.03
USD 15,000	Anheuser-Busch InBev Worldwide Inc, 4.600%, 15/04/48	17,475	0.04	USD 20,000	Ares Capital Corp, 4.200%, 10/06/24	20,350	0.05
USD 20,000	Anheuser-Busch InBev Worldwide Inc, 4.439%, 06/10/48	23,002	0.06	USD 10,000	Ascension Health, 3.945%, 15/11/46	12,528	0.03
USD 20,000	Anheuser-Busch InBev Worldwide Inc, 5.550%, 23/01/49	26,643	0.07	USD 30,000	AT&T Inc, 3.000%, 30/06/22	31,269	0.08
USD 35,000	Anheuser-Busch InBev Worldwide Inc, 5.800%, 23/01/59	49,295	0.12	USD 30,000	AT&T Inc, 3.600%, 17/02/23	32,130	0.08
USD 20,000	Anthem Inc, 2.950%, 01/12/22	21,048	0.05	USD 30,000	AT&T Inc, 4.450%, 01/04/24	33,607	0.08
USD 30,000	Anthem Inc, 3.300%, 15/01/23	31,941	0.08	USD 30,000	AT&T Inc, 3.950%, 15/01/25	33,416	0.08
USD 20,000	Anthem Inc, 2.375%, 15/01/25	21,187	0.05	USD 10,000	AT&T Inc, 3.400%, 15/05/25	10,954	0.03
USD 30,000	Anthem Inc, 5.100%, 15/01/44	39,821	0.10	USD 30,000	AT&T Inc, 4.125%, 17/02/26	34,070	0.09
USD 10,000	Anthem Inc, 4.375%, 01/12/47	12,458	0.03	USD 20,000	AT&T Inc, 3.800%, 15/02/27	22,423	0.06
USD 10,000	Appalachian Power Co, 7.000%, 01/04/38	14,878	0.04	USD 20,000	AT&T Inc, 4.250%, 01/03/27	22,735	0.06
USD 30,000	Apple Inc, 2.500%, 09/02/22	30,991	0.08	USD 20,000	AT&T Inc, 4.350%, 01/03/29	23,104	0.06
USD 20,000	Apple Inc, 2.700%, 13/05/22	20,850	0.05	USD 60,000	AT&T Inc, 4.300%, 15/02/30	69,609	0.18
USD 20,000	Apple Inc, 2.100%, 12/09/22	20,737	0.05	USD 30,000	AT&T Inc, 6.550%, 15/02/39	41,206	0.10
USD 30,000	Apple Inc, 2.850%, 23/02/23	31,857	0.08	USD 30,000	AT&T Inc, 6.000%, 15/08/40	40,347	0.10
USD 50,000	Apple Inc, 2.400%, 03/05/23	52,853	0.13	USD 20,000	AT&T Inc, 5.350%, 01/09/40	24,871	0.06
USD 30,000	Apple Inc, 3.450%, 06/05/24	33,148	0.08	USD 30,000	AT&T Inc, 6.250%, 29/03/41	40,296	0.10
USD 20,000	Apple Inc, 2.850%, 11/05/24	21,527	0.05	USD 15,000	AT&T Inc, 4.300%, 15/12/42	16,592	0.04
USD 30,000	Apple Inc, 2.750%, 13/01/25	32,606	0.08	USD 10,000	AT&T Inc, 4.850%, 15/07/45	11,657	0.03
USD 30,000	Apple Inc, 3.250%, 23/02/26	33,679	0.08	USD 30,000	AT&T Inc, 4.750%, 15/05/46	34,883	0.09
USD 25,000	Apple Inc, 3.350%, 09/02/27	28,343	0.07	USD 20,000	AT&T Inc, 5.150%, 15/11/46	24,520	0.06
USD 20,000	Apple Inc, 3.200%, 11/05/27	22,650	0.06	USD 30,000	AT&T Inc, 4.500%, 09/03/48	35,323	0.09
USD 15,000	Apple Inc, 3.000%, 20/06/27	16,752	0.04	USD 20,000	AT&T Inc, 5.150%, 15/02/50	25,612	0.06
USD 20,000	Apple Inc, 3.000%, 13/11/27	22,450	0.06	USD 20,000	AT&T Inc, 5.700%, 01/03/57	27,209	0.07
USD 20,000	Apple Inc, 4.500%, 23/02/36	26,392	0.07	USD 35,000	AT&T Inc, 5.300%, 15/08/58	44,620	0.11
USD 20,000	Apple Inc, 3.850%, 04/05/43	24,690	0.06	USD 20,000	AT&T Inc, 3.850%, 01/06/60	20,685	0.05
USD 20,000	Apple Inc, 3.450%, 09/02/45	23,173	0.06	USD 20,000	Atmos Energy Corp, 4.150%, 15/01/43	24,470	0.06
USD 20,000	Apple Inc, 4.375%, 13/05/45	26,415	0.07	USD 15,000	AutoZone Inc, 3.750%, 01/06/27	16,842	0.04
USD 10,000	Apple Inc, 4.650%, 23/02/46	13,652	0.03	USD 5,000	AutoZone Inc, 4.000%, 15/04/30	5,784	0.01
USD 10,000	Apple Inc, 4.250%, 09/02/47	12,998	0.03	USD 20,000	AvalonBay Communities Inc, 2.450%, 15/01/31	21,290	0.05
USD 5,000	Apple Inc, 3.750%, 13/11/47	6,072	0.02	USD 30,000	AXA Equitable Holdings Inc, 4.350%, 20/04/28	33,408	0.08
USD 20,000	Apple Inc, 2.950%, 11/09/49	21,764	0.05	USD 30,000	Baker Hughes a GE Co LLC, 5.125%, 15/09/40	36,207	0.09
USD 20,000	Apple Inc, 2.650%, 11/05/50	20,667	0.05	USD 30,000	Bank of America Corp, 3.300%, 11/01/23	31,951	0.08
USD 15,000	Applied Materials Inc, 3.900%, 01/10/25	17,216	0.04	USD 30,000	Bank of America Corp, 3.124%, 20/01/23	31,071	0.08
USD 15,000	Applied Materials Inc, 5.100%, 01/10/35	20,746	0.05	USD 70,000	Bank of America Corp, 3.004%, 20/12/23	73,398	0.18
USD 20,000	Aptiv Corp, 4.150%, 15/03/24	21,198	0.05	USD 30,000	Bank of America Corp, 3.550%, 05/03/24	31,944	0.08
USD 10,000	Arch Capital Finance LLC, 4.011%, 15/12/26	11,297	0.03	USD 50,000	Bank of America Corp, 4.000%, 01/04/24	55,232	0.14
USD 15,000	Archer-Daniels-Midland Co, 2.500%, 11/08/26	16,308	0.04				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.71% (continued)				Corporate Bonds - 98.71% (continued)			
United States (continued)				United States (continued)			
USD 20,000	Bank of America Corp, 3.864%, 23/07/24	21,721	0.05	USD 10,000	BAT Capital Corp, 4.540%, 15/08/47	10,906	0.03
USD 20,000	Bank of America Corp, 4.000%, 22/01/25	22,064	0.06	USD 46,000	Baxalta Inc, 4.000%, 23/06/25	52,330	0.13
USD 20,000	Bank of America Corp, 3.366%, 23/01/26	21,849	0.06	USD 20,000	BBVA USA, 3.875%, 10/04/25	21,243	0.05
USD 10,000	Bank of America Corp, 4.450%, 03/03/26	11,488	0.03	USD 50,000	Becton Dickinson and Co, 2.894%, 06/06/22	51,738	0.13
USD 25,000	Bank of America Corp, 1.319%, 19/06/26	25,065	0.06	USD 10,000	Becton Dickinson and Co, 3.734%, 15/12/24	10,975	0.03
USD 35,000	Bank of America Corp, 4.250%, 22/10/26	40,107	0.10	USD 14,000	Becton Dickinson and Co, 3.700%, 06/06/27	15,566	0.04
USD 20,000	Bank of America Corp, 3.248%, 21/10/27	22,073	0.06	USD 10,000	Becton Dickinson and Co, 3.794%, 20/05/50	10,982	0.03
USD 15,000	Bank of America Corp, 4.183%, 25/11/27	17,112	0.04	USD 10,000	Berkshire Hathaway Energy Co, 3.750%, 15/11/23	10,963	0.03
USD 50,000	Bank of America Corp, 3.593%, 21/07/28	56,161	0.14	USD 10,000	Berkshire Hathaway Energy Co, 5.150%, 15/11/43	13,488	0.03
USD 30,000	Bank of America Corp, 3.419%, 20/12/28	33,416	0.08	USD 20,000	Berkshire Hathaway Energy Co, 3.800%, 15/07/48	23,220	0.06
USD 50,000	Bank of America Corp, 3.970%, 05/03/29	57,180	0.14	USD 20,000	Berkshire Hathaway Energy Co, 4.450%, 15/01/49	25,567	0.06
USD 50,000	Bank of America Corp, 4.271%, 23/07/29	58,873	0.15	USD 10,000	Berkshire Hathaway Finance Corp, 5.750%, 15/01/40	14,819	0.04
USD 30,000	Bank of America Corp, 3.194%, 23/07/30	33,178	0.08	USD 10,000	Berkshire Hathaway Finance Corp, 4.200%, 15/08/48	12,658	0.03
USD 50,000	Bank of America Corp, 2.592%, 29/04/31	52,887	0.13	USD 10,000	Berkshire Hathaway Finance Corp, 4.250%, 15/01/49	12,810	0.03
USD 30,000	Bank of America Corp, 7.750%, 14/05/38	49,272	0.12	USD 20,000	Berkshire Hathaway Inc, 3.400%, 31/01/22	20,924	0.05
USD 25,000	Bank of America Corp, 2.676%, 19/06/41	25,675	0.06	USD 30,000	Berkshire Hathaway Inc, 2.750%, 15/03/23	31,735	0.08
USD 10,000	Bank of America Corp, 5.875%, 07/02/42	14,835	0.04	USD 20,000	Berkshire Hathaway Inc, 3.125%, 15/03/26	22,293	0.06
USD 10,000	Bank of America Corp, 5.000%, 21/01/44	13,785	0.03	USD 10,000	Berkshire Hathaway Inc, 4.500%, 11/02/43	13,226	0.03
USD 20,000	Bank of America Corp, 4.443%, 20/01/48	25,853	0.07	USD 15,000	Biogen Inc, 3.625%, 15/09/22	15,936	0.04
USD 20,000	Bank of America Corp, 4.330%, 15/03/50	25,775	0.06	USD 10,000	Biogen Inc, 4.050%, 15/09/25	11,459	0.03
USD 40,000	Bank of America Corp, 4.083%, 20/03/51	49,988	0.13	USD 20,000	Biogen Inc, 5.200%, 15/09/45	26,147	0.07
USD 50,000	Bank of New York Mellon Corp, 2.950%, 29/01/23	53,186	0.13	USD 20,000	BlackRock Inc, 3.375%, 01/06/22	21,123	0.05
USD 60,000	Bank of New York Mellon Corp, 3.650%, 04/02/24	66,014	0.17	USD 20,000	BlackRock Inc, 3.200%, 15/03/27	22,592	0.06
USD 20,000	Bank of New York Mellon Corp, 2.100%, 24/10/24	21,021	0.05	USD 10,000	Boardwalk Pipelines LP, 4.950%, 15/12/24	10,696	0.03
USD 20,000	Bank of New York Mellon Corp, 3.400%, 29/01/28	22,971	0.06	USD 20,000	Boardwalk Pipelines LP, 5.950%, 01/06/26	22,350	0.06
USD 20,000	BAT Capital Corp, 3.222%, 15/08/24	21,349	0.05	USD 20,000	Boeing Co, 4.508%, 01/05/23	21,128	0.05
USD 40,000	BAT Capital Corp, 3.557%, 15/08/27	43,392	0.11	USD 30,000	Boeing Co, 4.875%, 01/05/25	32,697	0.08
USD 20,000	BAT Capital Corp, 4.390%, 15/08/37	21,629	0.05	USD 30,000	Boeing Co, 2.700%, 01/02/27	29,237	0.07
				USD 30,000	Boeing Co, 5.150%, 01/05/30	33,443	0.08
				USD 30,000	Boeing Co, 3.600%, 01/05/34	28,331	0.07
				USD 20,000	Boeing Co, 5.705%, 01/05/40	22,789	0.06
				USD 20,000	Boeing Co, 3.900%, 01/05/49	18,190	0.05
				USD 40,000	Boeing Co, 5.805%, 01/05/50	47,155	0.12
				USD 10,000	Boeing Co, 3.950%, 01/08/59	8,742	0.02
				USD 20,000	Boeing Co, 5.930%, 01/05/60	23,471	0.06
				USD 15,000	Booking Holdings Inc, 3.600%, 01/06/26	16,457	0.04



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.71% (continued)				Corporate Bonds - 98.71% (continued)			
United States (continued)				United States (continued)			
USD 20,000	Booking Holdings Inc, 4.625%, 13/04/30	23,411	0.06	USD 50,000	Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.875%, 15/01/27	54,056	0.14
USD 20,000	BorgWarner Inc, 4.375%, 15/03/45	21,083	0.05	USD 70,000	Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.500%, 15/01/28	73,964	0.19
USD 20,000	Boston Properties LP, 3.850%, 01/02/23	21,344	0.05	USD 10,000	Brookfield Finance Inc, 4.000%, 01/04/24	10,798	0.03
USD 20,000	Boston Properties LP, 3.200%, 15/01/25	21,468	0.05	USD 10,000	Bunge Ltd Finance Corp, 4.350%, 15/03/24	10,888	0.03
USD 30,000	Boston Properties LP, 3.650%, 01/02/26	33,189	0.08	USD 15,000	Bunge Ltd Finance Corp, 3.750%, 25/09/27	15,719	0.04
USD 20,000	Boston Properties LP, 3.250%, 30/01/31	21,478	0.05	USD 30,000	Burlington Northern Santa Fe LLC, 3.250%, 15/06/27	33,995	0.09
USD 30,000	Boston Scientific Corp, 3.450%, 01/03/24	32,542	0.08	USD 20,000	Burlington Northern Santa Fe LLC, 6.150%, 01/05/37	29,674	0.07
USD 20,000	Boston Scientific Corp, 4.000%, 01/03/29	22,845	0.06	USD 30,000	Burlington Northern Santa Fe LLC, 5.150%, 01/09/43	41,252	0.10
USD 50,000	BP Capital Markets America Inc, 3.245%, 06/05/22	52,421	0.13	USD 10,000	Burlington Northern Santa Fe LLC, 4.900%, 01/04/44	13,542	0.03
USD 50,000	BP Capital Markets America Inc, 2.750%, 10/05/23	52,707	0.13	USD 10,000	Burlington Northern Santa Fe LLC, 3.900%, 01/08/46	12,140	0.03
USD 30,000	BP Capital Markets America Inc, 3.410%, 11/02/26	33,138	0.08	USD 10,000	Burlington Northern Santa Fe LLC, 4.125%, 15/06/47	12,411	0.03
USD 20,000	BP Capital Markets America Inc, 3.633%, 06/04/30	22,552	0.06	USD 5,000	Burlington Northern Santa Fe LLC, 3.050%, 15/02/51	5,368	0.01
USD 10,000	BP Capital Markets America Inc, 3.000%, 24/02/50	9,836	0.02	USD 5,000	California Institute of Technology, 3.650%, 01/09/19	5,525	0.01
USD 20,000	Brighthouse Financial Inc, 4.700%, 22/06/47	18,268	0.05	USD 20,000	Camden Property Trust, 3.150%, 01/07/29	22,258	0.06
USD 20,000	Bristol-Myers Squibb Co, 2.000%, 01/08/22	20,575	0.05	USD 10,000	Camden Property Trust, 2.800%, 15/05/30	10,785	0.03
USD 20,000	Bristol-Myers Squibb Co, 3.550%, 15/08/22	21,116	0.05	USD 30,000	Campbell Soup Co, 3.950%, 15/03/25	33,764	0.09
USD 70,000	Bristol-Myers Squibb Co, 3.250%, 01/11/23	75,850	0.19	USD 30,000	Capital One Financial Corp, 3.200%, 30/01/23	31,685	0.08
USD 20,000	Bristol-Myers Squibb Co, 3.875%, 15/08/25	22,810	0.06	USD 20,000	Capital One Financial Corp, 3.900%, 29/01/24	21,745	0.05
USD 30,000	Bristol-Myers Squibb Co, 3.250%, 27/02/27	34,446	0.09	USD 20,000	Capital One Financial Corp, 3.300%, 30/10/24	21,450	0.05
USD 10,000	Bristol-Myers Squibb Co, 3.250%, 01/08/42	11,033	0.03	USD 10,000	Capital One Financial Corp, 3.750%, 28/07/26	10,919	0.03
USD 30,000	Bristol-Myers Squibb Co, 5.000%, 15/08/45	42,026	0.11	USD 50,000	Capital One Financial Corp, 3.750%, 09/03/27	55,221	0.14
USD 25,000	Bristol-Myers Squibb Co, 4.350%, 15/11/47	32,658	0.08	USD 20,000	Cardinal Health Inc, 2.616%, 15/06/22	20,597	0.05
USD 10,000	Brixmor Operating Partnership LP, 3.650%, 15/06/24	10,285	0.03	USD 20,000	Cardinal Health Inc, 3.750%, 15/09/25	22,298	0.06
USD 5,000	Brixmor Operating Partnership LP, 4.125%, 15/06/26	5,247	0.01	USD 10,000	Cardinal Health Inc, 4.368%, 15/06/47	11,177	0.03
USD 20,000	Brixmor Operating Partnership LP, 4.125%, 15/05/29	20,606	0.05	USD 35,000	Carrier Global Corp, 2.722%, 15/02/30	35,152	0.09
USD 50,000	Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.625%, 15/01/24	53,786	0.14	USD 20,000	Carrier Global Corp, 3.577%, 05/04/50	19,686	0.05
USD 70,000	Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.125%, 15/01/25	74,348	0.19	USD 20,000	Caterpillar Financial Services Corp, 2.400%, 06/06/22	20,698	0.05
				USD 30,000	Caterpillar Financial Services Corp, 2.850%, 17/05/24	32,444	0.08

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.71% (continued)				Corporate Bonds - 98.71% (continued)			
United States (continued)				United States (continued)			
USD 30,000	Caterpillar Inc, 3.400%, 15/05/24	32,687	0.08	USD 30,000	Cisco Systems Inc, 2.600%, 28/02/23	31,599	0.08
USD 10,000	Caterpillar Inc, 2.600%, 09/04/30	10,843	0.03	USD 10,000	Cisco Systems Inc, 3.625%, 04/03/24	11,164	0.03
USD 10,000	Caterpillar Inc, 4.300%, 15/05/44	12,653	0.03	USD 10,000	Cisco Systems Inc, 5.900%, 15/02/39	14,878	0.04
USD 20,000	Caterpillar Inc, 4.750%, 15/05/64	27,735	0.07	USD 20,000	Cisco Systems Inc, 5.500%, 15/01/40	29,268	0.07
USD 20,000	Centene Corp, 4.750%, 15/05/22	20,225	0.05	USD 20,000	Citibank NA, 3.400%, 23/07/21	20,599	0.05
USD 30,000	Centene Corp, 3.375%, 15/02/30	30,150	0.08	USD 10,000	Citibank NA, 3.650%, 23/01/24	10,936	0.03
USD 20,000	CenterPoint Energy Inc, 2.500%, 01/09/22	20,646	0.05	USD 20,000	Citigroup Inc, 4.500%, 14/01/22	21,152	0.05
USD 30,000	Charles Schwab Corp, 2.650%, 25/01/23	31,572	0.08	USD 30,000	Citigroup Inc, 2.750%, 25/04/22	31,086	0.08
USD 20,000	Charles Schwab Corp, 3.550%, 01/02/24	21,893	0.06	USD 30,000	Citigroup Inc, 3.142%, 24/01/23	31,025	0.08
USD 30,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 4.464%, 23/07/22	32,001	0.08	USD 20,000	Citigroup Inc, 3.500%, 15/05/23	21,350	0.05
USD 40,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 4.908%, 23/07/25	45,861	0.12	USD 50,000	Citigroup Inc, 2.876%, 24/07/23	51,877	0.13
USD 30,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.384%, 23/10/35	39,592	0.10	USD 30,000	Citigroup Inc, 3.750%, 16/06/24	33,105	0.08
USD 50,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.484%, 23/10/45	66,233	0.17	USD 20,000	Citigroup Inc, 3.875%, 26/03/25	21,957	0.06
USD 20,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 5.125%, 01/07/49	23,102	0.06	USD 20,000	Citigroup Inc, 4.400%, 10/06/25	22,352	0.06
USD 20,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.834%, 23/10/55	26,931	0.07	USD 50,000	Citigroup Inc, 3.700%, 12/01/26	55,808	0.14
USD 30,000	Cheniere Corpus Christi Holdings LLC, 5.125%, 30/06/27	32,925	0.08	USD 20,000	Citigroup Inc, 4.600%, 09/03/26	22,852	0.06
USD 20,000	Chevron Corp, 2.566%, 16/05/23	21,097	0.05	USD 20,000	Citigroup Inc, 3.200%, 21/10/26	21,896	0.06
USD 20,000	Chevron Corp, 3.191%, 24/06/23	21,423	0.05	USD 50,000	Citigroup Inc, 4.450%, 29/09/27	56,999	0.14
USD 50,000	Chevron Corp, 2.954%, 16/05/26	55,238	0.14	USD 30,000	Citigroup Inc, 3.520%, 27/10/28	33,218	0.08
USD 20,000	Chevron Corp, 2.236%, 11/05/30	20,881	0.05	USD 50,000	Citigroup Inc, 3.980%, 20/03/30	57,269	0.14
USD 3,000	Chevron Corp, 2.978%, 11/05/40	3,196	0.01	USD 15,000	Citigroup Inc, 4.412%, 31/03/31	17,698	0.04
USD 20,000	Chubb Corp, 6.500%, 15/05/38	30,583	0.08	USD 25,000	Citigroup Inc, 6.000%, 31/10/33	33,064	0.08
USD 20,000	Chubb INA Holdings Inc, 3.350%, 15/05/24	21,975	0.06	USD 25,000	Citigroup Inc, 8.125%, 15/07/39	43,247	0.11
USD 10,000	Chubb INA Holdings Inc, 4.350%, 03/11/45	12,960	0.03	USD 30,000	Citigroup Inc, 5.316%, 26/03/41	40,450	0.10
USD 20,000	Cigna Corp, 3.750%, 15/07/23	21,697	0.05	USD 20,000	Citigroup Inc, 4.750%, 18/05/46	25,590	0.06
USD 70,000	Cigna Corp, 4.125%, 15/11/25	80,119	0.20	USD 20,000	Citigroup Inc, 4.650%, 23/07/48	26,310	0.07
USD 30,000	Cigna Corp, 4.375%, 15/10/28	35,390	0.09	USD 20,000	Citizens Bank NA/Providence RI, 3.250%, 14/02/22	20,707	0.05
USD 20,000	Cigna Corp, 4.800%, 15/08/38	25,391	0.06	USD 25,000	Citrix Systems Inc, 3.300%, 01/03/30	26,699	0.07
USD 30,000	Cigna Corp, 4.900%, 15/12/48	39,254	0.10	USD 10,000	CME Group Inc, 3.000%, 15/03/25	11,012	0.03
USD 5,000	Cimarex Energy Co, 3.900%, 15/05/27	5,044	0.01	USD 20,000	CME Group Inc, 5.300%, 15/09/43	29,731	0.07
USD 20,000	Cisco Systems Inc, 1.850%, 20/09/21	20,354	0.05	USD 10,000	CNA Financial Corp, 3.450%, 15/08/27	10,522	0.03
				USD 20,000	CNO Financial Group Inc, 5.250%, 30/05/29	21,400	0.05
				USD 10,000	CNOOC Finance 2015 USA LLC, 4.375%, 02/05/28	11,619	0.03
				USD 25,000	Coca-Cola Co, 3.300%, 01/09/21	25,861	0.07
				USD 25,000	Coca-Cola Co, 2.500%, 01/04/23	26,524	0.07
				USD 15,000	Coca-Cola Co, 2.250%, 01/09/26	16,199	0.04
				USD 20,000	Coca-Cola Co, 1.650%, 01/06/30	20,351	0.05
				USD 20,000	Coca-Cola Co, 4.200%, 25/03/50	26,266	0.07
				USD 20,000	Coca-Cola Co, 2.750%, 01/06/60	20,212	0.05
				USD 10,000	Colgate-Palmolive Co, 4.000%, 15/08/45	13,219	0.03
				USD 15,000	Columbia Pipeline Group Inc, 4.500%, 01/06/25	17,114	0.04

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.71% (continued)				Corporate Bonds - 98.71% (continued)			
United States (continued)				United States (continued)			
USD 20,000	Comcast Cable Communications Holdings Inc, 9.455%, 15/11/22	24,184	0.06	USD 5,000	Constellation Brands Inc, 4.100%, 15/02/48	5,659	0.01
USD 10,000	Comcast Corp, 3.000%, 01/02/24	10,758	0.03	USD 5,000	Constellation Brands Inc, 5.250%, 15/11/48	6,565	0.02
USD 20,000	Comcast Corp, 3.600%, 01/03/24	21,991	0.06	USD 20,000	Consumers Energy Co, 3.100%, 15/08/50	22,256	0.06
USD 15,000	Comcast Corp, 3.700%, 15/04/24	16,636	0.04	USD 10,000	Corning Inc, 5.350%, 15/11/48	13,259	0.03
USD 13,000	Comcast Corp, 3.375%, 15/02/25	14,391	0.04	USD 10,000	Corning Inc, 5.450%, 15/11/79	11,952	0.03
USD 10,000	Comcast Corp, 3.375%, 15/08/25	11,138	0.03	USD 10,000	Costco Wholesale Corp, 2.750%, 18/05/24	10,853	0.03
USD 20,000	Comcast Corp, 3.950%, 15/10/25	22,892	0.06	USD 20,000	Costco Wholesale Corp, 3.000%, 18/05/27	22,508	0.06
USD 30,000	Comcast Corp, 3.300%, 01/02/27	33,621	0.08	USD 15,000	Costco Wholesale Corp, 1.750%, 20/04/32	15,187	0.04
USD 20,000	Comcast Corp, 3.150%, 15/02/28	22,310	0.06	USD 25,000	Crown Castle International Corp, 5.250%, 15/01/23	27,716	0.07
USD 10,000	Comcast Corp, 4.150%, 15/10/28	11,982	0.03	USD 10,000	Crown Castle International Corp, 3.150%, 15/07/23	10,635	0.03
USD 30,000	Comcast Corp, 2.650%, 01/02/30	32,570	0.08	USD 10,000	Crown Castle International Corp, 3.800%, 15/02/28	11,267	0.03
USD 20,000	Comcast Corp, 4.250%, 15/10/30	24,451	0.06	USD 20,000	Crown Castle International Corp, 4.300%, 15/02/29	23,172	0.06
USD 40,000	Comcast Corp, 6.500%, 15/11/35	60,883	0.15	USD 25,000	Crown Castle International Corp, 3.250%, 15/01/51	25,243	0.06
USD 30,000	Comcast Corp, 6.950%, 15/08/37	47,192	0.12	USD 20,000	CSX Corp, 3.250%, 01/06/27	22,369	0.06
USD 30,000	Comcast Corp, 6.400%, 15/05/38	44,485	0.11	USD 20,000	CSX Corp, 3.800%, 01/03/28	23,030	0.06
USD 10,000	Comcast Corp, 4.000%, 15/08/47	11,999	0.03	USD 10,000	CSX Corp, 6.220%, 30/04/40	14,535	0.04
USD 20,000	Comcast Corp, 4.700%, 15/10/48	26,786	0.07	USD 20,000	CSX Corp, 5.500%, 15/04/41	27,730	0.07
USD 15,000	Comcast Corp, 3.999%, 01/11/49	18,183	0.05	USD 20,000	CSX Corp, 4.250%, 01/11/66	24,131	0.06
USD 10,000	Comcast Corp, 4.049%, 01/11/52	12,193	0.03	USD 20,000	CVS Health Corp, 2.125%, 01/06/21	20,247	0.05
USD 30,000	Comcast Corp, 4.950%, 15/10/58	42,637	0.11	USD 45,000	CVS Health Corp, 3.700%, 09/03/23	48,264	0.12
USD 30,000	Comerica Inc, 3.700%, 31/07/23	32,350	0.08	USD 60,000	CVS Health Corp, 4.100%, 25/03/25	67,597	0.17
USD 10,000	CommonSpirit Health, 3.347%, 01/10/29	10,236	0.03	USD 20,000	CVS Health Corp, 3.875%, 20/07/25	22,470	0.06
USD 10,000	CommonSpirit Health, 3.817%, 01/10/49	10,633	0.03	USD 10,000	CVS Health Corp, 2.875%, 01/06/26	10,802	0.03
USD 20,000	CommonSpirit Health, 4.187%, 01/10/49	20,534	0.05	USD 80,000	CVS Health Corp, 4.300%, 25/03/28	93,501	0.24
USD 15,000	Commonwealth Edison Co, 4.000%, 01/03/48	18,358	0.05	USD 20,000	CVS Health Corp, 4.875%, 20/07/35	25,076	0.06
USD 10,000	Conagra Brands Inc, 3.800%, 22/10/21	10,391	0.03	USD 30,000	CVS Health Corp, 4.780%, 25/03/38	36,942	0.09
USD 10,000	Conagra Brands Inc, 4.300%, 01/05/24	11,080	0.03	USD 20,000	CVS Health Corp, 5.300%, 05/12/43	26,151	0.07
USD 10,000	Conagra Brands Inc, 4.850%, 01/11/28	12,067	0.03	USD 20,000	CVS Health Corp, 5.125%, 20/07/45	25,902	0.07
USD 20,000	Conagra Brands Inc, 5.400%, 01/11/48	27,578	0.07	USD 35,000	CVS Health Corp, 5.050%, 25/03/48	45,386	0.11
USD 20,000	Concho Resources Inc, 4.375%, 15/01/25	20,600	0.05	USD 10,000	CVS Health Corp, 4.250%, 01/04/50	12,037	0.03
USD 15,000	ConocoPhillips, 5.900%, 15/05/38	20,402	0.05	USD 20,000	CyrusOne LP / CyrusOne Finance Corp, 2.900%, 15/11/24	20,995	0.05
USD 10,000	ConocoPhillips Co, 5.950%, 15/03/46	14,509	0.04	USD 20,000	Daimler Finance North America LLC, 8.500%, 18/01/31	30,245	0.08
USD 20,000	Consolidated Edison Co of New York Inc, 4.450%, 15/03/44	24,360	0.06				
USD 20,000	Consolidated Edison Co of New York Inc, 4.625%, 01/12/54	25,498	0.06				
USD 25,000	Consolidated Edison Co of New York Inc, 4.500%, 15/05/58	31,298	0.08				
USD 10,000	Constellation Brands Inc, 2.650%, 07/11/22	10,430	0.03				
USD 20,000	Constellation Brands Inc, 4.250%, 01/05/23	21,961	0.06				
USD 20,000	Constellation Brands Inc, 3.600%, 15/02/28	22,096	0.06				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.71% (continued)				Corporate Bonds - 98.71% (continued)			
United States (continued)				United States (continued)			
USD 20,000	Danaher Corp, 3.350%, 15/09/25	22,173	0.06	USD 10,000	DTE Energy Co, 3.800%, 15/03/27	10,825	0.03
USD 10,000	Deere & Co, 3.100%, 15/04/30	11,302	0.03	USD 20,000	Duke Energy Carolinas LLC, 3.050%, 15/03/23	21,173	0.05
USD 10,000	Deere & Co, 3.900%, 09/06/42	12,480	0.03	USD 56,000	Duke Energy Carolinas LLC, 6.050%, 15/04/38	80,616	0.20
USD 45,000	Dell International LLC / EMC Corp, 6.020%, 15/06/26	51,417	0.13	USD 10,000	Duke Energy Corp, 2.400%, 15/08/22	10,349	0.03
USD 50,000	Dell International LLC / EMC Corp, 8.100%, 15/07/36	64,434	0.16	USD 20,000	Duke Energy Corp, 2.650%, 01/09/26	21,682	0.05
USD 40,000	Dell International LLC Via EMC Corp, 5.450%, 15/06/23	43,752	0.11	USD 10,000	Duke Energy Corp, 3.150%, 15/08/27	11,067	0.03
USD 10,000	Delmarva Power & Light Co, 3.500%, 15/11/23	10,823	0.03	USD 20,000	Duke Energy Corp, 4.200%, 15/06/49	24,426	0.06
USD 20,000	Delta Air Lines Inc, 3.625%, 15/03/22	18,900	0.05	USD 30,000	Duke Energy Florida LLC, 3.200%, 15/01/27	33,473	0.08
USD 20,000	Devon Energy Corp, 4.750%, 15/05/42	17,375	0.04	USD 10,000	Duke Energy Indiana LLC, 3.250%, 01/10/49	11,042	0.03
USD 20,000	Diamondback Energy Inc, 2.875%, 01/12/24	20,025	0.05	USD 30,000	Duke Energy Progress LLC, 3.450%, 15/03/29	34,332	0.09
USD 15,000	Diamondback Energy Inc, 3.500%, 01/12/29	14,494	0.04	USD 10,000	Duke Energy Progress LLC, 3.600%, 15/09/47	11,609	0.03
USD 10,000	Digital Realty Trust LP, 3.700%, 15/08/27	11,379	0.03	USD 25,000	DuPont de Nemours Inc, 4.205%, 15/11/23	27,414	0.07
USD 20,000	Digital Realty Trust LP, 4.450%, 15/07/28	23,779	0.06	USD 30,000	DuPont de Nemours Inc, 4.493%, 15/11/25	34,537	0.09
USD 20,000	Discover Bank, 2.450%, 12/09/24	20,974	0.05	USD 20,000	DuPont de Nemours Inc, 5.419%, 15/11/48	26,477	0.07
USD 20,000	Discover Bank, 4.650%, 13/09/28	22,974	0.06	USD 20,000	DXC Technology Co, 4.250%, 15/04/24	21,562	0.05
USD 10,000	Discover Financial Services, 3.950%, 06/11/24	10,876	0.03	USD 20,000	Eastman Chemical Co, 3.800%, 15/03/25	21,708	0.05
USD 20,000	Discover Financial Services, 4.100%, 09/02/27	21,797	0.05	USD 10,000	Eaton Corp, 2.750%, 02/11/22	10,517	0.03
USD 20,000	Discovery Communications LLC, 4.900%, 11/03/26	22,978	0.06	USD 30,000	Eaton Corp, 3.103%, 15/09/27	32,938	0.08
USD 30,000	Discovery Communications LLC, 6.350%, 01/06/40	40,348	0.10	USD 20,000	eBay Inc, 2.600%, 15/07/22	20,655	0.05
USD 10,000	Discovery Communications LLC, 4.875%, 01/04/43	11,415	0.03	USD 20,000	eBay Inc, 3.600%, 05/06/27	22,565	0.06
USD 25,000	Dollar General Corp, 4.150%, 01/11/25	28,908	0.07	USD 20,000	Ecolab Inc, 2.700%, 01/11/26	22,148	0.06
USD 20,000	Dollar Tree Inc, 3.700%, 15/05/23	21,435	0.05	USD 20,000	Ecolab Inc, 4.800%, 24/03/30	25,300	0.06
USD 30,000	Dominion Energy Gas Holdings LLC, 3.000%, 15/11/29	31,901	0.08	USD 30,000	Edison International, 5.750%, 15/06/27	34,335	0.09
USD 20,000	Dominion Energy Inc, 3.900%, 01/10/25	22,474	0.06	USD 10,000	Eli Lilly & Co, 3.950%, 15/03/49	12,748	0.03
USD 20,000	Dominion Energy Inc, 5.250%, 01/08/33	24,199	0.06	USD 15,000	Eli Lilly & Co, 4.150%, 15/03/59	19,743	0.05
USD 10,000	Dominion Energy South Carolina Inc, 5.100%, 01/06/65	14,620	0.04	USD 30,000	Emera US Finance LP, 3.550%, 15/06/26	33,531	0.08
USD 25,000	Dow Chemical Co, 7.375%, 01/11/29	35,470	0.09	USD 20,000	Emerson Electric Co, 1.950%, 15/10/30	20,475	0.05
USD 20,000	Dow Chemical Co, 5.250%, 15/11/41	24,639	0.06	USD 30,000	Enable Midstream Partners LP, 5.000%, 15/05/44	23,963	0.06
USD 20,000	Dow Chemical Co, 4.375%, 15/11/42	22,163	0.06	USD 20,000	Enbridge Energy Partners LP, 7.375%, 15/10/45	28,098	0.07
USD 10,000	Dow Chemical Co, 4.625%, 01/10/44	11,577	0.03	USD 10,000	Energy Transfer Operating LP, 4.650%, 01/06/21	10,188	0.03
USD 20,000	DTE Electric Co, 2.950%, 01/03/50	20,785	0.05	USD 30,000	Energy Transfer Operating LP, 4.250%, 15/03/23	31,650	0.08
USD 10,000	DTE Energy Co, 2.529%, 01/10/24	10,500	0.03	USD 30,000	Energy Transfer Operating LP, 5.875%, 15/01/24	33,375	0.08

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.71% (continued)				Corporate Bonds - 98.71% (continued)			
United States (continued)				United States (continued)			
USD 20,000	Energy Transfer Operating LP, 4.500%, 15/04/24	21,600	0.05	USD 30,000	Exxon Mobil Corp, 1.571%, 15/04/23	30,723	0.08
USD 30,000	Energy Transfer Operating LP, 5.250%, 15/04/29	32,625	0.08	USD 20,000	Exxon Mobil Corp, 2.709%, 06/03/25	21,452	0.05
USD 20,000	Energy Transfer Operating LP, 7.500%, 01/07/38	23,350	0.06	USD 20,000	Exxon Mobil Corp, 2.992%, 19/03/25	21,712	0.05
USD 10,000	Energy Transfer Operating LP, 6.050%, 01/06/41	10,275	0.03	USD 20,000	Exxon Mobil Corp, 3.043%, 01/03/26	21,940	0.06
USD 20,000	Energy Transfer Operating LP, 6.500%, 01/02/42	21,900	0.06	USD 30,000	Exxon Mobil Corp, 3.482%, 19/03/30	34,081	0.09
USD 30,000	Energy Transfer Operating LP, 6.250%, 15/04/49	31,875	0.08	USD 25,000	Exxon Mobil Corp, 3.567%, 06/03/45	27,746	0.07
USD 5,000	Entergy Corp, 4.000%, 15/07/22	5,294	0.01	USD 15,000	Exxon Mobil Corp, 4.114%, 01/03/46	18,026	0.05
USD 30,000	Entergy Louisiana LLC, 4.200%, 01/09/48	38,017	0.10	USD 40,000	Exxon Mobil Corp, 4.327%, 19/03/50	49,738	0.13
USD 20,000	Enterprise Products Operating LLC, 3.500%, 01/02/22	20,847	0.05	USD 15,000	Federal Realty Investment Trust, 4.500%, 01/12/44	16,646	0.04
USD 20,000	Enterprise Products Operating LLC, 3.350%, 15/03/23	21,169	0.05	USD 10,000	FedEx Corp, 3.200%, 01/02/25	10,811	0.03
USD 25,000	Enterprise Products Operating LLC, 6.125%, 15/10/39	32,101	0.08	USD 15,000	FedEx Corp, 3.250%, 01/04/26	16,276	0.04
USD 40,000	Enterprise Products Operating LLC, 6.450%, 01/09/40	52,908	0.13	USD 15,000	FedEx Corp, 3.900%, 01/02/35	16,189	0.04
USD 10,000	Enterprise Products Operating LLC, 4.200%, 31/01/50	11,069	0.03	USD 15,000	FedEx Corp, 4.100%, 01/02/45	15,352	0.04
USD 20,000	Enterprise Products Operating LLC, 3.950%, 31/01/60	20,547	0.05	USD 20,000	FedEx Corp, 4.950%, 17/10/48	23,189	0.06
USD 50,000	Enterprise Products Operating LLC, 5.250%, 16/08/77	46,750	0.12	USD 30,000	FedEx Corp, 5.250%, 15/05/50	36,708	0.09
USD 20,000	EOG Resources Inc, 4.150%, 15/01/26	23,066	0.06	USD 30,000	Fidelity National Information Services Inc, 3.000%, 15/08/26	33,232	0.08
USD 15,000	EOG Resources Inc, 4.950%, 15/04/50	19,315	0.05	USD 10,000	Fifth Third Bancorp, 3.650%, 25/01/24	10,885	0.03
USD 10,000	Equifax Inc, 3.300%, 15/12/22	10,542	0.03	USD 20,000	Fifth Third Bancorp, 3.950%, 14/03/28	23,402	0.06
USD 10,000	Equifax Inc, 3.100%, 15/05/30	10,640	0.03	USD 25,000	Fifth Third Bancorp, 8.250%, 01/03/38	40,386	0.10
USD 30,000	Equinix Inc, 5.875%, 15/01/26	31,650	0.08	USD 20,000	Fifth Third Bank NA, 1.800%, 30/01/23	20,546	0.05
USD 15,000	Equinix Inc, 2.150%, 15/07/30	14,868	0.04	USD 20,000	FirstEnergy Corp, 4.250%, 15/03/23	21,639	0.05
USD 10,000	ERP Operating LP, 4.500%, 01/07/44	12,944	0.03	USD 20,000	FirstEnergy Corp, 3.900%, 15/07/27	22,615	0.06
USD 20,000	Essential Utilities Inc, 4.276%, 01/05/49	24,135	0.06	USD 5,000	FirstEnergy Corp, 3.400%, 01/03/50	5,284	0.01
USD 30,000	Essex Portfolio LP, 3.500%, 01/04/25	32,684	0.08	USD 30,000	Fiserv Inc, 3.800%, 01/10/23	32,762	0.08
USD 20,000	Estee Lauder Cos Inc, 2.000%, 01/12/24	21,090	0.05	USD 30,000	Fiserv Inc, 3.200%, 01/07/26	33,191	0.08
USD 15,000	Estee Lauder Cos Inc, 2.600%, 15/04/30	16,260	0.04	USD 20,000	Fiserv Inc, 3.500%, 01/07/29	22,479	0.06
USD 10,000	Evergy Kansas Central Inc, 3.450%, 15/04/50	11,080	0.03	USD 20,000	Fiserv Inc, 2.650%, 01/06/30	21,121	0.05
USD 30,000	Exelon Corp, 5.625%, 15/06/35	38,958	0.10	USD 5,000	Fiserv Inc, 4.400%, 01/07/49	6,047	0.02
USD 30,000	Exelon Generation Co LLC, 5.600%, 15/06/42	33,476	0.08	USD 30,000	Florida Power & Light Co, 3.250%, 01/06/24	32,586	0.08
USD 20,000	Expedia Group Inc, 5.000%, 15/02/26	20,600	0.05	USD 3,000	Florida Power & Light Co, 5.950%, 01/02/38	4,457	0.01
USD 30,000	Exxon Mobil Corp, 2.397%, 06/03/22	30,849	0.08	USD 30,000	Florida Power & Light Co, 3.700%, 01/12/47	36,394	0.09
				USD 5,000	Florida Power & Light Co, 3.150%, 01/10/49	5,665	0.01
				USD 15,000	Fortive Corp, 2.350%, 15/06/21	15,184	0.04
				USD 20,000	Fortune Brands Home & Security Inc, 3.250%, 15/09/29	21,299	0.05

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.71% (continued)				Corporate Bonds - 98.71% (continued)			
United States (continued)				United States (continued)			
USD 20,000	Fox Corp, 4.030%, 25/01/24	22,111	0.06	USD 20,000	Georgia Power Co, 2.650%, 15/09/29	21,005	0.05
USD 20,000	Fox Corp, 5.476%, 25/01/39	26,720	0.07	USD 10,000	Georgia Power Co, 4.300%, 15/03/42	11,623	0.03
USD 10,000	General Dynamics Corp, 2.250%, 15/11/22	10,393	0.03	USD 20,000	Gilead Sciences Inc, 4.400%, 01/12/21	20,898	0.05
USD 15,000	General Dynamics Corp, 3.500%, 15/05/25	16,833	0.04	USD 30,000	Gilead Sciences Inc, 3.500%, 01/02/25	33,395	0.08
USD 30,000	General Dynamics Corp, 3.500%, 01/04/27	34,220	0.09	USD 20,000	Gilead Sciences Inc, 3.650%, 01/03/26	22,844	0.06
USD 20,000	General Dynamics Corp, 3.625%, 01/04/30	23,338	0.06	USD 20,000	Gilead Sciences Inc, 4.600%, 01/09/35	26,204	0.07
USD 20,000	General Electric Co, 3.100%, 09/01/23	20,906	0.05	USD 20,000	Gilead Sciences Inc, 5.650%, 01/12/41	28,910	0.07
USD 20,000	General Electric Co, 3.450%, 01/05/27	20,512	0.05	USD 30,000	Gilead Sciences Inc, 4.500%, 01/02/45	38,813	0.10
USD 20,000	General Electric Co, 3.625%, 01/05/30	19,998	0.05	USD 10,000	Gilead Sciences Inc, 4.150%, 01/03/47	12,674	0.03
USD 30,000	General Electric Co, 6.150%, 07/08/37	34,672	0.09	USD 30,000	GlaxoSmithKline Capital Inc, 2.800%, 18/03/23	31,721	0.08
USD 20,000	General Electric Co, 5.875%, 14/01/38	22,497	0.06	USD 20,000	GlaxoSmithKline Capital Inc, 3.875%, 15/05/28	23,557	0.06
USD 10,000	General Electric Co, 6.875%, 10/01/39	12,205	0.03	USD 20,000	GlaxoSmithKline Capital Inc, 6.375%, 15/05/38	30,423	0.08
USD 10,000	General Electric Co, 4.250%, 01/05/40	9,823	0.02	USD 25,000	Global Payments Inc, 4.800%, 01/04/26	29,219	0.07
USD 10,000	General Electric Co, 4.500%, 11/03/44	9,901	0.02	USD 10,000	Global Payments Inc, 4.150%, 15/08/49	11,483	0.03
USD 10,000	General Electric Co, 4.350%, 01/05/50	9,875	0.02	USD 20,000	GLP Capital LP Via GLP Financing II Inc, 5.375%, 01/11/23	21,300	0.05
USD 10,000	General Mills Inc, 2.600%, 12/10/22	10,403	0.03	USD 20,000	GLP Capital LP Via GLP Financing II Inc, 5.375%, 15/04/26	21,888	0.06
USD 20,000	General Mills Inc, 4.200%, 17/04/28	23,548	0.06	USD 20,000	Goldman Sachs Group Inc, 5.750%, 24/01/22	21,576	0.05
USD 10,000	General Mills Inc, 5.400%, 15/06/40	13,616	0.03	USD 10,000	Goldman Sachs Group Inc, 3.000%, 26/04/22	10,139	0.03
USD 30,000	General Motors Co, 4.875%, 02/10/23	32,031	0.08	USD 30,000	Goldman Sachs Group Inc, 2.876%, 31/10/22	30,753	0.08
USD 30,000	General Motors Co, 6.125%, 01/10/25	33,636	0.08	USD 50,000	Goldman Sachs Group Inc, 2.905%, 24/07/23	51,936	0.13
USD 30,000	General Motors Co, 6.600%, 01/04/36	32,409	0.08	USD 70,000	Goldman Sachs Group Inc, 4.000%, 03/03/24	77,160	0.19
USD 30,000	General Motors Co, 6.250%, 02/10/43	31,875	0.08	USD 50,000	Goldman Sachs Group Inc, 3.500%, 23/01/25	54,497	0.14
USD 20,000	General Motors Co, 6.750%, 01/04/46	21,820	0.05	USD 50,000	Goldman Sachs Group Inc, 3.500%, 01/04/25	54,820	0.14
USD 20,000	General Motors Financial Co Inc, 3.200%, 06/07/21	20,222	0.05	USD 30,000	Goldman Sachs Group Inc, 3.272%, 29/09/25	32,249	0.08
USD 20,000	General Motors Financial Co Inc, 3.150%, 30/06/22	20,288	0.05	USD 20,000	Goldman Sachs Group Inc, 4.250%, 21/10/25	22,554	0.06
USD 20,000	General Motors Financial Co Inc, 5.200%, 20/03/23	21,373	0.05	USD 25,000	Goldman Sachs Group Inc, 3.850%, 26/01/27	28,212	0.07
USD 30,000	General Motors Financial Co Inc, 3.700%, 09/05/23	30,850	0.08	USD 30,000	Goldman Sachs Group Inc, 3.814%, 23/04/29	33,890	0.09
USD 30,000	General Motors Financial Co Inc, 4.350%, 09/04/25	31,607	0.08	USD 50,000	Goldman Sachs Group Inc, 4.223%, 01/05/29	58,078	0.15
USD 15,000	George Washington University, 4.126%, 15/09/48	18,408	0.05				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.71% (continued)				Corporate Bonds - 98.71% (continued)			
United States (continued)				United States (continued)			
USD 40,000	Goldman Sachs Group Inc, 3.800%, 15/03/30	45,458	0.11	USD 20,000	Home Depot Inc, 3.350%, 15/04/50	22,937	0.06
USD 30,000	Goldman Sachs Group Inc, 6.750%, 01/10/37	43,470	0.11	USD 10,000	Home Depot Inc, 3.500%, 15/09/56	11,573	0.03
USD 20,000	Goldman Sachs Group Inc, 6.250%, 01/02/41	29,947	0.08	USD 40,000	Honeywell International Inc, 2.500%, 01/11/26	44,031	0.11
USD 10,000	Goldman Sachs Group Inc, 5.150%, 22/05/45	13,170	0.03	USD 20,000	HP Inc, 6.000%, 15/09/41	23,564	0.06
USD 20,000	Goldman Sachs Group Inc, 4.750%, 21/10/45	25,964	0.07	USD 25,000	HSBC Bank USA NA, 7.000%, 15/01/39	37,216	0.09
USD 2,000	Halliburton Co, 3.800%, 15/11/25	2,160	0.01	USD 10,000	Humana Inc, 3.150%, 01/12/22	10,486	0.03
USD 25,000	Halliburton Co, 4.850%, 15/11/35	25,969	0.07	USD 20,000	Humana Inc, 3.850%, 01/10/24	21,922	0.06
USD 21,000	Halliburton Co, 5.000%, 15/11/45	21,709	0.05	USD 20,000	Huntington Bancshares Inc, 2.300%, 14/01/22	20,505	0.05
USD 10,000	Hartford Financial Services Group Inc, 4.400%, 15/03/48	11,878	0.03	USD 10,000	Huntington Ingalls Industries Inc, 3.483%, 01/12/27	10,775	0.03
USD 20,000	Hasbro Inc, 3.500%, 15/09/27	20,627	0.05	USD 20,000	Huntington National Bank, 2.500%, 07/08/22	20,804	0.05
USD 10,000	Hasbro Inc, 3.900%, 19/11/29	10,404	0.03	USD 10,000	Huntington National Bank, 1.800%, 03/02/23	10,300	0.03
USD 15,000	HCA Inc, 5.000%, 15/03/24	16,682	0.04	USD 20,000	Illinois Tool Works Inc, 4.875%, 15/09/41	26,883	0.07
USD 30,000	HCA Inc, 5.250%, 15/06/26	34,620	0.09	USD 10,000	Ingersoll-Rand Global Holding Co Ltd, 5.750%, 15/06/43	13,243	0.03
USD 10,000	HCA Inc, 4.500%, 15/02/27	11,125	0.03	USD 30,000	Intel Corp, 2.700%, 15/12/22	31,734	0.08
USD 15,000	HCA Inc, 5.125%, 15/06/39	17,550	0.04	USD 20,000	Intel Corp, 2.875%, 11/05/24	21,647	0.05
USD 10,000	HCA Inc, 5.500%, 15/06/47	12,200	0.03	USD 30,000	Intel Corp, 3.400%, 25/03/25	33,637	0.08
USD 10,000	HCA Inc, 5.250%, 15/06/49	12,038	0.03	USD 25,000	Intel Corp, 3.700%, 29/07/25	28,446	0.07
USD 30,000	Healthcare Trust of America Holdings LP, 3.750%, 01/07/27	31,715	0.08	USD 20,000	Intel Corp, 3.150%, 11/05/27	22,527	0.06
USD 20,000	Healthpeak Properties Inc, 3.875%, 15/08/24	21,950	0.06	USD 30,000	Intel Corp, 4.000%, 15/12/32	37,114	0.09
USD 20,000	Healthpeak Properties Inc, 3.500%, 15/07/29	21,625	0.05	USD 20,000	Intel Corp, 4.100%, 11/05/47	25,104	0.06
USD 20,000	Hess Corp, 7.300%, 15/08/31	23,450	0.06	USD 20,000	Intel Corp, 3.100%, 15/02/60	22,015	0.06
USD 20,000	Hewlett Packard Enterprise Co, 4.400%, 15/10/22	21,410	0.05	USD 20,000	Intel Corp, 4.950%, 25/03/60	29,315	0.07
USD 30,000	Hewlett Packard Enterprise Co, 4.900%, 15/10/25	34,632	0.09	USD 30,000	Intercontinental Exchange Inc, 2.350%, 15/09/22	31,127	0.08
USD 5,000	Hewlett Packard Enterprise Co, 6.200%, 15/10/35	6,225	0.02	USD 20,000	Intercontinental Exchange Inc, 3.750%, 01/12/25	22,789	0.06
USD 10,000	Hewlett Packard Enterprise Co, 6.350%, 15/10/45	12,221	0.03	USD 10,000	Intercontinental Exchange Inc, 3.750%, 21/09/28	11,647	0.03
USD 20,000	HollyFrontier Corp, 5.875%, 01/04/26	21,950	0.06	USD 10,000	International Business Machines Corp, 1.875%, 01/08/22	10,277	0.03
USD 20,000	Home Depot Inc, 3.350%, 15/09/25	22,514	0.06	USD 20,000	International Business Machines Corp, 2.875%, 09/11/22	21,074	0.05
USD 20,000	Home Depot Inc, 2.500%, 15/04/27	21,899	0.06	USD 20,000	International Business Machines Corp, 3.375%, 01/08/23	21,658	0.05
USD 20,000	Home Depot Inc, 2.800%, 14/09/27	22,321	0.06	USD 20,000	International Business Machines Corp, 3.625%, 12/02/24	22,013	0.06
USD 10,000	Home Depot Inc, 2.700%, 15/04/30	10,983	0.03	USD 20,000	International Business Machines Corp, 3.000%, 15/05/24	21,620	0.05
USD 30,000	Home Depot Inc, 5.875%, 16/12/36	44,294	0.11	USD 30,000	International Business Machines Corp, 3.300%, 15/05/26	33,731	0.08
USD 15,000	Home Depot Inc, 4.875%, 15/02/44	20,314	0.05	USD 20,000	International Business Machines Corp, 3.500%, 15/05/29	23,031	0.06
USD 20,000	Home Depot Inc, 4.400%, 15/03/45	25,364	0.06	USD 30,000	International Business Machines Corp, 1.950%, 15/05/30	30,567	0.08
USD 20,000	Home Depot Inc, 4.500%, 06/12/48	26,521	0.07	USD 25,000	International Business Machines Corp, 4.150%, 15/05/39	30,269	0.08

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.71% (continued)				Corporate Bonds - 98.71% (continued)			
United States (continued)				United States (continued)			
USD 30,000	International Business Machines Corp, 4.250%, 15/05/49	37,405	0.09	USD 70,000	JPMorgan Chase & Co, 3.300%, 01/04/26	77,955	0.20
USD 30,000	International Paper Co, 7.300%, 15/11/39	42,133	0.11	USD 20,000	JPMorgan Chase & Co, 4.125%, 15/12/26	23,274	0.06
USD 20,000	International Paper Co, 6.000%, 15/11/41	26,104	0.07	USD 30,000	JPMorgan Chase & Co, 3.960%, 29/01/27	34,148	0.09
USD 10,000	International Paper Co, 4.350%, 15/08/48	11,744	0.03	USD 30,000	JPMorgan Chase & Co, 4.250%, 01/10/27	34,823	0.09
USD 10,000	Interpublic Group of Cos Inc, 4.650%, 01/10/28	11,611	0.03	USD 20,000	JPMorgan Chase & Co, 3.540%, 01/05/28	22,298	0.06
USD 10,000	Interpublic Group of Cos Inc, 5.400%, 01/10/48	11,110	0.03	USD 90,000	JPMorgan Chase & Co, 3.509%, 23/01/29	101,661	0.26
USD 20,000	Interstate Power & Light Co, 3.250%, 01/12/24	21,741	0.05	USD 30,000	JPMorgan Chase & Co, 4.452%, 05/12/29	35,975	0.09
USD 20,000	Interstate Power & Light Co, 4.100%, 26/09/28	23,013	0.06	USD 20,000	JPMorgan Chase & Co, 3.702%, 06/05/30	22,843	0.06
USD 20,000	Jabil Inc, 3.950%, 12/01/28	21,546	0.05	USD 30,000	JPMorgan Chase & Co, 2.739%, 15/10/30	32,027	0.08
USD 30,000	Jefferies Group LLC, 5.125%, 20/01/23	32,736	0.08	USD 20,000	JPMorgan Chase & Co, 2.956%, 13/05/31	21,235	0.05
USD 20,000	JM Smucker Co, 3.500%, 15/10/21	20,727	0.05	USD 50,000	JPMorgan Chase & Co, 6.400%, 15/05/38	77,072	0.19
USD 10,000	JM Smucker Co, 2.375%, 15/03/30	10,200	0.03	USD 10,000	JPMorgan Chase & Co, 5.600%, 15/07/41	14,558	0.04
USD 5,000	JM Smucker Co, 4.250%, 15/03/35	5,891	0.01	USD 10,000	JPMorgan Chase & Co, 4.950%, 01/06/45	13,409	0.03
USD 50,000	John Deere Capital Corp, 3.900%, 12/07/21	51,747	0.13	USD 20,000	JPMorgan Chase & Co, 4.260%, 22/02/48	25,095	0.06
USD 5,000	John Deere Capital Corp, 3.150%, 15/10/21	5,169	0.01	USD 30,000	JPMorgan Chase & Co, 3.964%, 15/11/48	36,626	0.09
USD 40,000	John Deere Capital Corp, 2.700%, 06/01/23	42,001	0.11	USD 20,000	JPMorgan Chase & Co, 3.897%, 23/01/49	24,148	0.06
USD 20,000	John Deere Capital Corp, 2.650%, 24/06/24	21,469	0.05	USD 20,000	JPMorgan Chase & Co, 3.109%, 22/04/51	21,543	0.05
USD 20,000	Johnson & Johnson, 2.450%, 01/03/26	21,813	0.05	USD 20,000	Kaiser Foundation Hospitals, 3.266%, 01/11/49	22,186	0.06
USD 20,000	Johnson & Johnson, 2.900%, 15/01/28	22,451	0.06	USD 15,000	Kellogg Co, 3.250%, 01/04/26	16,742	0.04
USD 30,000	Johnson & Johnson, 3.625%, 03/03/37	36,034	0.09	USD 10,000	Kellogg Co, 7.450%, 01/04/31	14,542	0.04
USD 30,000	Johnson & Johnson, 5.950%, 15/08/37	45,835	0.12	USD 30,000	Keurig Dr Pepper Inc, 3.400%, 15/11/25	33,393	0.08
USD 25,000	Johnson & Johnson, 3.700%, 01/03/46	31,061	0.08	USD 35,000	Keurig Dr Pepper Inc, 4.597%, 25/05/28	41,958	0.11
USD 30,000	JPMorgan Chase & Co, 2.400%, 07/06/21	30,526	0.08	USD 20,000	KeyBank NA, 3.300%, 01/06/25	22,283	0.06
USD 50,000	JPMorgan Chase & Co, 4.500%, 24/01/22	53,096	0.13	USD 10,000	KeyCorp, 4.100%, 30/04/28	11,482	0.03
USD 40,000	JPMorgan Chase & Co, 3.250%, 23/09/22	42,347	0.11	USD 20,000	KeyCorp, 2.550%, 01/10/29	20,557	0.05
USD 80,000	JPMorgan Chase & Co, 3.559%, 23/04/24	85,488	0.22	USD 20,000	Keysight Technologies Inc, 3.000%, 30/10/29	21,620	0.05
USD 30,000	JPMorgan Chase & Co, 3.625%, 13/05/24	33,065	0.08	USD 20,000	Kimberly-Clark Corp, 3.200%, 25/04/29	22,661	0.06
USD 30,000	JPMorgan Chase & Co, 3.875%, 10/09/24	33,186	0.08	USD 20,000	Kimco Realty Corp, 3.300%, 01/02/25	20,913	0.05
USD 40,000	JPMorgan Chase & Co, 4.023%, 05/12/24	43,949	0.11	USD 20,000	Kinder Morgan Energy Partners LP, 6.375%, 01/03/41	25,434	0.06
				USD 20,000	Kinder Morgan Inc, 3.150%, 15/01/23	20,950	0.05
				USD 40,000	Kinder Morgan Inc, 7.750%, 15/01/32	55,959	0.14



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.71% (continued)				Corporate Bonds - 98.71% (continued)			
United States (continued)				United States (continued)			
USD 20,000	Kinder Morgan Inc, 5.300%, 01/12/34	22,974	0.06	USD 10,000	Lowe's Cos Inc, 5.125%, 15/04/50	13,802	0.03
USD 20,000	Kinder Morgan Inc, 5.050%, 15/02/46	22,763	0.06	USD 20,000	Magellan Midstream Partners LP, 4.250%, 15/09/46	20,484	0.05
USD 10,000	KLA Corp, 4.650%, 01/11/24	11,461	0.03	USD 30,000	Manufacturers & Traders Trust Co, 2.900%, 06/02/25	32,730	0.08
USD 40,000	Kraft Heinz Foods Co, 4.625%, 30/01/29	43,285	0.11	USD 30,000	Marathon Oil Corp, 2.800%, 01/11/22	30,037	0.08
USD 40,000	Kraft Heinz Foods Co, 6.875%, 26/01/39	49,608	0.13	USD 10,000	Marathon Oil Corp, 6.600%, 01/10/37	9,925	0.02
USD 5,000	Kraft Heinz Foods Co, 6.500%, 09/02/40	5,971	0.01	USD 20,000	Marathon Petroleum Corp, 4.750%, 15/12/23	21,850	0.06
USD 30,000	Kraft Heinz Foods Co, 5.200%, 15/07/45	32,025	0.08	USD 20,000	Marathon Petroleum Corp, 6.500%, 01/03/41	24,825	0.06
USD 10,000	Kroger Co, 2.950%, 01/11/21	10,304	0.03	USD 20,000	Markel Corp, 5.000%, 20/05/49	25,036	0.06
USD 20,000	Kroger Co, 4.500%, 15/01/29	24,334	0.06	USD 20,000	Marriott International Inc, 5.750%, 01/05/25	21,775	0.05
USD 10,000	Kroger Co, 3.875%, 15/10/46	11,191	0.03	USD 10,000	Marsh & McLennan Cos Inc, 2.750%, 30/01/22	10,325	0.03
USD 20,000	Kroger Co, 5.400%, 15/01/49	27,894	0.07	USD 20,000	Marsh & McLennan Cos Inc, 3.875%, 15/03/24	22,124	0.06
USD 20,000	L3Harris Technologies Inc, 4.400%, 15/06/28	23,694	0.06	USD 20,000	Marsh & McLennan Cos Inc, 4.375%, 15/03/29	23,985	0.06
USD 20,000	Laboratory Corp of America Holdings, 3.600%, 01/02/25	21,978	0.06	USD 5,000	Marsh & McLennan Cos Inc, 4.900%, 15/03/49	6,785	0.02
USD 5,000	Laboratory Corp of America Holdings, 3.600%, 01/09/27	5,576	0.01	USD 20,000	Martin Marietta Materials Inc, 3.500%, 15/12/27	21,931	0.06
USD 20,000	Lam Research Corp, 3.800%, 15/03/25	22,486	0.06	USD 20,000	Masco Corp, 4.375%, 01/04/26	22,604	0.06
USD 5,000	Lam Research Corp, 4.875%, 15/03/49	6,874	0.02	USD 20,000	Massachusetts Institute of Technology, 3.885%, 01/07/16	24,761	0.06
USD 15,000	Lam Research Corp, 3.125%, 15/06/60	15,805	0.04	USD 20,000	Mastercard Inc, 2.000%, 03/03/25	21,179	0.05
USD 20,000	Las Vegas Sands Corp, 2.900%, 25/06/25	19,400	0.05	USD 30,000	Mastercard Inc, 3.350%, 26/03/30	34,580	0.09
USD 20,000	Las Vegas Sands Corp, 3.900%, 08/08/29	19,750	0.05	USD 30,000	Mastercard Inc, 3.800%, 21/11/46	36,329	0.09
USD 20,000	Lazard Group LLC, 4.500%, 19/09/28	22,381	0.06	USD 15,000	McCormick & Co Inc, 3.150%, 15/08/24	16,259	0.04
USD 20,000	Lear Corp, 3.800%, 15/09/27	20,389	0.05	USD 40,000	McDonald's Corp, 3.700%, 30/01/26	45,432	0.11
USD 10,000	Legg Mason Inc, 5.625%, 15/01/44	12,507	0.03	USD 40,000	McDonald's Corp, 3.600%, 01/07/30	45,972	0.12
USD 10,000	LifeStorage LP, 3.500%, 01/07/26	10,745	0.03	USD 30,000	McDonald's Corp, 6.300%, 01/03/38	43,830	0.11
USD 20,000	Lincoln National Corp, 3.800%, 01/03/28	22,066	0.06	USD 10,000	McDonald's Corp, 4.875%, 09/12/45	12,926	0.03
USD 10,000	Lincoln National Corp, 3.050%, 15/01/30	10,517	0.03	USD 30,000	McDonald's Corp, 3.625%, 01/09/49	33,153	0.08
USD 20,000	Lockheed Martin Corp, 3.100%, 15/01/23	21,268	0.05	USD 10,000	McKesson Corp, 3.796%, 15/03/24	10,950	0.03
USD 20,000	Lockheed Martin Corp, 4.500%, 15/05/36	25,940	0.07	USD 20,000	Mead Johnson Nutrition Co, 4.125%, 15/11/25	23,037	0.06
USD 20,000	Lockheed Martin Corp, 3.800%, 01/03/45	24,219	0.06	USD 12,000	Medtronic Inc, 3.150%, 15/03/22	12,539	0.03
USD 22,000	Lockheed Martin Corp, 4.700%, 15/05/46	30,176	0.08	USD 23,000	Medtronic Inc, 3.500%, 15/03/25	25,904	0.07
USD 10,000	Loews Corp, 3.750%, 01/04/26	11,222	0.03	USD 20,000	Medtronic Inc, 4.375%, 15/03/35	26,146	0.07
USD 20,000	Lowe's Cos Inc, 3.375%, 15/09/25	22,355	0.06	USD 17,000	Medtronic Inc, 4.625%, 15/03/45	22,758	0.06
USD 30,000	Lowe's Cos Inc, 3.100%, 03/05/27	33,312	0.08	USD 10,000	Merck & Co Inc, 2.400%, 15/09/22	10,409	0.03
USD 20,000	Lowe's Cos Inc, 4.500%, 15/04/30	24,255	0.06				
USD 20,000	Lowe's Cos Inc, 4.375%, 15/09/45	23,779	0.06				
USD 20,000	Lowe's Cos Inc, 4.550%, 05/04/49	25,121	0.06				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.71% (continued)				Corporate Bonds - 98.71% (continued)			
United States (continued)				United States (continued)			
USD 35,000	Merck & Co Inc, 2.800%, 18/05/23	37,218	0.09	USD 30,000	Morgan Stanley, 3.750%, 25/02/23	32,363	0.08
USD 20,000	Merck & Co Inc, 2.750%, 10/02/25	21,650	0.05	USD 40,000	Morgan Stanley, 4.100%, 22/05/23	43,108	0.11
USD 10,000	Merck & Co Inc, 3.400%, 07/03/29	11,559	0.03	USD 30,000	Morgan Stanley, 3.737%, 24/04/24	32,338	0.08
USD 10,000	Merck & Co Inc, 4.150%, 18/05/43	12,802	0.03	USD 30,000	Morgan Stanley, 3.875%, 29/04/24	33,141	0.08
USD 20,000	Merck & Co Inc, 3.700%, 10/02/45	24,142	0.06	USD 20,000	Morgan Stanley, 3.700%, 23/10/24	22,173	0.06
USD 20,000	MetLife Inc, 3.600%, 10/04/24	22,123	0.06	USD 20,000	Morgan Stanley, 4.000%, 23/07/25	22,620	0.06
USD 20,000	MetLife Inc, 4.550%, 23/03/30	24,814	0.06	USD 15,000	Morgan Stanley, 3.875%, 27/01/26	16,984	0.04
USD 25,000	MetLife Inc, 5.700%, 15/06/35	35,499	0.09	USD 50,000	Morgan Stanley, 3.125%, 27/07/26	54,968	0.14
USD 20,000	MetLife Inc, 6.400%, 15/12/36	23,775	0.06	USD 20,000	Morgan Stanley, 3.625%, 20/01/27	22,552	0.06
USD 10,000	MetLife Inc, 4.600%, 13/05/46	12,717	0.03	USD 20,000	Morgan Stanley, 3.950%, 23/04/27	22,425	0.06
USD 20,000	Microchip Technology Inc, 4.333%, 01/06/23	21,592	0.05	USD 20,000	Morgan Stanley, 3.591%, 22/07/28	22,504	0.06
USD 30,000	Micron Technology Inc, 4.975%, 06/02/26	34,462	0.09	USD 30,000	Morgan Stanley, 3.772%, 24/01/29	34,167	0.09
USD 20,000	Microsoft Corp, 2.400%, 06/02/22	20,638	0.05	USD 20,000	Morgan Stanley, 4.431%, 23/01/30	23,749	0.06
USD 10,000	Microsoft Corp, 2.125%, 15/11/22	10,418	0.03	USD 20,000	Morgan Stanley, 2.699%, 22/01/31	21,232	0.05
USD 40,000	Microsoft Corp, 2.000%, 08/08/23	41,861	0.11	USD 25,000	Morgan Stanley, 3.622%, 01/04/31	28,603	0.07
USD 10,000	Microsoft Corp, 3.625%, 15/12/23	11,009	0.03	USD 40,000	Morgan Stanley, 6.375%, 24/07/42	62,885	0.16
USD 35,000	Microsoft Corp, 2.875%, 06/02/24	37,775	0.10	USD 10,000	Morgan Stanley, 4.375%, 22/01/47	12,944	0.03
USD 20,000	Microsoft Corp, 2.700%, 12/02/25	21,811	0.05	USD 15,000	Morgan Stanley, 5.597%, 24/03/51	22,721	0.06
USD 50,000	Microsoft Corp, 3.125%, 03/11/25	55,887	0.14	USD 20,000	Mosaic Co, 4.250%, 15/11/23	20,966	0.05
USD 10,000	Microsoft Corp, 2.400%, 08/08/26	10,906	0.03	USD 10,000	Mosaic Co, 5.450%, 15/11/33	10,538	0.03
USD 50,000	Microsoft Corp, 3.300%, 06/02/27	57,107	0.14	USD 10,000	Mosaic Co, 5.625%, 15/11/43	10,786	0.03
USD 35,000	Microsoft Corp, 3.450%, 08/08/36	42,155	0.11	USD 9,000	Motorola Solutions Inc, 3.750%, 15/05/22	9,461	0.02
USD 13,000	Microsoft Corp, 4.100%, 06/02/37	16,753	0.04	USD 20,000	Motorola Solutions Inc, 4.000%, 01/09/24	22,040	0.06
USD 30,000	Microsoft Corp, 3.700%, 08/08/46	37,513	0.09	USD 25,000	MPLX LP, 4.000%, 15/02/25	26,813	0.07
USD 47,000	Microsoft Corp, 2.525%, 01/06/50	49,021	0.12	USD 20,000	MPLX LP, 4.125%, 01/03/27	21,350	0.05
USD 58,000	Microsoft Corp, 2.675%, 01/06/60	60,339	0.15	USD 20,000	MPLX LP, 4.500%, 15/04/38	20,000	0.05
USD 20,000	Mid-America Apartments LP, 3.950%, 15/03/29	22,910	0.06	USD 20,000	MPLX LP, 5.500%, 15/02/49	22,600	0.06
USD 10,000	Molson Coors Brewing Co, 3.500%, 01/05/22	10,428	0.03	USD 20,000	MPT Operating Partnership LP Via MPT Finance Corp, 5.250%, 01/08/26	20,700	0.05
USD 20,000	Molson Coors Brewing Co, 3.000%, 15/07/26	20,766	0.05	USD 20,000	MUFG Union Bank NA, 3.150%, 01/04/22	20,851	0.05
USD 10,000	Molson Coors Brewing Co, 5.000%, 01/05/42	10,613	0.03	USD 30,000	Mylan Inc, 4.200%, 29/11/23	32,660	0.08
USD 10,000	Molson Coors Brewing Co, 4.200%, 15/07/46	9,714	0.02	USD 10,000	Mylan Inc, 4.550%, 15/04/28	11,496	0.03
USD 15,000	Mondelez International Inc, 1.500%, 04/05/25	15,301	0.04	USD 10,000	Mylan Inc, 5.400%, 29/11/43	12,250	0.03
USD 15,000	Mondelez International Inc, 2.750%, 13/04/30	16,129	0.04	USD 15,000	Nasdaq Inc, 3.850%, 30/06/26	16,873	0.04
USD 20,000	Moody's Corp, 4.500%, 01/09/22	21,453	0.05				
USD 50,000	Morgan Stanley, 2.750%, 19/05/22	51,934	0.13				
USD 20,000	Morgan Stanley, 3.125%, 23/01/23	21,197	0.05				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.71% (continued)				Corporate Bonds - 98.71% (continued)			
United States (continued)				United States (continued)			
USD 20,000	National Rural Utilities Cooperative Finance Corp, 2.850%, 27/01/25	21,645	0.05	USD 10,000	Novartis Capital Corp, 3.000%, 20/11/25	11,086	0.03
USD 5,000	National Rural Utilities Cooperative Finance Corp, 4.300%, 15/03/49	6,394	0.02	USD 20,000	Novartis Capital Corp, 2.000%, 14/02/27	21,170	0.05
USD 30,000	NBCUniversal Media LLC, 6.400%, 30/04/40	46,065	0.12	USD 20,000	Novartis Capital Corp, 2.200%, 14/08/30	21,085	0.05
USD 30,000	NBCUniversal Media LLC, 5.950%, 01/04/41	44,058	0.11	USD 20,000	Novartis Capital Corp, 4.400%, 06/05/44	26,485	0.07
USD 10,000	New York and Presbyterian Hospital, 3.954%, 01/08/19	10,875	0.03	USD 15,000	Novartis Capital Corp, 4.000%, 20/11/45	18,782	0.05
USD 30,000	Newfield Exploration Co, 5.625%, 01/07/24	28,500	0.07	USD 10,000	Novartis Capital Corp, 2.750%, 14/08/50	10,550	0.03
USD 20,000	Newmont Corp, 2.250%, 01/10/30	20,261	0.05	USD 20,000	NSTAR Electric Co, 3.200%, 15/05/27	22,367	0.06
USD 5,000	Newmont Corp, 4.875%, 15/03/42	6,402	0.02	USD 20,000	Nucor Corp, 6.400%, 01/12/37	27,735	0.07
USD 20,000	NextEra Energy Capital Holdings Inc, 3.550%, 01/05/27	22,521	0.06	USD 15,000	NVIDIA Corp, 3.200%, 16/09/26	16,987	0.04
USD 20,000	NextEra Energy Capital Holdings Inc, 2.250%, 01/06/30	20,506	0.05	USD 25,000	NVIDIA Corp, 3.700%, 01/04/60	29,297	0.07
USD 30,000	NextEra Energy Capital Holdings Inc, 4.800%, 01/12/77	30,975	0.08	USD 20,000	Oglethorpe Power Corp, 5.050%, 01/10/48	22,592	0.06
USD 30,000	NIKE Inc, 2.375%, 01/11/26	32,680	0.08	USD 25,000	Omega Healthcare Investors Inc, 4.375%, 01/08/23	25,838	0.07
USD 15,000	NIKE Inc, 2.850%, 27/03/30	16,647	0.04	USD 30,000	Omnicom Group Inc / Omnicom Capital Inc, 3.600%, 15/04/26	33,514	0.08
USD 20,000	NIKE Inc, 3.875%, 01/11/45	24,103	0.06	USD 10,000	Omnicom Group Inc Via Omnicom Capital Inc, 3.625%, 01/05/22	10,550	0.03
USD 10,000	NiSource Inc, 3.490%, 15/05/27	11,259	0.03	USD 20,000	Oncor Electric Delivery Co LLC, 7.000%, 01/05/32	29,348	0.07
USD 30,000	NiSource Inc, 5.650%, 01/02/45	40,524	0.10	USD 10,000	ONE Gas Inc, 4.658%, 01/02/44	12,523	0.03
USD 10,000	Noble Energy Inc, 3.850%, 15/01/28	9,638	0.02	USD 20,000	ONEOK Inc, 5.850%, 15/01/26	22,770	0.06
USD 20,000	Noble Energy Inc, 6.000%, 01/03/41	19,250	0.05	USD 30,000	ONEOK Partners LP, 3.375%, 01/10/22	31,012	0.08
USD 10,000	Noble Energy Inc, 4.950%, 15/08/47	8,975	0.02	USD 30,000	ONEOK Partners LP, 6.850%, 15/10/37	34,175	0.09
USD 20,000	Nordstrom Inc, 4.375%, 01/04/30	15,800	0.04	USD 20,000	Oracle Corp, 2.500%, 15/05/22	20,678	0.05
USD 15,000	Norfolk Southern Corp, 2.900%, 15/06/26	16,588	0.04	USD 10,000	Oracle Corp, 2.625%, 15/02/23	10,510	0.03
USD 20,000	Norfolk Southern Corp, 4.150%, 28/02/48	24,720	0.06	USD 30,000	Oracle Corp, 3.400%, 08/07/24	32,830	0.08
USD 26,000	Norfolk Southern Corp, 4.050%, 15/08/52	31,154	0.08	USD 20,000	Oracle Corp, 2.950%, 15/11/24	21,696	0.05
USD 20,000	Northern States Power Co, 3.600%, 15/09/47	23,572	0.06	USD 50,000	Oracle Corp, 2.950%, 15/05/25	54,429	0.14
USD 15,000	Northern Trust Corp, 3.375%, 23/08/21	15,496	0.04	USD 40,000	Oracle Corp, 2.650%, 15/07/26	43,141	0.11
USD 10,000	Northrop Grumman Corp, 2.550%, 15/10/22	10,443	0.03	USD 20,000	Oracle Corp, 3.250%, 15/11/27	22,432	0.06
USD 30,000	Northrop Grumman Corp, 2.930%, 15/01/25	32,407	0.08	USD 5,000	Oracle Corp, 3.250%, 15/05/30	5,665	0.01
USD 20,000	Northrop Grumman Corp, 3.250%, 15/01/28	22,342	0.06	USD 30,000	Oracle Corp, 4.300%, 08/07/34	37,384	0.09
USD 30,000	Northrop Grumman Corp, 4.030%, 15/10/47	36,233	0.09	USD 10,000	Oracle Corp, 3.900%, 15/05/35	12,071	0.03
USD 20,000	Northwell Healthcare Inc, 3.979%, 01/11/46	20,826	0.05	USD 20,000	Oracle Corp, 3.850%, 15/07/36	23,377	0.06
USD 10,000	Novartis Capital Corp, 3.400%, 06/05/24	11,001	0.03	USD 35,000	Oracle Corp, 5.375%, 15/07/40	48,446	0.12
				USD 20,000	Oracle Corp, 4.500%, 08/07/44	24,977	0.06
				USD 20,000	Oracle Corp, 4.125%, 15/05/45	23,854	0.06
				USD 20,000	Oracle Corp, 4.000%, 15/11/47	23,666	0.06
				USD 60,000	Oracle Corp, 3.850%, 01/04/60	70,220	0.18
				USD 20,000	O'Reilly Automotive Inc, 4.200%, 01/04/30	23,433	0.06
				USD 25,000	Pacific Gas & Electric Co, 2.500%, 01/02/31	24,458	0.06
				USD 25,000	Pacific Gas & Electric Co, 3.300%, 01/08/40	24,367	0.06

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.71% (continued)				Corporate Bonds - 98.71% (continued)			
United States (continued)				United States (continued)			
USD 35,000	PacifiCorp, 5.750%, 01/04/37	48,184	0.12	USD 20,000	Plains All American Pipeline LP Via PAA Finance Corp, 4.650%, 15/10/25	21,361	0.05
USD 20,000	PacifiCorp, 3.300%, 15/03/51	22,115	0.06	USD 20,000	Plains All American Pipeline LP Via PAA Finance Corp, 5.150%, 01/06/42	19,246	0.05
USD 10,000	Packaging Corp of America, 3.400%, 15/12/27	10,987	0.03	USD 15,000	PNC Bank NA, 3.300%, 30/10/24	16,450	0.04
USD 10,000	Parker-Hannifin Corp, 3.250%, 01/03/27	10,846	0.03	USD 15,000	PNC Bank NA, 3.250%, 22/01/28	16,908	0.04
USD 20,000	Parker-Hannifin Corp, 4.450%, 21/11/44	23,835	0.06	USD 30,000	PNC Financial Services Group Inc, 3.300%, 08/03/22	31,310	0.08
USD 15,000	PayPal Holdings Inc, 1.350%, 01/06/23	15,266	0.04	USD 20,000	PNC Financial Services Group Inc, 2.854%, 09/11/22	21,050	0.05
USD 30,000	PayPal Holdings Inc, 2.650%, 01/10/26	32,392	0.08	USD 20,000	PNC Financial Services Group Inc, 3.500%, 23/01/24	21,796	0.05
USD 20,000	PayPal Holdings Inc, 2.300%, 01/06/30	20,750	0.05	USD 20,000	PNC Financial Services Group Inc, 2.600%, 23/07/26	21,672	0.05
USD 10,000	PECO Energy Co, 2.800%, 15/06/50	10,297	0.03	USD 30,000	PNC Financial Services Group Inc, 3.450%, 23/04/29	34,604	0.09
USD 10,000	PepsiCo Inc, 2.750%, 05/03/22	10,416	0.03	USD 10,000	Potomac Electric Power Co, 4.150%, 15/03/43	12,058	0.03
USD 60,000	PepsiCo Inc, 3.600%, 01/03/24	66,114	0.17	USD 25,000	PPL Capital Funding Inc, 3.100%, 15/05/26	27,024	0.07
USD 35,000	PepsiCo Inc, 2.375%, 06/10/26	37,943	0.10	USD 10,000	Praxair Inc, 2.200%, 15/08/22	10,307	0.03
USD 30,000	PepsiCo Inc, 7.000%, 01/03/29	42,851	0.11	USD 20,000	Praxair Inc, 3.200%, 30/01/26	22,179	0.06
USD 20,000	PepsiCo Inc, 5.500%, 15/01/40	29,143	0.07	USD 20,000	Precision Castparts Corp, 3.900%, 15/01/43	21,893	0.06
USD 20,000	PepsiCo Inc, 4.000%, 02/05/47	25,089	0.06	USD 20,000	President and Fellows of Harvard College, 3.300%, 15/07/56	24,406	0.06
USD 20,000	PepsiCo Inc, 2.875%, 15/10/49	21,227	0.05	USD 10,000	Principal Financial Group Inc, 6.050%, 15/10/36	13,501	0.03
USD 5,000	PepsiCo Inc, 3.875%, 19/03/60	6,359	0.02	USD 10,000	Procter & Gamble Co, 2.450%, 03/11/26	10,970	0.03
USD 50,000	Pfizer Inc, 2.200%, 15/12/21	51,358	0.13	USD 30,000	Procter & Gamble Co, 2.800%, 25/03/27	33,374	0.08
USD 20,000	Pfizer Inc, 3.200%, 15/09/23	21,621	0.05	USD 30,000	Procter & Gamble Co, 2.850%, 11/08/27	33,881	0.09
USD 15,000	Pfizer Inc, 3.400%, 15/05/24	16,614	0.04	USD 10,000	Progressive Corp, 4.125%, 15/04/47	12,633	0.03
USD 30,000	Pfizer Inc, 3.450%, 15/03/29	34,964	0.09	USD 10,000	Progressive Corp, 4.200%, 15/03/48	12,872	0.03
USD 30,000	Pfizer Inc, 2.625%, 01/04/30	32,965	0.08	USD 20,000	Prologis LP, 4.250%, 15/08/23	22,129	0.06
USD 40,000	Pfizer Inc, 7.200%, 15/03/39	66,561	0.17	USD 10,000	Prologis LP, 2.250%, 15/04/30	10,497	0.03
USD 20,000	Pfizer Inc, 4.125%, 15/12/46	25,654	0.06	USD 20,000	Prudential Financial Inc, 5.200%, 15/03/44	20,375	0.05
USD 10,000	Pfizer Inc, 4.000%, 15/03/49	12,684	0.03	USD 10,000	Prudential Financial Inc, 4.600%, 15/05/44	12,056	0.03
USD 30,000	Philip Morris International Inc, 2.900%, 15/11/21	31,032	0.08	USD 20,000	Prudential Financial Inc, 5.375%, 15/05/45	20,800	0.05
USD 20,000	Philip Morris International Inc, 2.375%, 17/08/22	20,737	0.05	USD 20,000	Prudential Financial Inc, 5.700%, 15/09/48	22,050	0.06
USD 30,000	Philip Morris International Inc, 2.875%, 01/05/24	32,183	0.08	USD 20,000	Prudential Financial Inc, 3.700%, 13/03/51	21,758	0.05
USD 10,000	Philip Morris International Inc, 3.375%, 11/08/25	11,139	0.03	USD 10,000	Public Service Co of Colorado, 3.200%, 01/03/50	11,128	0.03
USD 20,000	Philip Morris International Inc, 3.875%, 21/08/42	22,816	0.06	USD 20,000	Public Service Electric & Gas Co, 2.375%, 15/05/23	20,900	0.05
USD 20,000	Philip Morris International Inc, 4.125%, 04/03/43	23,480	0.06				
USD 30,000	Phillips 66, 3.900%, 15/03/28	33,564	0.08				
USD 20,000	Phillips 66, 4.875%, 15/11/44	24,729	0.06				
USD 10,000	Phillips 66 Partners LP, 3.550%, 01/10/26	10,823	0.03				
USD 10,000	Phillips 66 Partners LP, 3.150%, 15/12/29	10,260	0.03				
USD 10,000	Phillips 66 Partners LP, 4.900%, 01/10/46	10,923	0.03				
USD 20,000	Plains All American Pipeline LP Via PAA Finance Corp, 3.850%, 15/10/23	20,738	0.05				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.71% (continued)				Corporate Bonds - 98.71% (continued)			
United States (continued)				United States (continued)			
USD 15,000	Public Service Enterprise Group Inc, 2.650%, 15/11/22	15,634	0.04	USD 10,000	Sempra Energy, 3.400%, 01/02/28	10,941	0.03
USD 30,000	Public Storage, 3.094%, 15/09/27	33,590	0.08	USD 20,000	Sherwin-Williams Co, 3.125%, 01/06/24	21,520	0.05
USD 10,000	QUALCOMM Inc, 2.600%, 30/01/23	10,485	0.03	USD 20,000	Sherwin-Williams Co, 4.500%, 01/06/47	24,274	0.06
USD 20,000	QUALCOMM Inc, 3.450%, 20/05/25	22,307	0.06	USD 20,000	Simon Property Group LP, 2.000%, 13/09/24	20,369	0.05
USD 20,000	QUALCOMM Inc, 3.250%, 20/05/27	22,631	0.06	USD 20,000	Simon Property Group LP, 3.250%, 30/11/26	21,568	0.05
USD 20,000	QUALCOMM Inc, 2.150%, 20/05/30	20,801	0.05	USD 30,000	Simon Property Group LP, 6.750%, 01/02/40	42,078	0.11
USD 30,000	QUALCOMM Inc, 4.800%, 20/05/45	38,940	0.10	USD 20,000	SL Green Operating Partnership LP, 3.250%, 15/10/22	19,872	0.05
USD 10,000	Quest Diagnostics Inc, 3.450%, 01/06/26	11,207	0.03	USD 20,000	Southern California Edison Co, 6.000%, 15/01/34	26,799	0.07
USD 15,000	Quest Diagnostics Inc, 4.200%, 30/06/29	17,373	0.04	USD 10,000	Southern California Edison Co, 6.050%, 15/03/39	13,549	0.03
USD 30,000	Raymond James Financial Inc, 3.625%, 15/09/26	33,243	0.08	USD 30,000	Southern California Edison Co, 4.000%, 01/04/47	34,214	0.09
USD 20,000	Raytheon Technologies Corp, 3.125%, 01/07/50	21,383	0.05	USD 10,000	Southern California Edison Co, 3.650%, 01/02/50	10,959	0.03
USD 50,000	Realty Income Corp, 4.650%, 01/08/23	55,106	0.14	USD 30,000	Southern California Gas Co, 3.150%, 15/09/24	32,655	0.08
USD 30,000	Regions Financial Corp, 2.750%, 14/08/22	31,232	0.08	USD 20,000	Southern Co, 2.350%, 01/07/21	20,300	0.05
USD 15,000	Reinsurance Group of America Inc, 3.900%, 15/05/29	16,287	0.04	USD 20,000	Southern Co, 3.250%, 01/07/26	21,939	0.06
USD 20,000	RELX Capital Inc, 3.500%, 16/03/23	21,294	0.05	USD 20,000	Southern Co, 4.400%, 01/07/46	23,683	0.06
USD 10,000	Republic Services Inc, 2.900%, 01/07/26	10,883	0.03	USD 10,000	Southern Co, 5.500%, 15/03/57	10,088	0.03
USD 20,000	Republic Services Inc, 3.950%, 15/05/28	23,240	0.06	USD 30,000	Southern Copper Corp, 6.750%, 16/04/40	40,437	0.10
USD 50,000	Reynolds American Inc, 4.450%, 12/06/25	56,330	0.14	USD 20,000	Southern Power Co, 5.150%, 15/09/41	22,604	0.06
USD 40,000	Reynolds American Inc, 5.850%, 15/08/45	48,996	0.12	USD 10,000	Southwest Airlines Co, 4.750%, 04/05/23	10,288	0.03
USD 20,000	Roper Technologies Inc, 3.800%, 15/12/26	22,844	0.06	USD 15,000	Spectra Energy Partners LP, 4.750%, 15/03/24	16,722	0.04
USD 10,000	Roper Technologies Inc, 2.950%, 15/09/29	10,907	0.03	USD 10,000	Stanford Health Care, 3.795%, 15/11/48	11,852	0.03
USD 30,000	Ryder System Inc, 3.650%, 18/03/24	31,881	0.08	USD 20,000	Stanley Black & Decker Inc, 3.400%, 01/03/26	22,186	0.06
USD 10,000	S&P Global Inc, 4.500%, 15/05/48	13,157	0.03	USD 10,000	Stanley Black & Decker Inc, 4.250%, 15/11/28	11,976	0.03
USD 30,000	Sabine Pass Liquefaction LLC, 5.625%, 15/04/23	32,775	0.08	USD 15,000	Starbucks Corp, 3.100%, 01/03/23	15,964	0.04
USD 30,000	Sabine Pass Liquefaction LLC, 5.750%, 15/05/24	33,750	0.09	USD 30,000	Starbucks Corp, 3.800%, 15/08/25	33,812	0.09
USD 10,000	Sabine Pass Liquefaction LLC, 5.000%, 15/03/27	11,175	0.03	USD 15,000	Starbucks Corp, 3.500%, 01/03/28	16,900	0.04
USD 10,000	salesforce.com Inc, 3.700%, 11/04/28	11,614	0.03	USD 15,000	Starbucks Corp, 2.250%, 12/03/30	15,524	0.04
USD 15,000	San Diego Gas & Electric Co, 2.500%, 15/05/26	16,157	0.04	USD 10,000	Starbucks Corp, 4.450%, 15/08/49	12,083	0.03
USD 40,000	Santander Holdings USA Inc, 3.700%, 28/03/22	41,050	0.10	USD 20,000	Stryker Corp, 4.625%, 15/03/46	26,021	0.07
USD 20,000	Sempra Energy, 3.550%, 15/06/24	21,705	0.05	USD 10,000	Sunoco Logistics Partners Operations LP, 3.900%, 15/07/26	10,500	0.03
				USD 20,000	Synchrony Financial, 4.375%, 19/03/24	21,076	0.05

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.71% (continued)				Corporate Bonds - 98.71% (continued)			
United States (continued)				United States (continued)			
USD 20,000	Synchrony Financial, 4.500%, 23/07/25	21,240	0.05	USD 10,000	Travelers Property Casualty Corp, 6.375%, 15/03/33	14,737	0.04
USD 20,000	Synchrony Financial, 3.950%, 01/12/27	20,812	0.05	USD 20,000	Truist Bank, 2.800%, 17/05/22	20,824	0.05
USD 15,000	Sysco Corp, 3.750%, 01/10/25	16,438	0.04	USD 40,000	Truist Bank, 3.000%, 02/02/23	42,300	0.11
USD 20,000	Sysco Corp, 5.950%, 01/04/30	25,083	0.06	USD 30,000	Truist Bank, 3.689%, 02/08/24	32,489	0.08
USD 15,000	Sysco Corp, 6.600%, 01/04/40	20,275	0.05	USD 20,000	Truist Bank, 2.150%, 06/12/24	21,050	0.05
USD 10,000	Sysco Corp, 4.850%, 01/10/45	11,595	0.03	USD 20,000	Truist Financial Corp, 2.750%, 01/04/22	20,726	0.05
USD 10,000	Sysco Corp, 4.450%, 15/03/48	10,937	0.03	USD 30,000	Truist Financial Corp, 3.050%, 20/06/22	31,392	0.08
USD 20,000	Tapestry Inc, 4.250%, 01/04/25	19,384	0.05	USD 10,000	Truist Financial Corp, 3.750%, 06/12/23	10,948	0.03
USD 30,000	Target Corp, 3.375%, 15/04/29	34,566	0.09	USD 10,000	Truist Financial Corp, 2.850%, 26/10/24	10,757	0.03
USD 35,000	Target Corp, 7.000%, 15/01/38	56,486	0.14	USD 15,000	Truist Financial Corp, 1.950%, 05/06/30	15,249	0.04
USD 10,000	TD Ameritrade Holding Corp, 2.950%, 01/04/22	10,399	0.03	USD 30,000	TWDC Enterprises 18 Corp, 2.450%, 04/03/22	30,949	0.08
USD 10,000	TD Ameritrade Holding Corp, 3.625%, 01/04/25	11,168	0.03	USD 20,000	TWDC Enterprises 18 Corp, 2.950%, 15/06/27	22,179	0.06
USD 20,000	TD Ameritrade Holding Corp, 2.750%, 01/10/29	22,020	0.06	USD 35,000	Tyson Foods Inc, 4.500%, 15/06/22	37,212	0.09
USD 10,000	Texas Instruments Inc, 1.850%, 15/05/22	10,252	0.03	USD 20,000	Tyson Foods Inc, 3.550%, 02/06/27	22,138	0.06
USD 20,000	Texas Instruments Inc, 2.250%, 04/09/29	21,195	0.05	USD 10,000	Tyson Foods Inc, 4.550%, 02/06/47	12,117	0.03
USD 15,000	Texas Instruments Inc, 4.150%, 15/05/48	19,341	0.05	USD 50,000	Unilever Capital Corp, 2.200%, 05/05/22	51,438	0.13
USD 30,000	Thermo Fisher Scientific Inc, 2.950%, 19/09/26	33,033	0.08	USD 20,000	Unilever Capital Corp, 2.600%, 05/05/24	21,348	0.05
USD 20,000	Thermo Fisher Scientific Inc, 4.497%, 25/03/30	24,699	0.06	USD 30,000	Union Pacific Corp, 3.200%, 08/06/21	30,789	0.08
USD 50,000	Time Warner Cable LLC, 7.300%, 01/07/38	69,411	0.17	USD 20,000	Union Pacific Corp, 3.250%, 15/08/25	22,195	0.06
USD 15,000	Time Warner Cable LLC, 5.875%, 15/11/40	18,470	0.05	USD 15,000	Union Pacific Corp, 3.600%, 15/09/37	16,590	0.04
USD 20,000	TJX Cos Inc, 2.250%, 15/09/26	21,337	0.05	USD 15,000	Union Pacific Corp, 4.500%, 10/09/48	19,499	0.05
USD 20,000	TJX Cos Inc, 3.875%, 15/04/30	23,485	0.06	USD 20,000	Union Pacific Corp, 3.950%, 15/08/59	23,351	0.06
USD 10,000	TJX Cos Inc, 4.500%, 15/04/50	12,812	0.03	USD 15,000	Union Pacific Corp, 4.375%, 15/11/65	18,691	0.05
USD 50,000	T-Mobile USA Inc, 3.750%, 15/04/27	55,408	0.14	USD 20,000	Union Pacific Corp, 4.100%, 15/09/67	23,954	0.06
USD 80,000	T-Mobile USA Inc, 4.375%, 15/04/40	92,538	0.23	USD 35,553	United Airlines 2019-1 Class AA Pass Through Trust, 4.150%, 25/08/31	33,925	0.09
USD 20,000	Toyota Motor Credit Corp, 3.400%, 15/09/21	20,656	0.05	USD 30,000	United Parcel Service Inc, 2.800%, 15/11/24	32,522	0.08
USD 20,000	Toyota Motor Credit Corp, 2.600%, 11/01/22	20,573	0.05	USD 20,000	United Parcel Service Inc, 2.400%, 15/11/26	21,695	0.05
USD 10,000	Toyota Motor Credit Corp, 3.300%, 12/01/22	10,401	0.03	USD 20,000	United Parcel Service Inc, 3.050%, 15/11/27	22,580	0.06
USD 40,000	Toyota Motor Credit Corp, 2.900%, 30/03/23	42,367	0.11	USD 20,000	United Parcel Service Inc, 4.875%, 15/11/40	26,446	0.07
USD 20,000	Toyota Motor Credit Corp, 3.050%, 11/01/28	22,163	0.06	USD 20,000	United Parcel Service Inc, 3.400%, 01/09/49	22,036	0.06
USD 20,000	Toyota Motor Credit Corp, 2.150%, 13/02/30	21,044	0.05				
USD 10,000	Travelers Cos Inc, 5.350%, 01/11/40	13,921	0.04				
USD 20,000	Travelers Cos Inc, 2.550%, 27/04/50	19,646	0.05				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.71% (continued)				Corporate Bonds - 98.71% (continued)			
United States (continued)				United States (continued)			
USD 20,000	United Technologies Corp, 3.950%, 16/08/25	22,786	0.06	USD 10,000	VEREIT Operating Partnership LP, 4.600%, 06/02/24	10,615	0.03
USD 20,000	United Technologies Corp, 3.125%, 04/05/27	22,149	0.06	USD 10,000	VEREIT Operating Partnership LP, 4.875%, 01/06/26	10,878	0.03
USD 15,000	United Technologies Corp, 4.125%, 16/11/28	17,681	0.04	USD 20,000	VEREIT Operating Partnership LP, 3.100%, 15/12/29	19,307	0.05
USD 10,000	United Technologies Corp, 5.700%, 15/04/40	13,897	0.03	USD 10,000	VeriSign Inc, 4.750%, 15/07/27	10,475	0.03
USD 30,000	United Technologies Corp, 4.500%, 01/06/42	37,213	0.09	USD 20,000	Verisk Analytics Inc, 4.125%, 15/03/29	23,428	0.06
USD 20,000	United Technologies Corp, 4.150%, 15/05/45	24,016	0.06	USD 10,000	Verizon Communications Inc, 2.450%, 01/11/22	10,398	0.03
USD 10,000	United Technologies Corp, 4.050%, 04/05/47	11,904	0.03	USD 30,000	Verizon Communications Inc, 4.150%, 15/03/24	33,325	0.08
USD 20,000	UnitedHealth Group Inc, 3.375%, 15/11/21	20,629	0.05	USD 40,000	Verizon Communications Inc, 3.376%, 15/02/25	44,378	0.11
USD 20,000	UnitedHealth Group Inc, 2.875%, 15/03/22	20,674	0.05	USD 20,000	Verizon Communications Inc, 2.625%, 15/08/26	21,650	0.05
USD 20,000	UnitedHealth Group Inc, 2.375%, 15/10/22	20,822	0.05	USD 30,000	Verizon Communications Inc, 4.125%, 16/03/27	35,203	0.09
USD 10,000	UnitedHealth Group Inc, 2.875%, 15/03/23	10,606	0.03	USD 30,000	Verizon Communications Inc, 4.329%, 21/09/28	36,102	0.09
USD 25,000	UnitedHealth Group Inc, 3.750%, 15/07/25	28,438	0.07	USD 20,000	Verizon Communications Inc, 4.016%, 03/12/29	23,893	0.06
USD 20,000	UnitedHealth Group Inc, 3.450%, 15/01/27	22,840	0.06	USD 20,000	Verizon Communications Inc, 4.272%, 15/01/36	24,739	0.06
USD 20,000	UnitedHealth Group Inc, 5.800%, 15/03/36	28,362	0.07	USD 50,000	Verizon Communications Inc, 5.250%, 16/03/37	67,266	0.17
USD 10,000	UnitedHealth Group Inc, 6.625%, 15/11/37	15,254	0.04	USD 10,000	Verizon Communications Inc, 4.812%, 15/03/39	13,050	0.03
USD 25,000	UnitedHealth Group Inc, 6.875%, 15/02/38	39,179	0.10	USD 30,000	Verizon Communications Inc, 6.550%, 15/09/43	47,187	0.12
USD 10,000	UnitedHealth Group Inc, 3.500%, 15/08/39	11,585	0.03	USD 30,000	Verizon Communications Inc, 4.862%, 21/08/46	40,775	0.10
USD 15,000	UnitedHealth Group Inc, 4.750%, 15/07/45	20,204	0.05	USD 20,000	Verizon Communications Inc, 5.012%, 15/04/49	27,484	0.07
USD 30,000	UnitedHealth Group Inc, 4.250%, 15/04/47	38,013	0.10	USD 30,000	Verizon Communications Inc, 5.012%, 21/08/54	42,959	0.11
USD 25,000	UnitedHealth Group Inc, 3.875%, 15/08/59	30,377	0.08	USD 27,000	Verizon Communications Inc, 4.672%, 15/03/55	36,156	0.09
USD 30,000	US Bancorp, 2.625%, 24/01/22	30,973	0.08	USD 30,000	VF Corp, 2.400%, 23/04/25	31,594	0.08
USD 25,000	US Bancorp, 3.375%, 05/02/24	27,302	0.07	USD 30,000	ViacomCBS Inc, 2.900%, 15/01/27	31,453	0.08
USD 20,000	US Bancorp, 3.600%, 11/09/24	22,196	0.06	USD 20,000	ViacomCBS Inc, 7.875%, 30/07/30	28,407	0.07
USD 20,000	US Bancorp, 3.100%, 27/04/26	22,177	0.06	USD 30,000	ViacomCBS Inc, 4.950%, 15/01/31	34,566	0.09
USD 15,000	US Bancorp, 3.900%, 26/04/28	17,853	0.04	USD 22,000	ViacomCBS Inc, 4.375%, 15/03/43	22,953	0.06
USD 15,000	US Bank NA, 2.650%, 23/05/22	15,619	0.04	USD 20,000	ViacomCBS Inc, 5.850%, 01/09/43	23,516	0.06
USD 15,000	US Bank NA, 3.400%, 24/07/23	16,200	0.04	USD 20,000	Virginia Electric & Power Co, 4.650%, 15/08/43	25,453	0.06
USD 15,000	US Bank NA, 2.800%, 27/01/25	16,277	0.04	USD 20,000	Virginia Electric & Power Co, 3.800%, 15/09/47	23,487	0.06
USD 10,000	Valero Energy Corp, 3.400%, 15/09/26	10,909	0.03	USD 20,000	Virginia Electric & Power Co, 3.800%, 15/09/47	23,487	0.06
USD 15,000	Valero Energy Corp, 7.500%, 15/04/32	20,793	0.05	USD 50,000	Visa Inc, 3.150%, 14/12/25	55,731	0.14
USD 20,000	Valero Energy Corp, 6.625%, 15/06/37	26,283	0.07	USD 30,000	Visa Inc, 2.050%, 15/04/30	31,424	0.08
USD 50,000	Ventas Realty LP, 4.125%, 15/01/26	53,632	0.14	USD 10,000	Visa Inc, 4.150%, 14/12/35	12,772	0.03
				USD 35,000	Visa Inc, 4.300%, 14/12/45	46,171	0.12
				USD 20,000	VMware Inc, 3.900%, 21/08/27	21,153	0.05

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.71% (continued)				Corporate Bonds - 98.71% (continued)			
United States (continued)				United States (continued)			
USD 15,000	VMware Inc, 4.700%, 15/05/30	16,646	0.04	USD 20,000	Wells Fargo & Co, 3.000%, 22/04/26	21,789	0.05
USD 20,000	Voya Financial Inc, 5.650%, 15/05/53	20,150	0.05	USD 30,000	Wells Fargo & Co, 2.188%, 30/04/26	31,010	0.08
USD 10,000	Walgreen Co, 4.400%, 15/09/42	10,459	0.03	USD 30,000	Wells Fargo & Co, 4.100%, 03/06/26	33,817	0.09
USD 20,000	Walgreens Boots Alliance Inc, 3.800%, 18/11/24	22,047	0.06	USD 50,000	Wells Fargo & Co, 3.000%, 23/10/26	54,427	0.14
USD 20,000	Walgreens Boots Alliance Inc, 3.450%, 01/06/26	21,632	0.05	USD 20,000	Wells Fargo & Co, 3.196%, 17/06/27	21,677	0.05
USD 20,000	Walgreens Boots Alliance Inc, 4.100%, 15/04/50	20,143	0.05	USD 20,000	Wells Fargo & Co, 4.300%, 22/07/27	22,890	0.06
USD 20,000	Walmart Inc, 2.550%, 11/04/23	21,056	0.05	USD 30,000	Wells Fargo & Co, 3.584%, 22/05/28	33,302	0.08
USD 25,000	Walmart Inc, 3.400%, 26/06/23	27,165	0.07	USD 30,000	Wells Fargo & Co, 2.879%, 30/10/30	32,071	0.08
USD 20,000	Walmart Inc, 3.300%, 22/04/24	21,958	0.06	USD 30,000	Wells Fargo & Co, 2.572%, 11/02/31	31,393	0.08
USD 25,000	Walmart Inc, 2.650%, 15/12/24	27,072	0.07	USD 30,000	Wells Fargo & Co, 5.375%, 07/02/35	40,605	0.10
USD 10,000	Walmart Inc, 3.050%, 08/07/26	11,275	0.03	USD 30,000	Wells Fargo & Co, 5.606%, 15/01/44	41,595	0.10
USD 20,000	Walmart Inc, 3.700%, 26/06/28	23,626	0.06	USD 20,000	Wells Fargo & Co, 3.900%, 01/05/45	23,492	0.06
USD 30,000	Walmart Inc, 5.250%, 01/09/35	43,624	0.11	USD 20,000	Wells Fargo & Co, 4.400%, 14/06/46	24,320	0.06
USD 10,000	Walmart Inc, 6.200%, 15/04/38	15,521	0.04	USD 35,000	Wells Fargo & Co, 4.750%, 07/12/46	44,747	0.11
USD 15,000	Walmart Inc, 3.950%, 28/06/38	19,064	0.05	USD 20,000	Wells Fargo & Co, 5.013%, 04/04/51	27,785	0.07
USD 10,000	Walmart Inc, 4.300%, 22/04/44	13,345	0.03	USD 30,000	Wells Fargo Bank NA, 3.550%, 14/08/23	32,433	0.08
USD 10,000	Walmart Inc, 3.625%, 15/12/47	12,236	0.03	USD 30,000	Wells Fargo Bank NA, 6.600%, 15/01/38	43,933	0.11
USD 20,000	Walmart Inc, 4.050%, 29/06/48	26,192	0.07	USD 50,000	Welltower Inc, 4.000%, 01/06/25	55,043	0.14
USD 40,000	Walt Disney Co, 3.350%, 24/03/25	44,318	0.11	USD 15,000	Welltower Inc, 3.100%, 15/01/30	15,544	0.04
USD 20,000	Walt Disney Co, 2.000%, 01/09/29	20,400	0.05	USD 20,000	Western Digital Corp, 4.750%, 15/02/26	20,700	0.05
USD 39,000	Walt Disney Co, 6.400%, 15/12/35	58,100	0.15	USD 20,000	Westinghouse Air Brake Technologies Corp, 4.400%, 15/03/24	21,128	0.05
USD 20,000	Walt Disney Co, 6.650%, 15/11/37	29,934	0.08	USD 10,000	Westlake Chemical Corp, 3.600%, 15/08/26	10,551	0.03
USD 30,000	Walt Disney Co, 2.750%, 01/09/49	29,127	0.07	USD 5,000	Westlake Chemical Corp, 5.000%, 15/08/46	5,280	0.01
USD 30,000	Walt Disney Co, 4.700%, 23/03/50	38,919	0.10	USD 20,000	Weyerhaeuser Co, 4.000%, 15/11/29	22,586	0.06
USD 15,000	Walt Disney Co, 3.800%, 13/05/60	17,403	0.04	USD 10,000	Weyerhaeuser Co, 7.375%, 15/03/32	13,706	0.03
USD 20,000	Waste Management Inc, 2.900%, 15/09/22	20,883	0.05	USD 20,000	Whirlpool Corp, 4.750%, 26/02/29	23,811	0.06
USD 20,000	Waste Management Inc, 2.400%, 15/05/23	20,856	0.05	USD 20,000	Williams Cos Inc, 3.500%, 15/11/30	21,182	0.05
USD 20,000	Waste Management Inc, 4.150%, 15/07/49	24,896	0.06	USD 10,000	Williams Cos Inc, 4.850%, 01/03/48	11,063	0.03
USD 10,000	WEC Energy Group Inc, 3.375%, 15/06/21	10,275	0.03	USD 50,000	Williams Partners LP, 3.600%, 15/03/22	51,937	0.13
USD 20,000	Wells Fargo & Co, 2.100%, 26/07/21	20,349	0.05				
USD 10,000	Wells Fargo & Co, 2.625%, 22/07/22	10,411	0.03				
USD 35,000	Wells Fargo & Co, 3.069%, 24/01/23	36,251	0.09				
USD 10,000	Wells Fargo & Co, 4.125%, 15/08/23	10,875	0.03				
USD 20,000	Wells Fargo & Co, 3.750%, 24/01/24	21,847	0.06				
USD 40,000	Wells Fargo & Co, 3.000%, 19/02/25	43,050	0.11				
USD 50,000	Wells Fargo & Co, 2.406%, 30/10/25	51,948	0.13				



## Schedule of Investments *(continued)*

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.71% <i>(continued)</i>			
United States <i>(continued)</i>			
USD 20,000	Williams Partners LP, 4.500%, 15/11/23	21,870	0.06
USD 10,000	Williams Partners LP, 3.750%, 15/06/27	10,667	0.03
USD 15,000	Williams Partners LP, 5.100%, 15/09/45	16,369	0.04
USD 20,000	Willis North America Inc, 3.600%, 15/05/24	21,623	0.05
USD 10,000	WP Carey Inc, 4.600%, 01/04/24	10,658	0.03
USD 20,000	WRKCo Inc, 4.650%, 15/03/26	23,184	0.06
USD 20,000	Xcel Energy Inc, 2.600%, 01/12/29	21,117	0.05
USD 10,000	Zimmer Biomet Holdings Inc, 3.150%, 01/04/22	10,373	0.03
USD 10,000	Zimmer Biomet Holdings Inc, 3.050%, 15/01/26	10,657	0.03
USD 30,000	Zoetis Inc, 3.900%, 20/08/28	35,196	0.09
USD 20,000	Zoetis Inc, 4.700%, 01/02/43	26,398	0.07
<b>Total United States</b>		<b>32,715,668</b>	<b>82.47</b>
<b>Total Corporate Bonds</b>		<b>39,158,226</b>	<b>98.71</b>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
		39,158,226	98.71
Other transferable securities			
Corporate Bonds - 0.08%			
United States			
USD 30,000	Nestle Holdings Inc, 2.375%, 18/01/22	30,863	0.08
<b>Total United States</b>		<b>30,863</b>	<b>0.08</b>
<b>Total Corporate Bonds</b>		<b>30,863</b>	<b>0.08</b>
<b>Total Other transferable securities</b>		<b>30,863</b>	<b>0.08</b>
<b>TOTAL INVESTMENTS</b>		<b>39,189,089</b>	<b>98.79</b>
<b>Other Net Assets/(Liabilities)</b>		<b>480,009</b>	<b>1.21</b>
<b>TOTAL NET ASSETS</b>		<b>39,669,098</b>	<b>100.00</b>

## Schedule of Investments

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.87%				Corporate Bonds - 96.87% <i>(continued)</i>			
Australia				Canada <i>(continued)</i>			
USD 100,000	Barrick PD Australia Finance Pty Ltd, 5.950%, 15/10/39	134,702	0.12	USD 36,000	Enbridge Inc, 3.500%, 10/06/24	38,754	0.03
USD 41,000	BHP Billiton Finance USA Ltd, 4.125%, 24/02/42	50,618	0.05	USD 50,000	Enbridge Inc, 3.125%, 15/11/29	52,276	0.05
USD 150,000	BHP Billiton Finance USA Ltd, 5.000%, 30/09/43	206,433	0.18	USD 82,000	Enbridge Inc, 4.500%, 10/06/44	93,714	0.08
USD 250,000	Commonwealth Bank of Australia, 2.550%, 15/03/21	253,808	0.23	USD 100,000	Encana Corp, 6.500%, 01/02/38	84,695	0.08
USD 250,000	National Australia Bank Ltd, 2.500%, 22/05/22	259,180	0.23	USD 250,000	Fortis Inc, 3.055%, 04/10/26	269,560	0.24
USD 50,000	Rio Tinto Finance USA Ltd, 3.750%, 15/06/25	56,625	0.05	USD 150,000	Husky Energy Inc, 4.000%, 15/04/24	153,495	0.14
USD 4,000	Rio Tinto Finance USA Ltd, 5.200%, 02/11/40	5,598	0.00	USD 100,000	Manulife Financial Corp, 4.900%, 17/09/20	100,864	0.09
<b>Total Australia</b>		<b>966,964</b>	<b>0.86</b>	USD 410,000	Manulife Financial Corp, 4.150%, 04/03/26	483,562	0.43
Austria				USD 150,000	Manulife Financial Corp, 2.484%, 19/05/27	157,330	0.14
USD 200,000	Suzano Austria GmbH, 6.000%, 15/01/29	216,506	0.19	USD 100,000	Nutrien Ltd, 2.950%, 13/05/30	106,272	0.09
<b>Total Austria</b>		<b>216,506</b>	<b>0.19</b>	USD 50,000	Nutrien Ltd, 4.125%, 15/03/35	55,718	0.05
Bermuda				USD 50,000	Nutrien Ltd, 5.000%, 01/04/49	63,851	0.06
USD 200,000	Aircastle Ltd, 5.125%, 15/03/21	200,300	0.18	USD 150,000	Suncor Energy Inc, 6.800%, 15/05/38	194,515	0.17
USD 300,000	Aircastle Ltd, 5.000%, 01/04/23	293,835	0.26	USD 100,000	Suncor Energy Inc, 6.500%, 15/06/38	126,951	0.11
USD 150,000	IHS Markit Ltd, 4.250%, 01/05/29	172,285	0.15	USD 50,000	Suncor Energy Inc, 4.000%, 15/11/47	51,485	0.05
<b>Total Bermuda</b>		<b>666,420</b>	<b>0.59</b>	USD 100,000	TELUS Corp, 3.700%, 15/09/27	111,067	0.10
Canada				USD 100,000	Thomson Reuters Corp, 4.300%, 23/11/23	109,474	0.10
USD 82,000	Bank of Nova Scotia, 4.375%, 13/01/21	83,706	0.07	USD 100,000	Thomson Reuters Corp, 5.850%, 15/04/40	126,890	0.11
USD 100,000	Bell Canada Inc, 4.464%, 01/04/48	125,287	0.11	USD 50,000	Toronto-Dominion Bank, 1.800%, 13/07/21	50,756	0.04
USD 100,000	Brookfield Asset Management Inc, 4.000%, 15/01/25	109,982	0.10	USD 100,000	TransCanada PipeLines Ltd, 4.875%, 15/01/26	117,653	0.10
USD 150,000	Brookfield Finance Inc, 3.900%, 25/01/28	164,101	0.15	USD 150,000	TransCanada PipeLines Ltd, 6.200%, 15/10/37	200,835	0.18
USD 50,000	Brookfield Finance Inc, 4.700%, 20/09/47	58,053	0.05	USD 50,000	TransCanada PipeLines Ltd, 7.625%, 15/01/39	76,121	0.07
USD 100,000	Canadian National Railway Co, 3.200%, 02/08/46	110,679	0.10	USD 50,000	TransCanada PipeLines Ltd, 5.100%, 15/03/49	63,636	0.06
USD 50,000	Canadian National Railway Co, 3.650%, 03/02/48	58,752	0.05	USD 200,000	Waste Connections Inc, 3.500%, 01/05/29	224,744	0.20
USD 100,000	Canadian National Railway Co, 4.450%, 20/01/49	132,821	0.12	<b>Total Canada</b>		<b>4,922,718</b>	<b>4.37</b>
USD 250,000	Canadian Natural Resources Ltd, 3.900%, 01/02/25	268,325	0.24	Cayman Islands			
USD 100,000	Canadian Natural Resources Ltd, 3.850%, 01/06/27	106,926	0.09	USD 275,000	Alibaba Group Holding Ltd, 3.600%, 28/11/24	299,120	0.27
USD 39,000	Canadian Natural Resources Ltd, 6.250%, 15/03/38	46,252	0.04	USD 200,000	Alibaba Group Holding Ltd, 4.200%, 06/12/47	245,238	0.22
USD 50,000	Canadian Natural Resources Ltd, 4.950%, 01/06/47	54,849	0.05	USD 200,000	Fibria Overseas Finance Ltd, 4.000%, 14/01/25	206,094	0.18
USD 200,000	Canadian Pacific Railway Co, 2.900%, 01/02/25	216,854	0.19	USD 200,000	JD.com Inc, 3.125%, 29/04/21	202,266	0.18
USD 100,000	Canadian Pacific Railway Co, 4.000%, 01/06/28	117,091	0.10	USD 200,000	JD.com Inc, 3.875%, 29/04/26	220,090	0.19
USD 100,000	Canadian Pacific Railway Co, 6.125%, 15/09/15	154,822	0.14	USD 200,000	Sands China Ltd, 4.600%, 08/08/23	210,330	0.19
				USD 150,000	Vale Overseas Ltd, 6.250%, 10/08/26	176,459	0.16
				USD 150,000	Vale Overseas Ltd, 6.875%, 10/11/39	195,739	0.17
				<b>Total Cayman Islands</b>		<b>1,755,336</b>	<b>1.56</b>

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.87% (continued)				Corporate Bonds - 96.87% (continued)			
Chile				Netherlands (continued)			
USD 400,000	Enel Chile SA, 4.875%, 12/06/28	448,332	0.40	USD 102,000	Koninklijke Philips NV, 6.875%, 11/03/38	153,572	0.14
<b>Total Chile</b>		<b>448,332</b>	<b>0.40</b>	USD 132,000	Koninklijke Philips NV, 5.000%, 15/03/42	170,541	0.15
France				USD 100,000	LyondellBasell Industries NV, 4.625%, 26/02/55	111,389	0.10
USD 91,000	Orange SA, 9.000%, 01/03/31	147,978	0.13	<b>Total Netherlands</b>		<b>1,130,879</b>	<b>1.00</b>
USD 150,000	Sanofi, 4.000%, 29/03/21	154,104	0.14	Singapore			
<b>Total France</b>		<b>302,082</b>	<b>0.27</b>	USD 250,000	Flex Ltd, 5.000%, 15/02/23	269,877	0.24
Guernsey				USD 150,000	Flex Ltd, 4.875%, 15/06/29	164,561	0.15
USD 300,000	Credit Suisse Group Funding Guernsey Ltd, 3.450%, 16/04/21	307,074	0.27	<b>Total Singapore</b>		<b>434,438</b>	<b>0.39</b>
USD 250,000	Credit Suisse Group Funding Guernsey Ltd, 3.750%, 26/03/25	274,475	0.25	Spain			
<b>Total Guernsey</b>		<b>581,549</b>	<b>0.52</b>	USD 300,000	Banco Bilbao Vizcaya Argentaria SA, 3.000%, 20/10/20	301,746	0.27
Ireland				USD 200,000	Banco Santander SA, 4.250%, 11/04/27	221,150	0.20
USD 200,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 4.875%, 16/01/24	198,004	0.17	USD 82,000	Telefonica Emisiones SA, 5.462%, 16/02/21	84,341	0.07
USD 100,000	Perrigo Finance Unlimited Co, 4.375%, 15/03/26	109,235	0.10	USD 75,000	Telefonica Emisiones SA, 4.570%, 27/04/23	82,259	0.07
USD 123,000	Willis Towers Watson PLC, 5.750%, 15/03/21	126,870	0.11	USD 150,000	Telefonica Emisiones SA, 5.213%, 08/03/47	187,188	0.17
<b>Total Ireland</b>		<b>434,109</b>	<b>0.38</b>	<b>Total Spain</b>		<b>876,684</b>	<b>0.78</b>
Japan				Sweden			
USD 100,000	Mitsubishi UFJ Financial Group Inc, 4.050%, 11/09/28	115,879	0.10	USD 250,000	Svenska Handelsbanken AB, 3.900%, 20/11/23	276,590	0.25
USD 250,000	Nomura Holdings Inc, 3.103%, 16/01/30	260,347	0.23	<b>Total Sweden</b>		<b>276,590</b>	<b>0.25</b>
USD 150,000	ORIX Corp, 3.250%, 04/12/24	161,721	0.15	United Kingdom			
<b>Total Japan</b>		<b>537,947</b>	<b>0.48</b>	USD 200,000	AstraZeneca PLC, 4.000%, 17/01/29	238,808	0.21
Lithuania				USD 100,000	AstraZeneca PLC, 6.450%, 15/09/37	150,310	0.13
USD 100,000	NXP BV / NXP Funding LLC / NXP USA Inc, 3.875%, 18/06/26	111,609	0.10	USD 200,000	Barclays PLC, 4.610%, 15/02/23	210,548	0.19
USD 100,000	NXP BV / NXP Funding LLC / NXP USA Inc, 4.300%, 18/06/29	113,776	0.10	USD 100,000	Barclays PLC, 4.972%, 16/05/29	117,158	0.10
<b>Total Lithuania</b>		<b>225,385</b>	<b>0.20</b>	USD 82,000	British Telecommunications PLC, 9.625%, 15/12/30	133,698	0.12
Luxembourg				USD 91,000	Diageo Capital PLC, 2.625%, 29/04/23	95,977	0.09
USD 41,000	Covidien International Finance SA, 3.200%, 15/06/22	42,888	0.04	USD 41,000	Diageo Capital PLC, 3.875%, 29/04/43	49,328	0.04
USD 50,000	DH Europe Finance II Sarl, 3.400%, 15/11/49	56,021	0.05	USD 200,000	HSBC Holdings PLC, 3.900%, 25/05/26	222,118	0.20
USD 50,000	Ingersoll-Rand Luxembourg Finance SA, 3.800%, 21/03/29	56,476	0.05	USD 100,000	Lloyds Banking Group PLC, 2.907%, 07/11/23	103,910	0.09
<b>Total Luxembourg</b>		<b>155,385</b>	<b>0.14</b>	USD 200,000	Lloyds Banking Group PLC, 4.375%, 22/03/28	230,944	0.21
Mexico				USD 200,000	Lloyds Banking Group PLC, 3.574%, 07/11/28	217,734	0.19
USD 150,000	Coca-Cola Femsa SAB de CV, 5.250%, 26/11/43	203,159	0.18	USD 100,000	Rio Tinto Finance USA PLC, 4.750%, 22/03/42	134,593	0.12
<b>Total Mexico</b>		<b>203,159</b>	<b>0.18</b>	USD 200,000	Royal Bank of Scotland Group PLC, 3.498%, 15/05/23	207,720	0.18
Netherlands				USD 200,000	Royal Bank of Scotland Group PLC, 5.076%, 27/01/30	240,420	0.21
USD 100,000	CNH Industrial NV, 3.850%, 15/11/27	104,844	0.09				
USD 54,000	Deutsche Telekom International Finance BV, 8.750%, 15/06/30	84,491	0.07				
USD 100,000	ING Groep NV, 3.150%, 29/03/22	103,916	0.09				
USD 350,000	ING Groep NV, 3.950%, 29/03/27	402,126	0.36				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.87% (continued)				Corporate Bonds - 96.87% (continued)			
United Kingdom (continued)				United States (continued)			
USD 200,000	Santander UK Group Holdings PLC, 4.796%, 15/11/24	221,054	0.20	USD 150,000	Amazon.com Inc, 2.400%, 22/02/23	157,563	0.14
USD 82,000	Vodafone Group PLC, 4.375%, 19/02/43	95,192	0.09	USD 100,000	Amazon.com Inc, 3.875%, 22/08/37	122,759	0.11
USD 50,000	WPP Finance 2010, 3.750%, 19/09/24	53,889	0.05	USD 100,000	Amazon.com Inc, 4.050%, 22/08/47	130,048	0.12
<b>Total United Kingdom</b>		<b>2,723,401</b>	<b>2.42</b>	USD 50,000	Amazon.com Inc, 4.250%, 22/08/57	66,529	0.06
<b>United States</b>				USD 50,000	Ameren Illinois Co, 3.700%, 01/12/47	58,249	0.05
USD 98,000	Abbott Laboratories, 3.875%, 15/09/25	112,478	0.10	USD 50,000	Ameren Illinois Co, 4.500%, 15/03/49	65,643	0.06
USD 50,000	Abbott Laboratories, 1.400%, 30/06/30	49,870	0.04	USD 59,277	American Airlines 2016-3 Class AA Pass Through Trust, 3.000%, 15/10/28	54,014	0.05
USD 100,000	Abbott Laboratories, 4.750%, 30/11/36	133,977	0.12	USD 100,000	American Electric Power Co Inc, 3.200%, 13/11/27	109,997	0.10
USD 100,000	Abbott Laboratories, 4.900%, 30/11/46	143,102	0.13	USD 350,000	American Express Co, 3.000%, 22/02/21	354,798	0.32
USD 100,000	AbbVie Inc, 3.375%, 14/11/21	103,604	0.09	USD 41,000	American Express Co, 4.050%, 03/12/42	49,562	0.04
USD 82,000	AbbVie Inc, 2.900%, 06/11/22	85,987	0.08	USD 150,000	American International Group Inc, 4.125%, 15/02/24	167,227	0.15
USD 100,000	AbbVie Inc, 4.450%, 14/05/46	122,173	0.11	USD 100,000	American International Group Inc, 3.400%, 30/06/30	108,209	0.10
USD 175,000	Activision Blizzard Inc, 2.300%, 15/09/21	177,851	0.16	USD 100,000	American International Group Inc, 4.750%, 01/04/48	120,086	0.11
USD 200,000	Activision Blizzard Inc, 3.400%, 15/09/26	227,712	0.20	USD 100,000	American Tower Corp, 3.300%, 15/02/21	101,777	0.09
USD 50,000	Adobe Inc, 2.300%, 01/02/30	53,925	0.05	USD 49,000	American Tower Corp, 3.500%, 31/01/23	52,339	0.05
USD 100,000	Aetna Inc, 2.800%, 15/06/23	105,236	0.09	USD 109,000	American Tower Corp, 4.000%, 01/06/25	122,357	0.11
USD 100,000	Aetna Inc, 4.500%, 15/05/42	118,105	0.10	USD 100,000	American Tower Corp, 3.800%, 15/08/29	113,317	0.10
USD 50,000	Aetna Inc, 3.875%, 15/08/47	56,256	0.05	USD 100,000	American Water Capital Corp, 3.450%, 01/06/29	114,127	0.10
USD 345,000	Aflac Inc, 3.625%, 15/06/23	377,954	0.34	USD 70,000	American Water Capital Corp, 6.593%, 15/10/37	104,007	0.09
USD 100,000	Aflac Inc, 4.750%, 15/01/49	128,281	0.11	USD 175,000	American Water Capital Corp, 4.150%, 01/06/49	217,168	0.19
USD 123,000	Agilent Technologies Inc, 3.200%, 01/10/22	128,560	0.11	USD 123,000	Ameriprise Financial Inc, 4.000%, 15/10/23	135,555	0.12
USD 100,000	Agilent Technologies Inc, 3.875%, 15/07/23	108,385	0.10	USD 200,000	Ameriprise Financial Inc, 3.000%, 02/04/25	217,232	0.19
USD 150,000	Agilent Technologies Inc, 2.750%, 15/09/29	162,934	0.14	USD 235,000	Ameriprise Financial Inc, 2.875%, 15/09/26	254,966	0.23
USD 50,000	Air Lease Corp, 2.300%, 01/02/25	47,777	0.04	USD 150,000	AmerisourceBergen Corp, 3.250%, 01/03/25	163,939	0.15
USD 150,000	Air Lease Corp, 3.250%, 01/03/25	150,367	0.13	USD 50,000	AmerisourceBergen Corp, 3.450%, 15/12/27	56,156	0.05
USD 100,000	Air Lease Corp, 3.625%, 01/12/27	97,622	0.09	USD 75,000	AmerisourceBergen Corp, 4.300%, 15/12/47	84,091	0.07
USD 50,000	Air Lease Corp, 3.000%, 01/02/30	46,341	0.04	USD 100,000	Amgen Inc, 2.650%, 11/05/22	103,822	0.09
USD 230,000	Alexandria Real Estate Equities Inc, 3.900%, 15/06/23	249,509	0.22	USD 100,000	Amgen Inc, 2.300%, 25/02/31	104,053	0.09
USD 200,000	Alexandria Real Estate Equities Inc, 3.450%, 30/04/25	222,284	0.20	USD 100,000	Amgen Inc, 4.400%, 01/05/45	123,957	0.11
USD 100,000	Alexandria Real Estate Equities Inc, 3.375%, 15/08/31	111,992	0.10				
USD 100,000	Alexandria Real Estate Equities Inc, 4.000%, 01/02/50	121,677	0.11				
USD 100,000	Alphabet Inc, 3.375%, 25/02/24	109,936	0.10				
USD 150,000	Alphabet Inc, 1.998%, 15/08/26	160,660	0.14				
USD 54,000	Altria Group Inc, 2.850%, 09/08/22	56,250	0.05				
USD 54,000	Altria Group Inc, 5.375%, 31/01/44	64,940	0.06				
USD 50,000	Amazon.com Inc, 1.900%, 21/08/20	50,105	0.04				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.87% (continued)				Corporate Bonds - 96.87% (continued)			
United States (continued)				United States (continued)			
USD 200,000	Amphenol Corp, 4.350%, 01/06/29	237,068	0.21	USD 209,000	Bank of America Corp, 3.875%, 01/08/25	236,761	0.21
USD 200,000	Analog Devices Inc, 3.500%, 05/12/26	225,080	0.20	USD 100,000	Bank of America Corp, 4.244%, 24/04/38	121,976	0.11
USD 90,000	Anheuser-Busch InBev Finance Inc, 3.300%, 01/02/23	95,319	0.08	USD 75,000	Baxalta Inc, 4.000%, 23/06/25	85,960	0.08
USD 100,000	Anheuser-Busch InBev Worldwide Inc, 4.000%, 13/04/28	115,411	0.10	USD 350,000	BBVA USA, 2.875%, 29/06/22	358,890	0.32
USD 41,000	Anheuser-Busch InBev Worldwide Inc, 3.750%, 15/07/42	43,571	0.04	USD 82,000	Becton Dickinson and Co, 3.125%, 08/11/21	84,419	0.07
USD 50,000	Anheuser-Busch InBev Worldwide Inc, 4.600%, 01/06/60	59,674	0.05	USD 100,000	Becton Dickinson and Co, 4.685%, 15/12/44	122,998	0.11
USD 100,000	Anthem Inc, 2.500%, 21/11/20	100,774	0.09	USD 200,000	Berkshire Hathaway Finance Corp, 3.000%, 15/05/22	209,632	0.19
USD 150,000	Anthem Inc, 2.950%, 01/12/22	157,998	0.14	USD 100,000	Berkshire Hathaway Finance Corp, 4.200%, 15/08/48	126,568	0.11
USD 100,000	Anthem Inc, 3.650%, 01/12/27	113,949	0.10	USD 50,000	Berkshire Hathaway Finance Corp, 4.250%, 15/01/49	64,063	0.06
USD 50,000	Anthem Inc, 2.875%, 15/09/29	54,320	0.05	USD 100,000	Berkshire Hathaway Inc, 2.200%, 15/03/21	101,153	0.09
USD 100,000	Anthem Inc, 4.650%, 15/01/43	126,530	0.11	USD 250,000	Best Buy Co Inc, 4.450%, 01/10/28	289,697	0.26
USD 100,000	Anthem Inc, 4.375%, 01/12/47	124,284	0.11	USD 159,000	Biogen Inc, 4.050%, 15/09/25	182,398	0.16
USD 75,000	Appalachian Power Co, 3.700%, 01/05/50	84,028	0.07	USD 100,000	Biogen Inc, 5.200%, 15/09/45	129,859	0.12
USD 100,000	Apple Inc, 4.500%, 23/02/36	132,887	0.12	USD 100,000	Biogen Inc, 3.150%, 01/05/50	96,465	0.09
USD 50,000	Apple Inc, 2.950%, 11/09/49	54,661	0.05	USD 200,000	BlackRock Inc, 3.200%, 15/03/27	225,760	0.20
USD 45,000	Aptiv Corp, 4.150%, 15/03/24	48,492	0.04	USD 300,000	BlackRock Inc, 3.250%, 30/04/29	343,749	0.31
USD 250,000	Arch Capital Finance LLC, 4.011%, 15/12/26	282,977	0.25	USD 250,000	Booking Holdings Inc, 3.600%, 01/06/26	274,745	0.24
USD 250,000	Arch Capital Group US Inc, 5.144%, 01/11/43	311,547	0.28	USD 100,000	Booking Holdings Inc, 4.625%, 13/04/30	117,764	0.10
USD 275,000	Ares Capital Corp, 3.625%, 19/01/22	279,799	0.25	USD 154,000	BorgWarner Inc, 3.375%, 15/03/25	162,967	0.14
USD 200,000	Ares Capital Corp, 3.500%, 10/02/23	200,864	0.18	USD 54,000	BorgWarner Inc, 4.375%, 15/03/45	55,013	0.05
USD 100,000	Arrow Electronics Inc, 3.875%, 12/01/28	104,853	0.09	USD 250,000	Boston Properties LP, 3.650%, 01/02/26	277,410	0.25
USD 50,000	AT&T Inc, 3.875%, 15/01/26	56,195	0.05	USD 150,000	Boston Properties LP, 4.500%, 01/12/28	179,290	0.16
USD 50,000	AT&T Inc, 4.350%, 01/03/29	58,249	0.05	USD 50,000	Boston Properties LP, 3.250%, 30/01/31	53,934	0.05
USD 41,000	AT&T Inc, 4.300%, 15/12/42	45,915	0.04	USD 100,000	Bristol-Myers Squibb Co, 3.450%, 15/11/27	115,046	0.10
USD 50,000	AT&T Inc, 4.500%, 09/03/48	58,248	0.05	USD 50,000	Bristol-Myers Squibb Co, 3.250%, 01/08/42	55,508	0.05
USD 100,000	Atmos Energy Corp, 4.300%, 01/10/48	128,292	0.11	USD 24,000	Brixmor Operating Partnership LP, 3.850%, 01/02/25	24,807	0.02
USD 50,000	Atmos Energy Corp, 3.375%, 15/09/49	56,189	0.05	USD 200,000	Brixmor Operating Partnership LP, 4.125%, 15/06/26	209,416	0.19
USD 100,000	Automatic Data Processing Inc, 3.375%, 15/09/25	112,342	0.10	USD 100,000	Brixmor Operating Partnership LP, 4.125%, 15/05/29	103,653	0.09
USD 64,000	AutoZone Inc, 4.000%, 15/11/20	64,242	0.06	USD 100,000	Bunge Ltd Finance Corp, 4.350%, 15/03/24	109,212	0.10
USD 45,000	AutoZone Inc, 2.875%, 15/01/23	46,944	0.04	USD 100,000	Bunge Ltd Finance Corp, 3.250%, 15/08/26	103,937	0.09
USD 75,000	AutoZone Inc, 3.250%, 15/04/25	82,081	0.07	USD 200,000	Bunge Ltd Finance Corp, 3.750%, 25/09/27	209,360	0.19
USD 100,000	AutoZone Inc, 4.000%, 15/04/30	116,197	0.10	USD 50,000	Burlington Northern Santa Fe LLC, 3.250%, 15/06/27	56,493	0.05
USD 64,000	AvalonBay Communities Inc, 2.950%, 15/09/22	66,744	0.06				
USD 100,000	AXA Equitable Holdings Inc, 3.900%, 20/04/23	106,951	0.09				
USD 200,000	AXA Equitable Holdings Inc, 4.350%, 20/04/28	224,706	0.20				
USD 200,000	AXA Equitable Holdings Inc, 5.000%, 20/04/48	227,814	0.20				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.87% (continued)				Corporate Bonds - 96.87% (continued)			
United States (continued)				United States (continued)			
USD 50,000	Burlington Northern Santa Fe LLC, 5.150%, 01/09/43	68,753	0.06	USD 100,000	Chubb INA Holdings Inc, 4.350%, 03/11/45	130,154	0.12
USD 100,000	Burlington Northern Santa Fe LLC, 3.900%, 01/08/46	121,138	0.11	USD 50,000	Cimarex Energy Co, 4.375%, 01/06/24	52,793	0.05
USD 54,000	Campbell Soup Co, 3.300%, 19/03/25	58,366	0.05	USD 100,000	Cimarex Energy Co, 3.900%, 15/05/27	101,446	0.09
USD 15,000	Campbell Soup Co, 2.375%, 24/04/30	15,535	0.01	USD 50,000	Cimarex Energy Co, 4.375%, 15/03/29	51,303	0.05
USD 25,000	Campbell Soup Co, 3.125%, 24/04/50	25,524	0.02	USD 250,000	Cintas Corp No 2, 3.700%, 01/04/27	283,825	0.25
USD 100,000	Capital One Financial Corp, 4.250%, 30/04/25	112,662	0.10	USD 100,000	Cisco Systems Inc, 2.200%, 28/02/21	101,237	0.09
USD 100,000	Capital One Financial Corp, 3.650%, 11/05/27	110,003	0.10	USD 32,000	Cisco Systems Inc, 2.900%, 04/03/21	32,475	0.03
USD 150,000	Capital One Financial Corp, 3.800%, 31/01/28	166,242	0.15	USD 100,000	Cisco Systems Inc, 1.850%, 20/09/21	101,736	0.09
USD 100,000	Caterpillar Financial Services Corp, 2.650%, 17/05/21	101,954	0.09	USD 100,000	Cisco Systems Inc, 2.500%, 20/09/26	110,560	0.10
USD 50,000	Caterpillar Financial Services Corp, 1.950%, 18/11/22	51,751	0.05	USD 100,000	Cisco Systems Inc, 5.500%, 15/01/40	146,162	0.13
USD 82,000	Caterpillar Inc, 4.300%, 15/05/44	103,152	0.09	USD 100,000	Citibank NA, 2.844%, 20/05/22	101,869	0.09
USD 84,000	CBRE Services Inc, 4.875%, 01/03/26	95,354	0.08	USD 23,000	Citigroup Inc, 3.750%, 16/06/24	25,382	0.02
USD 100,000	CenterPoint Energy Houston Electric LLC, 3.000%, 01/02/27	107,956	0.10	USD 150,000	Citigroup Inc, 3.106%, 08/04/26	161,250	0.14
USD 41,000	CenterPoint Energy Houston Electric LLC, 3.550%, 01/08/42	45,916	0.04	USD 100,000	Citigroup Inc, 3.980%, 20/03/30	114,299	0.10
USD 27,000	CenterPoint Energy Houston Electric LLC, 4.500%, 01/04/44	34,534	0.03	USD 50,000	Citigroup Inc, 8.125%, 15/07/39	86,590	0.08
USD 164,000	CenterPoint Energy Resources Corp, 4.500%, 15/01/21	165,806	0.15	USD 250,000	Citizens Bank NA/Providence RI, 3.250%, 14/02/22	259,270	0.23
USD 27,000	Charles Schwab Corp, 4.450%, 22/07/20	27,059	0.02	USD 100,000	Citizens Financial Group Inc, 2.850%, 27/07/26	107,963	0.10
USD 100,000	Charles Schwab Corp, 3.550%, 01/02/24	109,404	0.10	USD 82,000	Clorox Co, 3.500%, 15/12/24	91,381	0.08
USD 100,000	Charles Schwab Corp, 3.200%, 25/01/28	111,689	0.10	USD 50,000	Clorox Co, 3.900%, 15/05/28	58,404	0.05
USD 100,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 4.464%, 23/07/22	106,673	0.09	USD 132,000	CME Group Inc, 3.000%, 15/09/22	139,176	0.12
USD 100,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 5.375%, 01/05/47	118,723	0.11	USD 86,000	CME Group Inc, 3.000%, 15/03/25	94,810	0.08
USD 150,000	Chevron Corp, 2.419%, 17/11/20	150,916	0.13	USD 150,000	CME Group Inc, 4.150%, 15/06/48	202,200	0.18
USD 50,000	Chevron Corp, 2.895%, 03/03/24	53,772	0.05	USD 200,000	CNA Financial Corp, 3.950%, 15/05/24	217,416	0.19
USD 50,000	Chevron Corp, 3.326%, 17/11/25	56,023	0.05	USD 100,000	CNA Financial Corp, 3.900%, 01/05/29	109,653	0.10
USD 100,000	Chevron Corp, 2.954%, 16/05/26	110,860	0.10	USD 200,000	CNH Industrial Capital LLC, 4.375%, 05/04/22	209,788	0.19
USD 50,000	Chubb Corp, 6.500%, 15/05/38	76,744	0.07	USD 41,000	Coca-Cola Co, 2.500%, 01/04/23	43,501	0.04
USD 100,000	Chubb INA Holdings Inc, 2.875%, 03/11/22	105,086	0.09	USD 100,000	Coca-Cola Co, 1.750%, 06/09/24	104,810	0.09
USD 150,000	Chubb INA Holdings Inc, 3.150%, 15/03/25	165,847	0.15	USD 50,000	Coca-Cola Co, 2.250%, 01/09/26	54,272	0.05
USD 150,000	Chubb INA Holdings Inc, 3.350%, 03/05/26	170,380	0.15	USD 50,000	Coca-Cola Co, 2.125%, 06/09/29	53,365	0.05
				USD 50,000	Coca-Cola Co, 1.650%, 01/06/30	50,936	0.05
				USD 50,000	Coca-Cola Co, 2.600%, 01/06/50	50,461	0.04
				USD 23,000	Colgate-Palmolive Co, 4.000%, 15/08/45	30,421	0.03
				USD 300,000	Columbia Pipeline Group Inc, 4.500%, 01/06/25	341,874	0.30
				USD 50,000	Columbia Pipeline Group Inc, 5.800%, 01/06/45	61,093	0.05
				USD 20,000	Comcast Corp, 3.125%, 15/07/22	21,114	0.02

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.87% (continued)				Corporate Bonds - 96.87% (continued)			
United States (continued)				United States (continued)			
USD 41,000	Comcast Corp, 4.650%, 15/07/42	53,047	0.05	USD 100,000	Digital Realty Trust LP, 4.450%, 15/07/28	119,470	0.11
USD 190,000	Comerica Inc, 3.700%, 31/07/23	203,743	0.18	USD 115,000	Digital Realty Trust LP, 3.600%, 01/07/29	131,266	0.12
USD 50,000	Comerica Inc, 4.000%, 01/02/29	56,189	0.05	USD 250,000	Discover Bank, 2.450%, 12/09/24	262,055	0.23
USD 200,000	Concho Resources Inc, 3.750%, 01/10/27	213,532	0.19	USD 82,000	Discover Financial Services, 5.200%, 27/04/22	87,560	0.08
USD 50,000	Concho Resources Inc, 4.875%, 01/10/47	56,190	0.05	USD 100,000	Discover Financial Services, 4.500%, 30/01/26	112,844	0.10
USD 100,000	ConocoPhillips, 5.900%, 15/05/38	136,849	0.12	USD 75,000	Discovery Communications LLC, 4.125%, 15/05/29	85,108	0.08
USD 250,000	ConocoPhillips Co, 4.950%, 15/03/26	299,132	0.27	USD 150,000	Discovery Communications LLC, 5.000%, 20/09/37	176,556	0.16
USD 50,000	ConocoPhillips Co, 5.950%, 15/03/46	73,384	0.07	USD 70,000	Discovery Communications LLC, 5.300%, 15/05/49	83,947	0.07
USD 61,000	Consolidated Edison Co of New York Inc, 3.950%, 01/03/43	69,569	0.06	USD 25,000	Discovery Communications LLC, 4.650%, 15/05/50	28,381	0.03
USD 100,000	Constellation Brands Inc, 4.750%, 15/11/24	115,090	0.10	USD 118,000	Dollar General Corp, 4.150%, 01/11/25	136,196	0.12
USD 150,000	Consumers Energy Co, 4.350%, 15/04/49	198,649	0.18	USD 150,000	Dollar General Corp, 3.875%, 15/04/27	172,206	0.15
USD 73,000	Corning Inc, 4.750%, 15/03/42	87,553	0.08	USD 50,000	Dominion Energy Gas Holdings LLC, 4.600%, 15/12/44	57,380	0.05
USD 200,000	Corning Inc, 4.375%, 15/11/57	230,856	0.21	USD 100,000	Dominion Energy Inc, 4.250%, 01/06/28	115,130	0.10
USD 300,000	Costco Wholesale Corp, 2.750%, 18/05/24	325,041	0.29	USD 100,000	Dominion Energy Inc, 3.375%, 01/04/30	110,799	0.10
USD 100,000	Costco Wholesale Corp, 1.600%, 20/04/30	101,294	0.09	USD 20,000	Dominion Energy South Carolina Inc, 4.600%, 15/06/43	25,179	0.02
USD 150,000	Crown Castle International Corp, 2.250%, 01/09/21	152,355	0.14	USD 50,000	Dominion Energy South Carolina Inc, 5.100%, 01/06/65	73,517	0.07
USD 100,000	Crown Castle International Corp, 3.150%, 15/07/23	106,619	0.09	USD 82,000	DTE Electric Co, 3.375%, 01/03/25	90,921	0.08
USD 100,000	Crown Castle International Corp, 3.800%, 15/02/28	112,430	0.10	USD 50,000	Duke Energy Carolinas LLC, 4.250%, 15/12/41	62,218	0.06
USD 50,000	Crown Castle International Corp, 2.250%, 15/01/31	50,580	0.04	USD 50,000	Duke Energy Corp, 2.400%, 15/08/22	51,842	0.05
USD 50,000	Crown Castle International Corp, 3.250%, 15/01/51	50,861	0.05	USD 50,000	Duke Energy Florida LLC, 3.800%, 15/07/28	58,436	0.05
USD 114,000	Cummins Inc, 3.650%, 01/10/23	124,206	0.11	USD 50,000	Duke Energy Florida LLC, 1.750%, 15/06/30	50,664	0.04
USD 150,000	Cummins Inc, 4.875%, 01/10/43	199,309	0.18	USD 50,000	Duke Energy Florida LLC, 3.400%, 01/10/46	56,034	0.05
USD 100,000	CVS Health Corp, 3.350%, 09/03/21	101,920	0.09	USD 50,000	DuPont de Nemours Inc, 4.205%, 15/11/23	54,835	0.05
USD 50,000	CVS Health Corp, 3.250%, 15/08/29	55,166	0.05	USD 100,000	DuPont de Nemours Inc, 4.725%, 15/11/28	120,312	0.11
USD 50,000	CVS Health Corp, 5.125%, 20/07/45	64,574	0.06	USD 50,000	DuPont de Nemours Inc, 5.319%, 15/11/38	63,314	0.06
USD 36,000	Daimler Finance North America LLC, 8.500%, 18/01/31	54,860	0.05	USD 50,000	DuPont de Nemours Inc, 5.419%, 15/11/48	65,782	0.06
USD 150,000	Danaher Corp, 3.350%, 15/09/25	166,821	0.15	USD 164,000	Eastman Chemical Co, 3.600%, 15/08/22	171,059	0.15
USD 100,000	Danaher Corp, 4.375%, 15/09/45	126,389	0.11	USD 73,000	Eastman Chemical Co, 4.650%, 15/10/44	84,104	0.07
USD 75,000	Delta Air Lines 2019-1 Class AA Pass Through Trust, 3.204%, 25/04/24	74,438	0.07	USD 164,000	Eaton Corp, 2.750%, 02/11/22	173,145	0.15
USD 100,000	Devon Energy Corp, 5.850%, 15/12/25	110,929	0.10	USD 150,000	Eaton Corp, 4.000%, 02/11/32	176,694	0.16
USD 100,000	Devon Energy Corp, 4.750%, 15/05/42	88,073	0.08				
USD 200,000	Devon Energy Corp, 5.000%, 15/06/45	178,692	0.16				
USD 200,000	Digital Realty Trust LP, 3.700%, 15/08/27	227,954	0.20				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.87% (continued)				Corporate Bonds - 96.87% (continued)			
United States (continued)				United States (continued)			
USD 100,000	eBay Inc, 2.750%, 30/01/23	104,675	0.09	USD 14,000	Equifax Inc, 3.300%, 15/12/22	14,711	0.01
USD 50,000	eBay Inc, 4.000%, 15/07/42	54,389	0.05	USD 15,000	Equinix Inc, 2.625%, 18/11/24	15,968	0.01
USD 150,000	Ecolab Inc, 4.350%, 08/12/21	158,602	0.14	USD 200,000	Equinix Inc, 5.875%, 15/01/26	210,984	0.19
USD 150,000	Ecolab Inc, 3.250%, 01/12/27	169,344	0.15	USD 10,000	Equinix Inc, 2.900%, 18/11/26	10,777	0.01
USD 100,000	Ecolab Inc, 4.800%, 24/03/30	126,682	0.11	USD 100,000	Equinix Inc, 5.375%, 15/05/27	108,955	0.10
USD 50,000	Ecolab Inc, 3.950%, 01/12/47	62,415	0.06	USD 110,000	Equinix Inc, 3.200%, 18/11/29	119,362	0.11
USD 50,000	Edison International, 4.125%, 15/03/28	52,493	0.05	USD 47,000	ERP Operating LP, 4.625%, 15/12/21	49,222	0.04
USD 50,000	Eli Lilly & Co, 3.950%, 15/03/49	63,787	0.06	USD 350,000	ERP Operating LP, 3.500%, 01/03/28	395,808	0.35
USD 50,000	Eli Lilly & Co, 4.150%, 15/03/59	65,355	0.06	USD 50,000	ERP Operating LP, 3.000%, 01/07/29	55,183	0.05
USD 100,000	Emera US Finance LP, 2.700%, 15/06/21	101,849	0.09	USD 64,000	ERP Operating LP, 4.500%, 01/07/44	83,455	0.07
USD 150,000	Emera US Finance LP, 3.550%, 15/06/26	168,583	0.15	USD 300,000	Essex Portfolio LP, 4.000%, 01/03/29	348,864	0.31
USD 150,000	Emera US Finance LP, 4.750%, 15/06/46	178,359	0.16	USD 200,000	Estee Lauder Cos Inc, 3.150%, 15/03/27	223,796	0.20
USD 50,000	Emerson Electric Co, 2.625%, 01/12/21	51,470	0.05	USD 100,000	Estee Lauder Cos Inc, 2.600%, 15/04/30	108,987	0.10
USD 249,000	Emerson Electric Co, 2.625%, 15/02/23	262,068	0.23	USD 65,000	Estee Lauder Cos Inc, 3.125%, 01/12/49	70,832	0.06
USD 150,000	Enable Midstream Partners LP, 4.400%, 15/03/27	138,859	0.12	USD 74,000	Evergy Metro Inc, 6.050%, 15/11/35	105,962	0.09
USD 100,000	Enable Midstream Partners LP, 5.000%, 15/05/44	79,776	0.07	USD 41,000	Expedia Group Inc, 5.950%, 15/08/20	41,127	0.04
USD 114,000	Energy Transfer Operating LP, 6.050%, 01/06/41	119,721	0.11	USD 250,000	Expedia Group Inc, 3.800%, 15/02/28	239,522	0.21
USD 50,000	Energy Transfer Operating LP, 6.125%, 15/12/45	51,992	0.05	USD 100,000	Expedia Group Inc, 3.250%, 15/02/30	93,168	0.08
USD 50,000	Energy Transfer Operating LP, 5.300%, 15/04/47	49,394	0.04	USD 150,000	Exxon Mobil Corp, 2.222%, 01/03/21	151,618	0.13
USD 200,000	Energy Transfer Partners LP Via Regency Energy Finance Corp, 5.875%, 01/03/22	211,044	0.19	USD 50,000	Exxon Mobil Corp, 4.114%, 01/03/46	60,112	0.05
USD 150,000	Entergy Arkansas LLC, 3.500%, 01/04/26	169,327	0.15	USD 100,000	FedEx Corp, 4.000%, 15/01/24	110,678	0.10
USD 100,000	Entergy Louisiana LLC, 4.000%, 15/03/33	122,965	0.11	USD 100,000	FedEx Corp, 4.400%, 15/01/47	105,898	0.09
USD 150,000	Entergy Louisiana LLC, 4.200%, 01/09/48	191,745	0.17	USD 49,000	Fidelity National Information Services Inc, 3.500%, 15/04/23	52,406	0.05
USD 100,000	Enterprise Products Operating LLC, 5.200%, 01/09/20	100,747	0.09	USD 100,000	Fidelity National Information Services Inc, 3.000%, 15/08/26	110,633	0.10
USD 41,000	Enterprise Products Operating LLC, 4.050%, 15/02/22	43,291	0.04	USD 50,000	Fidelity National Information Services Inc, 3.750%, 21/05/29	58,629	0.05
USD 100,000	Enterprise Products Operating LLC, 3.125%, 31/07/29	107,247	0.10	USD 200,000	FirstEnergy Corp, 3.900%, 15/07/27	226,482	0.20
USD 41,000	Enterprise Products Operating LLC, 5.700%, 15/02/42	50,727	0.04	USD 150,000	FirstEnergy Corp, 4.850%, 15/07/47	190,705	0.17
USD 82,000	Enterprise Products Operating LLC, 4.450%, 15/02/43	91,392	0.08	USD 109,000	Florida Power & Light Co, 4.050%, 01/10/44	136,681	0.12
USD 100,000	Enterprise Products Operating LLC, 4.850%, 15/03/44	116,109	0.10	USD 50,000	Fortune Brands Home & Security Inc, 3.250%, 15/09/29	53,326	0.05
USD 100,000	EOG Resources Inc, 3.150%, 01/04/25	109,336	0.10	USD 150,000	General Dynamics Corp, 2.250%, 15/11/22	155,649	0.14
USD 55,000	EOG Resources Inc, 4.375%, 15/04/30	65,565	0.06	USD 100,000	General Electric Co, 3.150%, 07/09/22	104,516	0.09
USD 135,000	EOG Resources Inc, 3.900%, 01/04/35	157,353	0.14	USD 150,000	General Electric Co, 3.625%, 01/05/30	150,046	0.13



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.87% (continued)				Corporate Bonds - 96.87% (continued)			
United States (continued)				United States (continued)			
USD 100,000	General Electric Co, 5.875%, 14/01/38	112,090	0.10	USD 200,000	Healthpeak Properties Inc, 4.000%, 01/06/25	221,436	0.20
USD 32,000	General Electric Co, 6.875%, 10/01/39	39,018	0.03	USD 100,000	Healthpeak Properties Inc, 3.250%, 15/07/26	109,149	0.10
USD 50,000	General Mills Inc, 4.200%, 17/04/28	58,949	0.05	USD 200,000	Healthpeak Properties Inc, 3.500%, 15/07/29	217,734	0.19
USD 50,000	General Mills Inc, 4.550%, 17/04/38	62,594	0.06	USD 50,000	Healthpeak Properties Inc, 2.875%, 15/01/31	51,410	0.05
USD 55,000	General Motors Co, 6.800%, 01/10/27	64,072	0.06	USD 200,000	Hershey Co, 3.375%, 15/05/23	215,812	0.19
USD 50,000	General Motors Co, 5.000%, 01/04/35	49,396	0.04	USD 100,000	Hershey Co, 2.300%, 15/08/26	108,234	0.10
USD 36,000	General Motors Financial Co Inc, 3.200%, 13/07/20	36,009	0.03	USD 50,000	Hess Corp, 4.300%, 01/04/27	51,776	0.05
USD 109,000	General Motors Financial Co Inc, 4.300%, 13/07/25	114,050	0.10	USD 100,000	Hess Corp, 5.800%, 01/04/47	108,376	0.10
USD 100,000	Gilead Sciences Inc, 2.550%, 01/09/20	100,353	0.09	USD 50,000	Hewlett Packard Enterprise Co, 3.600%, 15/10/20	50,311	0.04
USD 50,000	Gilead Sciences Inc, 2.950%, 01/03/27	55,749	0.05	USD 300,000	HollyFrontier Corp, 5.875%, 01/04/26	330,273	0.29
USD 50,000	Gilead Sciences Inc, 4.750%, 01/03/46	67,442	0.06	USD 100,000	Home Depot Inc, 2.000%, 01/04/21	101,132	0.09
USD 100,000	GlaxoSmithKline Capital Inc, 3.875%, 15/05/28	117,887	0.10	USD 36,000	Home Depot Inc, 2.625%, 01/06/22	37,552	0.03
USD 41,000	GlaxoSmithKline Capital Inc, 6.375%, 15/05/38	62,222	0.06	USD 41,000	Home Depot Inc, 3.750%, 15/02/24	45,277	0.04
USD 50,000	GlaxoSmithKline Capital Inc, 4.200%, 18/03/43	64,055	0.06	USD 61,000	Home Depot Inc, 4.875%, 15/02/44	83,020	0.07
USD 159,000	Global Payments Inc, 3.750%, 01/06/23	171,186	0.15	USD 164,000	Honeywell International Inc, 4.250%, 01/03/21	168,197	0.15
USD 200,000	GLP Capital LP / GLP Financing II Inc, 5.300%, 15/01/29	216,414	0.19	USD 150,000	Honeywell International Inc, 2.500%, 01/11/26	165,091	0.15
USD 100,000	GLP Capital LP Via GLP Financing II Inc, 5.250%, 01/06/25	108,724	0.10	USD 50,000	Honeywell International Inc, 2.700%, 15/08/29	55,190	0.05
USD 150,000	Goldman Sachs Group Inc, 2.625%, 25/04/21	152,328	0.14	USD 50,000	Honeywell International Inc, 1.950%, 01/06/30	52,243	0.05
USD 85,000	Goldman Sachs Group Inc, 3.500%, 16/11/26	93,358	0.08	USD 50,000	Honeywell International Inc, 2.800%, 01/06/50	53,638	0.05
USD 50,000	Goldman Sachs Group Inc, 4.411%, 23/04/39	60,361	0.05	USD 250,000	Host Hotels & Resorts LP, 3.375%, 15/12/29	238,467	0.21
USD 6,000	Halliburton Co, 3.500%, 01/08/23	6,283	0.01	USD 150,000	HP Inc, 3.400%, 17/06/30	154,960	0.14
USD 150,000	Hartford Financial Services Group Inc, 2.800%, 19/08/29	159,109	0.14	USD 57,000	HP Inc, 6.000%, 15/09/41	67,159	0.06
USD 200,000	Hartford Financial Services Group Inc, 4.400%, 15/03/48	238,700	0.21	USD 50,000	Hubbell Inc, 3.350%, 01/03/26	52,882	0.05
USD 150,000	Hartford Financial Services Group Inc, 3.600%, 19/08/49	159,639	0.14	USD 100,000	Humana Inc, 3.850%, 01/10/24	109,567	0.10
USD 80,000	Hasbro Inc, 3.500%, 15/09/27	82,877	0.07	USD 100,000	Humana Inc, 3.950%, 15/03/27	113,616	0.10
USD 100,000	Hasbro Inc, 6.350%, 15/03/40	114,356	0.10	USD 100,000	Humana Inc, 3.125%, 15/08/29	108,349	0.10
USD 50,000	HCA Inc, 5.250%, 15/06/26	57,689	0.05	USD 100,000	Humana Inc, 4.950%, 01/10/44	130,023	0.12
USD 100,000	HCA Inc, 4.125%, 15/06/29	110,336	0.10	USD 50,000	Humana Inc, 4.800%, 15/03/47	64,480	0.06
USD 50,000	HCA Inc, 5.500%, 15/06/47	61,041	0.05	USD 50,000	Humana Inc, 3.950%, 15/08/49	58,681	0.05
USD 150,000	Healthcare Trust of America Holdings LP, 3.500%, 01/08/26	162,111	0.14	USD 100,000	Huntington Bancshares Inc, 3.150%, 14/03/21	101,584	0.09
USD 200,000	Healthcare Trust of America Holdings LP, 3.100%, 15/02/30	201,538	0.18	USD 100,000	Huntington Bancshares Inc, 4.000%, 15/05/25	113,238	0.10
				USD 64,000	Illinois Tool Works Inc, 3.500%, 01/03/24	70,044	0.06
				USD 145,000	Illinois Tool Works Inc, 3.900%, 01/09/42	176,900	0.16
				USD 59,000	Ingersoll-Rand Global Holding Co Ltd, 4.250%, 15/06/23	64,787	0.06

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.87% (continued)				Corporate Bonds - 96.87% (continued)			
United States (continued)				United States (continued)			
USD 54,000	Ingersoll-Rand Global Holding Co Ltd, 5.750%, 15/06/43	72,202	0.06	USD 200,000	Keysight Technologies Inc, 4.550%, 30/10/24	223,492	0.20
USD 100,000	Intel Corp, 2.350%, 11/05/22	103,434	0.09	USD 150,000	Keysight Technologies Inc, 4.600%, 06/04/27	175,914	0.16
USD 50,000	Intel Corp, 3.150%, 11/05/27	56,097	0.05	USD 161,000	Kimberly-Clark Corp, 2.400%, 01/06/23	168,765	0.15
USD 50,000	Intel Corp, 3.734%, 08/12/47	59,856	0.05	USD 100,000	Kimberly-Clark Corp, 3.200%, 25/04/29	113,612	0.10
USD 150,000	Intercontinental Exchange Inc, 3.750%, 01/12/25	171,444	0.15	USD 100,000	Kimberly-Clark Corp, 3.200%, 30/07/46	113,812	0.10
USD 50,000	Intercontinental Exchange Inc, 4.250%, 21/09/48	63,295	0.06	USD 100,000	Kimco Realty Corp, 3.300%, 01/02/25	105,840	0.09
USD 100,000	International Business Machines Corp, 3.375%, 01/08/23	108,259	0.10	USD 200,000	Kimco Realty Corp, 2.800%, 01/10/26	204,410	0.18
USD 200,000	International Flavors & Fragrances Inc, 5.000%, 26/09/48	230,808	0.21	USD 114,000	Kimco Realty Corp, 4.250%, 01/04/45	113,104	0.10
USD 150,000	International Lease Finance Corp, 4.625%, 15/04/21	151,915	0.13	USD 50,000	Kinder Morgan Energy Partners LP, 5.000%, 15/08/42	56,300	0.05
USD 150,000	International Paper Co, 3.000%, 15/02/27	161,644	0.14	USD 50,000	Kinder Morgan Inc, 4.300%, 01/03/28	56,639	0.05
USD 150,000	International Paper Co, 5.150%, 15/05/46	186,778	0.17	USD 50,000	Kinder Morgan Inc, 5.200%, 01/03/48	60,117	0.05
USD 109,000	Interpublic Group of Cos Inc, 3.750%, 15/02/23	115,263	0.10	USD 50,000	Kroger Co, 4.500%, 15/01/29	61,015	0.05
USD 92,000	Interpublic Group of Cos Inc, 4.200%, 15/04/24	100,473	0.09	USD 50,000	Kroger Co, 4.450%, 01/02/47	61,183	0.05
USD 50,000	Interstate Power & Light Co, 4.100%, 26/09/28	57,946	0.05	USD 100,000	Kroger Co, 3.950%, 15/01/50	114,828	0.10
USD 100,000	ITC Holdings Corp, 3.350%, 15/11/27	110,866	0.10	USD 100,000	L3Harris Technologies Inc, 3.832%, 27/04/25	111,870	0.10
USD 96,000	Jabil Inc, 4.700%, 15/09/22	101,990	0.09	USD 139,000	L3Harris Technologies Inc, 4.400%, 15/06/28	164,825	0.15
USD 150,000	Jabil Inc, 3.950%, 12/01/28	160,513	0.14	USD 100,000	L3Harris Technologies Inc, 4.400%, 15/06/28	118,808	0.11
USD 250,000	JM Smucker Co, 2.375%, 15/03/30	255,920	0.23	USD 50,000	L3Harris Technologies Inc, 5.054%, 27/04/45	65,567	0.06
USD 220,000	John Deere Capital Corp, 2.650%, 24/06/24	236,284	0.21	USD 50,000	Laboratory Corp of America Holdings, 3.200%, 01/02/22	51,861	0.05
USD 100,000	Johnson & Johnson, 2.050%, 01/03/23	104,098	0.09	USD 100,000	Laboratory Corp of America Holdings, 3.600%, 01/09/27	111,612	0.10
USD 100,000	Johnson & Johnson, 2.900%, 15/01/28	112,402	0.10	USD 50,000	Laboratory Corp of America Holdings, 4.700%, 01/02/45	60,438	0.05
USD 100,000	Johnson & Johnson, 3.400%, 15/01/38	118,272	0.11	USD 50,000	Lear Corp, 3.800%, 15/09/27	50,632	0.04
USD 100,000	Johnson & Johnson, 3.700%, 01/03/46	124,709	0.11	USD 82,000	Lincoln National Corp, 4.000%, 01/09/23	89,055	0.08
USD 150,000	JPMorgan Chase & Co, 2.550%, 01/03/21	151,857	0.13	USD 50,000	Lincoln National Corp, 3.800%, 01/03/28	55,427	0.05
USD 104,000	JPMorgan Chase & Co, 3.125%, 23/01/25	113,255	0.10	USD 100,000	Lincoln National Corp, 3.400%, 15/01/31	108,570	0.10
USD 50,000	JPMorgan Chase & Co, 3.897%, 23/01/49	60,317	0.05	USD 150,000	Lincoln National Corp, 7.000%, 15/06/40	211,479	0.19
USD 100,000	Juniper Networks Inc, 3.750%, 15/08/29	112,073	0.10	USD 150,000	Lockheed Martin Corp, 3.100%, 15/01/23	159,540	0.14
USD 100,000	Keurig Dr Pepper Inc, 4.597%, 25/05/28	119,940	0.11	USD 100,000	Lockheed Martin Corp, 2.800%, 15/06/50	104,998	0.09
USD 50,000	Keurig Dr Pepper Inc, 4.985%, 25/05/38	63,883	0.06	USD 124,000	Lockheed Martin Corp, 4.090%, 15/09/52	161,774	0.14
USD 250,000	KeyBank NA, 1.250%, 10/03/23	253,650	0.23	USD 36,000	Loews Corp, 2.625%, 15/05/23	38,011	0.03
USD 150,000	KeyCorp, 5.100%, 24/03/21	155,026	0.14	USD 41,000	Lowe's Cos Inc, 3.875%, 15/09/23	44,881	0.04
USD 50,000	KeyCorp, 2.550%, 01/10/29	51,715	0.05	USD 50,000	Lowe's Cos Inc, 3.650%, 05/04/29	57,261	0.05

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.87% (continued)				Corporate Bonds - 96.87% (continued)			
United States (continued)				United States (continued)			
USD 41,000	Lowe's Cos Inc, 4.650%, 15/04/42	51,143	0.05	USD 63,000	Medtronic Inc, 4.625%, 15/03/45	84,596	0.08
USD 100,000	LYB International Finance III LLC, 3.375%, 01/05/30	106,930	0.09	USD 50,000	Merck & Co Inc, 2.350%, 10/02/22	51,563	0.05
USD 200,000	M&T Bank Corp, 3.550%, 26/07/23	217,060	0.19	USD 91,000	Merck & Co Inc, 2.750%, 10/02/25	98,789	0.09
USD 150,000	Magellan Midstream Partners LP, 3.250%, 01/06/30	158,802	0.14	USD 32,000	Merck & Co Inc, 3.700%, 10/02/45	38,702	0.03
USD 36,000	Magellan Midstream Partners LP, 5.150%, 15/10/43	39,842	0.04	USD 50,000	Merck & Co Inc, 2.450%, 24/06/50	50,415	0.04
USD 100,000	Magellan Midstream Partners LP, 4.850%, 01/02/49	111,892	0.10	USD 200,000	MetLife Inc, 4.368%, 15/09/23	223,342	0.20
USD 150,000	Marathon Oil Corp, 2.800%, 01/11/22	151,384	0.13	USD 156,000	MetLife Inc, 5.700%, 15/06/35	225,206	0.20
USD 200,000	Marathon Oil Corp, 4.400%, 15/07/27	197,264	0.18	USD 150,000	MetLife Inc, 4.050%, 01/03/45	176,788	0.16
USD 100,000	Marathon Oil Corp, 5.200%, 01/06/45	92,551	0.08	USD 100,000	Micron Technology Inc, 4.640%, 06/02/24	109,955	0.10
USD 64,000	Marathon Petroleum Corp, 3.400%, 15/12/20	64,599	0.06	USD 100,000	Micron Technology Inc, 5.327%, 06/02/29	119,535	0.11
USD 250,000	Markel Corp, 5.000%, 05/04/46	307,977	0.27	USD 100,000	Microsoft Corp, 2.400%, 06/02/22	103,177	0.09
USD 250,000	Markel Corp, 4.150%, 17/09/50	277,477	0.25	USD 41,000	Microsoft Corp, 2.375%, 01/05/23	43,131	0.04
USD 55,000	Marsh & McLennan Cos Inc, 2.750%, 30/01/22	56,757	0.05	USD 100,000	Microsoft Corp, 3.300%, 06/02/27	114,336	0.10
USD 94,000	Marsh & McLennan Cos Inc, 3.500%, 10/03/25	104,070	0.09	USD 100,000	Microsoft Corp, 2.525%, 01/06/50	104,289	0.09
USD 150,000	Martin Marietta Materials Inc, 3.500%, 15/12/27	165,027	0.15	USD 100,000	Microsoft Corp, 2.675%, 01/06/60	104,304	0.09
USD 100,000	Martin Marietta Materials Inc, 4.250%, 15/12/47	110,249	0.10	USD 350,000	Mid-America Apartments LP, 3.950%, 15/03/29	402,426	0.36
USD 100,000	Masco Corp, 4.450%, 01/04/25	113,180	0.10	USD 50,000	MidAmerican Energy Co, 3.650%, 01/08/48	59,340	0.05
USD 150,000	Masco Corp, 4.375%, 01/04/26	170,395	0.15	USD 100,000	MidAmerican Energy Co, 4.250%, 15/07/49	129,721	0.12
USD 100,000	Mastercard Inc, 2.000%, 21/11/21	102,155	0.09	USD 45,000	Molson Coors Brewing Co, 3.500%, 01/05/22	46,939	0.04
USD 63,000	Mastercard Inc, 3.375%, 01/04/24	69,646	0.06	USD 50,000	Molson Coors Brewing Co, 3.000%, 15/07/26	51,806	0.05
USD 100,000	Mastercard Inc, 3.500%, 26/02/28	114,969	0.10	USD 68,000	Molson Coors Brewing Co, 5.000%, 01/05/42	72,111	0.06
USD 100,000	Mastercard Inc, 3.950%, 26/02/48	125,151	0.11	USD 50,000	Molson Coors Brewing Co, 4.200%, 15/07/46	48,560	0.04
USD 100,000	McCormick & Co Inc, 2.700%, 15/08/22	104,203	0.09	USD 100,000	Mondelez International Inc, 3.625%, 07/05/23	107,763	0.10
USD 40,000	McCormick & Co Inc, 2.500%, 15/04/30	42,025	0.04	USD 65,000	Mondelez International Inc, 2.750%, 13/04/30	70,130	0.06
USD 100,000	McDonald's Corp, 3.800%, 01/04/28	116,928	0.10	USD 86,000	Moody's Corp, 4.875%, 15/02/24	96,845	0.09
USD 50,000	McDonald's Corp, 4.875%, 09/12/45	64,237	0.06	USD 100,000	Moody's Corp, 3.750%, 24/03/25	113,154	0.10
USD 100,000	McKesson Corp, 3.650%, 30/11/20	101,243	0.09	USD 50,000	Morgan Stanley, 2.699%, 22/01/31	53,071	0.05
USD 200,000	McKesson Corp, 3.796%, 15/03/24	219,836	0.20	USD 200,000	Mosaic Co, 4.050%, 15/11/27	211,922	0.19
USD 50,000	McKesson Corp, 3.950%, 16/02/28	57,185	0.05	USD 50,000	Mosaic Co, 5.625%, 15/11/43	53,807	0.05
USD 100,000	Mead Johnson Nutrition Co, 3.000%, 15/11/20	100,941	0.09	USD 65,000	Motorola Solutions Inc, 3.750%, 15/05/22	68,206	0.06
USD 100,000	Mead Johnson Nutrition Co, 4.125%, 15/11/25	115,769	0.10	USD 82,000	Motorola Solutions Inc, 3.500%, 01/03/23	86,844	0.08
USD 100,000	Mead Johnson Nutrition Co, 4.600%, 01/06/44	126,856	0.11	USD 50,000	Motorola Solutions Inc, 4.000%, 01/09/24	55,128	0.05
				USD 200,000	Motorola Solutions Inc, 4.600%, 23/05/29	231,604	0.21
				USD 100,000	MPLX LP, 4.500%, 15/07/23	107,561	0.10
				USD 50,000	MPLX LP, 4.125%, 01/03/27	53,359	0.05

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.87% (continued)				Corporate Bonds - 96.87% (continued)			
United States (continued)				United States (continued)			
USD 100,000	MPLX LP, 4.800%, 15/02/29	111,231	0.10	USD 82,000	Novartis Capital Corp, 3.700%, 21/09/42	98,493	0.09
USD 50,000	MPLX LP, 4.700%, 15/04/48	50,928	0.05	USD 50,000	Novartis Capital Corp, 2.750%, 14/08/50	52,828	0.05
USD 250,000	MUFG Union Bank NA, 3.150%, 01/04/22	260,600	0.23	USD 45,000	NSTAR Electric Co, 4.400%, 01/03/44	55,984	0.05
USD 50,000	Mylan Inc, 4.550%, 15/04/28	57,820	0.05	USD 77,000	Nucor Corp, 4.125%, 15/09/22	82,030	0.07
USD 50,000	Mylan Inc, 5.200%, 15/04/48	61,640	0.05	USD 100,000	Nucor Corp, 5.200%, 01/08/43	127,936	0.11
USD 150,000	Nasdaq Inc, 4.250%, 01/06/24	165,960	0.15	USD 100,000	NVIDIA Corp, 3.200%, 16/09/26	113,245	0.10
USD 195,000	Nasdaq Inc, 3.850%, 30/06/26	218,763	0.19	USD 235,000	Omega Healthcare Investors Inc, 5.250%, 15/01/26	252,938	0.22
USD 150,000	Nasdaq Inc, 3.250%, 28/04/50	157,011	0.14	USD 100,000	Omega Healthcare Investors Inc, 3.625%, 01/10/29	98,332	0.09
USD 50,000	National Fuel Gas Co, 4.900%, 01/12/21	51,424	0.05	USD 150,000	Omnicom Group Inc / Omnicom Capital Inc, 3.650%, 01/11/24	165,120	0.15
USD 137,000	National Fuel Gas Co, 3.750%, 01/03/23	139,959	0.12	USD 200,000	Oncor Electric Delivery Co LLC, 3.750%, 01/04/45	237,034	0.21
USD 100,000	National Fuel Gas Co, 5.500%, 15/01/26	106,249	0.09	USD 100,000	ONEOK Inc, 4.550%, 15/07/28	104,884	0.09
USD 200,000	National Oilwell Varco Inc, 3.600%, 01/12/29	195,264	0.17	USD 100,000	ONEOK Inc, 5.200%, 15/07/48	101,493	0.09
USD 100,000	National Oilwell Varco Inc, 3.950%, 01/12/42	83,002	0.07	USD 182,000	ONEOK Partners LP, 3.375%, 01/10/22	188,324	0.17
USD 41,000	NBCUniversal Media LLC, 5.950%, 01/04/41	60,086	0.05	USD 100,000	Oracle Corp, 1.900%, 15/09/21	101,673	0.09
USD 100,000	Nevada Power Co, 3.700%, 01/05/29	116,268	0.10	USD 100,000	Oracle Corp, 2.950%, 01/04/30	111,371	0.10
USD 250,000	Newfield Exploration Co, 5.625%, 01/07/24	239,987	0.21	USD 50,000	Oracle Corp, 3.900%, 15/05/35	60,526	0.05
USD 200,000	Newfield Exploration Co, 5.375%, 01/01/26	187,290	0.17	USD 41,000	Oracle Corp, 5.375%, 15/07/40	56,667	0.05
USD 59,000	Newmont Goldcorp Corp, 6.250%, 01/10/39	83,713	0.07	USD 100,000	Oracle Corp, 4.375%, 15/05/55	125,867	0.11
USD 50,000	NextEra Energy Capital Holdings Inc, 2.750%, 01/11/29	53,929	0.05	USD 50,000	O'Reilly Automotive Inc, 3.550%, 15/03/26	56,222	0.05
USD 100,000	NIKE Inc, 2.375%, 01/11/26	109,277	0.10	USD 100,000	O'Reilly Automotive Inc, 4.350%, 01/06/28	116,979	0.10
USD 72,000	NiSource Inc, 5.250%, 15/02/43	93,248	0.08	USD 100,000	O'Reilly Automotive Inc, 4.200%, 01/04/30	117,994	0.10
USD 41,000	NiSource Inc, 4.800%, 15/02/44	50,275	0.04	USD 100,000	PacifiCorp, 5.750%, 01/04/37	138,014	0.12
USD 41,000	NiSource Inc, 5.650%, 01/02/45	55,986	0.05	USD 245,000	Packaging Corp of America, 3.650%, 15/09/24	266,856	0.24
USD 50,000	Noble Energy Inc, 5.050%, 15/11/44	45,496	0.04	USD 150,000	Packaging Corp of America, 3.000%, 15/12/29	162,481	0.14
USD 250,000	Nordstrom Inc, 4.000%, 15/10/21	249,272	0.22	USD 47,000	Parker-Hannifin Corp, 3.300%, 21/11/24	51,091	0.05
USD 104,000	Nordstrom Inc, 5.000%, 15/01/44	73,731	0.07	USD 100,000	Parker-Hannifin Corp, 3.250%, 14/06/29	110,312	0.10
USD 130,000	Norfolk Southern Corp, 3.942%, 01/11/47	153,777	0.14	USD 86,000	Parker-Hannifin Corp, 4.200%, 21/11/34	102,477	0.09
USD 129,000	Northern Trust Corp, 3.375%, 23/08/21	133,390	0.12	USD 86,000	PepsiCo Inc, 2.150%, 14/10/20	86,299	0.08
USD 50,000	Northern Trust Corp, 3.150%, 03/05/29	56,913	0.05	USD 82,000	PepsiCo Inc, 2.750%, 01/03/23	86,721	0.08
USD 100,000	Northrop Grumman Corp, 2.550%, 15/10/22	104,304	0.09	USD 100,000	PepsiCo Inc, 2.625%, 29/07/29	110,658	0.10
USD 100,000	Northrop Grumman Corp, 3.250%, 15/01/28	111,547	0.10	USD 23,000	PepsiCo Inc, 4.450%, 14/04/46	30,507	0.03
USD 50,000	Northrop Grumman Corp, 5.150%, 01/05/40	66,862	0.06	USD 50,000	PepsiCo Inc, 3.375%, 29/07/49	57,360	0.05
USD 100,000	Northrop Grumman Corp, 4.030%, 15/10/47	120,276	0.11	USD 150,000	PerkinElmer Inc, 3.300%, 15/09/29	160,683	0.14
USD 150,000	Novartis Capital Corp, 3.000%, 20/11/25	166,417	0.15	USD 100,000	Philip Morris International Inc, 1.500%, 01/05/25	102,270	0.09
				USD 50,000	Philip Morris International Inc, 3.375%, 15/08/29	56,808	0.05
				USD 50,000	Philip Morris International Inc, 4.375%, 15/11/41	60,592	0.05

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.87% (continued)				Corporate Bonds - 96.87% (continued)			
United States (continued)				United States (continued)			
USD 61,000	Philip Morris International Inc, 3.875%, 21/08/42	69,265	0.06	USD 204,000	Progressive Corp, 3.700%, 26/01/45	239,472	0.21
USD 200,000	Phillips 66, 3.900%, 15/03/28	224,974	0.20	USD 50,000	Progressive Corp, 3.950%, 26/03/50	63,497	0.06
USD 150,000	Phillips 66, 4.875%, 15/11/44	185,587	0.16	USD 100,000	Prologis LP, 3.750%, 01/11/25	114,793	0.10
USD 100,000	Phillips 66 Partners LP, 3.750%, 01/03/28	106,807	0.09	USD 82,000	Prudential Financial Inc, 3.500%, 15/05/24	90,616	0.08
USD 150,000	Phillips 66 Partners LP, 3.150%, 15/12/29	154,365	0.14	USD 104,000	Prudential Financial Inc, 5.700%, 14/12/36	141,799	0.13
USD 100,000	Phillips 66 Partners LP, 4.900%, 01/10/46	109,637	0.10	USD 150,000	Prudential Financial Inc, 3.700%, 13/03/51	164,617	0.15
USD 400,000	Pioneer Natural Resources Co, 4.450%, 15/01/26	462,784	0.41	USD 64,000	Public Service Co of New Hampshire, 3.500%, 01/11/23	69,295	0.06
USD 200,000	Plains All American Pipeline LP Via PAA Finance Corp, 3.650%, 01/06/22	204,222	0.18	USD 50,000	Public Service Electric & Gas Co, 3.800%, 01/03/46	60,005	0.05
USD 150,000	Plains All American Pipeline LP Via PAA Finance Corp, 3.850%, 15/10/23	155,602	0.14	USD 150,000	Public Service Enterprise Group Inc, 2.875%, 15/06/24	160,345	0.14
USD 50,000	Plains All American Pipeline LP Via PAA Finance Corp, 3.550%, 15/12/29	48,516	0.04	USD 100,000	QUALCOMM Inc, 2.600%, 30/01/23	104,932	0.09
USD 100,000	Plains All American Pipeline LP Via PAA Finance Corp, 4.900%, 15/02/45	93,171	0.08	USD 150,000	QUALCOMM Inc, 3.250%, 20/05/27	170,052	0.15
USD 100,000	PNC Financial Services Group Inc, 3.500%, 23/01/24	109,343	0.10	USD 100,000	QUALCOMM Inc, 4.800%, 20/05/45	130,686	0.12
USD 100,000	PNC Financial Services Group Inc, 2.550%, 22/01/30	107,691	0.10	USD 50,000	QUALCOMM Inc, 3.250%, 20/05/50	54,930	0.05
USD 50,000	PPG Industries Inc, 3.750%, 15/03/28	58,106	0.05	USD 45,000	Quest Diagnostics Inc, 4.700%, 01/04/21	46,331	0.04
USD 77,000	PPL Capital Funding Inc, 3.400%, 01/06/23	81,624	0.07	USD 75,000	Quest Diagnostics Inc, 3.450%, 01/06/26	84,137	0.07
USD 82,000	PPL Electric Utilities Corp, 4.750%, 15/07/43	108,068	0.10	USD 100,000	Quest Diagnostics Inc, 2.950%, 30/06/30	106,096	0.09
USD 100,000	Precision Castparts Corp, 3.250%, 15/06/25	110,901	0.10	USD 100,000	Raymond James Financial Inc, 4.950%, 15/07/46	121,055	0.11
USD 250,000	Principal Financial Group Inc, 3.700%, 15/05/29	285,560	0.25	USD 245,000	Raytheon Co, 3.125%, 15/10/20	246,945	0.22
USD 100,000	Principal Financial Group Inc, 2.125%, 15/06/30	101,006	0.09	USD 200,000	Realty Income Corp, 3.875%, 15/04/25	218,630	0.19
USD 50,000	Procter & Gamble Co, 1.850%, 02/02/21	50,415	0.04	USD 50,000	Realty Income Corp, 3.000%, 15/01/27	52,954	0.05
USD 100,000	Procter & Gamble Co, 2.700%, 02/02/26	111,603	0.10	USD 20,000	Realty Income Corp, 3.250%, 15/01/31	21,704	0.02
USD 50,000	Procter & Gamble Co, 2.850%, 11/08/27	56,655	0.05	USD 50,000	Realty Income Corp, 4.650%, 15/03/47	62,023	0.06
USD 50,000	Procter & Gamble Co, 3.000%, 25/03/30	57,248	0.05	USD 50,000	Regions Financial Corp, 2.750%, 14/08/22	52,092	0.05
USD 25,000	Procter & Gamble Co, 3.550%, 25/03/40	29,979	0.03	USD 60,000	RELX Capital Inc, 3.500%, 16/03/23	63,921	0.06
USD 50,000	Procter & Gamble Co, 3.500%, 25/10/47	61,218	0.05	USD 100,000	RELX Capital Inc, 4.000%, 18/03/29	115,429	0.10
USD 100,000	Progressive Corp, 2.450%, 15/01/27	106,775	0.09	USD 100,000	RELX Capital Inc, 3.000%, 22/05/30	107,876	0.10
USD 100,000	Progressive Corp, 4.000%, 01/03/29	119,911	0.11	USD 54,000	Republic Services Inc, 4.750%, 15/05/23	60,037	0.05
USD 104,000	Progressive Corp, 6.250%, 01/12/32	148,842	0.13	USD 55,000	Republic Services Inc, 2.900%, 01/07/26	60,135	0.05
				USD 80,000	Republic Services Inc, 3.375%, 15/11/27	90,097	0.08

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.87% (continued)				Corporate Bonds - 96.87% (continued)			
United States (continued)				United States (continued)			
USD 200,000	Republic Services Inc, 3.950%, 15/05/28	233,770	0.21	USD 50,000	Stryker Corp, 1.950%, 15/06/30	50,324	0.04
USD 100,000	Roper Technologies Inc, 3.000%, 15/12/20	100,886	0.09	USD 25,000	Stryker Corp, 4.625%, 15/03/46	32,254	0.03
USD 100,000	Roper Technologies Inc, 3.800%, 15/12/26	113,970	0.10	USD 100,000	Synchrony Bank, 3.000%, 15/06/22	101,977	0.09
USD 100,000	Roper Technologies Inc, 2.950%, 15/09/29	108,942	0.10	USD 100,000	Synchrony Financial, 2.850%, 25/07/22	101,672	0.09
USD 50,000	Roper Technologies Inc, 2.000%, 30/06/30	50,213	0.04	USD 100,000	Synchrony Financial, 4.375%, 19/03/24	105,696	0.09
USD 27,000	RPM International Inc, 3.450%, 15/11/22	27,838	0.02	USD 100,000	Synchrony Financial, 4.500%, 23/07/25	106,184	0.09
USD 200,000	Ryder System Inc, 3.650%, 18/03/24	212,952	0.19	USD 50,000	Synchrony Financial, 3.950%, 01/12/27	51,901	0.05
USD 50,000	S&P Global Inc, 4.400%, 15/02/26	59,022	0.05	USD 50,000	Synchrony Financial, 5.150%, 19/03/29	56,066	0.05
USD 100,000	S&P Global Inc, 2.950%, 22/01/27	110,255	0.10	USD 50,000	Sysco Corp, 3.550%, 15/03/25	53,873	0.05
USD 100,000	S&P Global Inc, 2.500%, 01/12/29	108,663	0.10	USD 100,000	Sysco Corp, 3.250%, 15/07/27	105,796	0.09
USD 50,000	S&P Global Inc, 4.500%, 15/05/48	64,783	0.06	USD 50,000	Sysco Corp, 4.500%, 01/04/46	54,155	0.05
USD 150,000	salesforce.com Inc, 3.700%, 11/04/28	174,726	0.16	USD 50,000	Sysco Corp, 4.450%, 15/03/48	55,128	0.05
USD 100,000	Santander Holdings USA Inc, 4.450%, 03/12/21	103,936	0.09	USD 110,000	Tapestry Inc, 4.125%, 15/07/27	102,330	0.09
USD 150,000	Santander Holdings USA Inc, 4.500%, 17/07/25	162,418	0.14	USD 50,000	Target Corp, 3.375%, 15/04/29	57,668	0.05
USD 200,000	Sempra Energy, 3.400%, 01/02/28	219,690	0.20	USD 100,000	Target Corp, 2.350%, 15/02/30	107,539	0.10
USD 150,000	Sherwin-Williams Co, 3.125%, 01/06/24	161,458	0.14	USD 100,000	Target Corp, 2.650%, 15/09/30	110,045	0.10
USD 100,000	Sherwin-Williams Co, 2.950%, 15/08/29	107,731	0.10	USD 50,000	Target Corp, 3.625%, 15/04/46	60,652	0.05
USD 100,000	Sherwin-Williams Co, 3.800%, 15/08/49	110,049	0.10	USD 50,000	Target Corp, 3.900%, 15/11/47	63,756	0.06
USD 50,000	Sherwin-Williams Co, 3.300%, 15/05/50	50,970	0.05	USD 166,000	TD Ameritrade Holding Corp, 2.950%, 01/04/22	172,472	0.15
USD 82,000	Simon Property Group LP, 3.375%, 01/10/24	88,169	0.08	USD 100,000	TD Ameritrade Holding Corp, 3.300%, 01/04/27	112,176	0.10
USD 100,000	Simon Property Group LP, 3.375%, 15/06/27	105,986	0.09	USD 200,000	Tech Data Corp, 3.700%, 15/02/22	199,398	0.18
USD 82,000	Simon Property Group LP, 6.750%, 01/02/40	116,693	0.10	USD 200,000	Tech Data Corp, 4.950%, 15/02/27	204,028	0.18
USD 50,000	Simon Property Group LP, 3.250%, 13/09/49	45,690	0.04	USD 54,000	Texas Instruments Inc, 2.250%, 01/05/23	56,554	0.05
USD 100,000	Southern California Edison Co, 2.850%, 01/08/29	105,962	0.09	USD 65,000	Texas Instruments Inc, 1.750%, 04/05/30	66,085	0.06
USD 250,000	Southern California Edison Co, 4.000%, 01/04/47	286,232	0.25	USD 50,000	Texas Instruments Inc, 4.150%, 15/05/48	64,869	0.06
USD 48,000	Southern California Gas Co, 4.125%, 01/06/48	60,034	0.05	USD 100,000	Thermo Fisher Scientific Inc, 3.000%, 15/04/23	105,863	0.09
USD 100,000	Spectra Energy Partners LP, 3.375%, 15/10/26	108,666	0.10	USD 100,000	Thermo Fisher Scientific Inc, 2.600%, 01/10/29	108,044	0.10
USD 50,000	Stanley Black & Decker Inc, 3.400%, 01/03/26	56,187	0.05	USD 50,000	Thermo Fisher Scientific Inc, 4.100%, 15/08/47	62,121	0.06
USD 100,000	Stanley Black & Decker Inc, 4.850%, 15/11/48	135,619	0.12	USD 50,000	Time Warner Cable LLC, 4.125%, 15/02/21	50,515	0.04
USD 55,000	Starbucks Corp, 2.200%, 22/11/20	55,347	0.05	USD 100,000	Time Warner Cable LLC, 6.750%, 15/06/39	133,090	0.12
USD 68,000	Starbucks Corp, 2.700%, 15/06/22	70,617	0.06	USD 50,000	Time Warner Cable LLC, 4.500%, 15/09/42	53,340	0.05
USD 50,000	Stryker Corp, 3.500%, 15/03/26	56,143	0.05	USD 45,000	TJX Cos Inc, 2.500%, 15/05/23	47,176	0.04
				USD 50,000	TJX Cos Inc, 2.250%, 15/09/26	53,254	0.05
				USD 50,000	TJX Cos Inc, 3.875%, 15/04/30	58,780	0.05
				USD 25,000	TJX Cos Inc, 4.500%, 15/04/50	32,207	0.03
				USD 50,000	Transcontinental Gas Pipe Line Co LLC, 4.600%, 15/03/48	56,977	0.05

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.87% <i>(continued)</i>				Corporate Bonds - 96.87% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 200,000	Travelers Cos Inc, 5.350%, 01/11/40	280,934	0.25	USD 200,000	Verisk Analytics Inc, 4.000%, 15/06/25	226,148	0.20
USD 150,000	Travelers Cos Inc, 4.100%, 04/03/49	188,559	0.17	USD 100,000	Verisk Analytics Inc, 4.125%, 15/03/29	117,272	0.10
USD 50,000	Travelers Cos Inc, 2.550%, 27/04/50	49,324	0.04	USD 100,000	Verizon Communications Inc, 4.125%, 16/03/27	117,597	0.10
USD 100,000	Truist Bank, 3.525%, 26/10/21	100,866	0.09	USD 100,000	Verizon Communications Inc, 3.875%, 08/02/29	117,895	0.10
USD 100,000	Truist Bank, 2.450%, 01/08/22	103,625	0.09	USD 50,000	Verizon Communications Inc, 3.850%, 01/11/42	59,369	0.05
USD 50,000	Truist Bank, 3.000%, 02/02/23	52,865	0.05	USD 100,000	Verizon Communications Inc, 5.500%, 16/03/47	147,565	0.13
USD 200,000	Truist Financial Corp, 2.150%, 01/02/21	201,908	0.18	USD 150,000	ViacomCBS Inc, 4.750%, 15/05/25	171,414	0.15
USD 150,000	Truist Financial Corp, 1.200%, 05/08/25	152,191	0.14	USD 100,000	ViacomCBS Inc, 4.200%, 01/06/29	112,701	0.10
USD 100,000	Unilever Capital Corp, 3.100%, 30/07/25	110,849	0.10	USD 150,000	ViacomCBS Inc, 4.950%, 15/01/31	173,078	0.15
USD 27,000	Union Pacific Corp, 3.799%, 01/10/51	32,165	0.03	USD 50,000	ViacomCBS Inc, 4.200%, 19/05/32	55,791	0.05
USD 86,785	United Airlines 2016-2 Class AA Pass Through Trust, 2.875%, 07/10/28	78,593	0.07	USD 41,000	ViacomCBS Inc, 4.850%, 01/07/42	43,512	0.04
USD 186,605	United Airlines 2018-1 Class AA Pass Through Trust, 3.500%, 01/03/30	174,554	0.16	USD 100,000	ViacomCBS Inc, 5.850%, 01/09/43	117,768	0.10
USD 181,567	United Airlines 2019-1 Class AA Pass Through Trust, 4.150%, 25/08/31	176,250	0.16	USD 100,000	ViacomCBS Inc, 4.600%, 15/01/45	105,604	0.09
USD 64,000	United Parcel Service Inc, 3.125%, 15/01/21	64,944	0.06	USD 100,000	Virginia Electric & Power Co, 3.500%, 15/03/27	113,595	0.10
USD 100,000	United Parcel Service Inc, 2.050%, 01/04/21	101,283	0.09	USD 50,000	Virginia Electric & Power Co, 3.800%, 15/09/47	58,391	0.05
USD 50,000	United Parcel Service Inc, 4.250%, 15/03/49	62,767	0.06	USD 100,000	Visa Inc, 3.150%, 14/12/25	111,552	0.10
USD 41,000	United Technologies Corp, 5.700%, 15/04/40	56,812	0.05	USD 150,000	Visa Inc, 2.750%, 15/09/27	165,639	0.15
USD 100,000	UnitedHealth Group Inc, 3.500%, 15/06/23	108,494	0.10	USD 50,000	Visa Inc, 2.700%, 15/04/40	53,653	0.05
USD 150,000	UnitedHealth Group Inc, 3.100%, 15/03/26	167,355	0.15	USD 50,000	Visa Inc, 4.300%, 14/12/45	66,016	0.06
USD 25,000	UnitedHealth Group Inc, 3.875%, 15/12/28	29,856	0.03	USD 100,000	VMware Inc, 2.950%, 21/08/22	103,468	0.09
USD 50,000	UnitedHealth Group Inc, 3.500%, 15/08/39	58,138	0.05	USD 50,000	VMware Inc, 3.900%, 21/08/27	52,980	0.05
USD 41,000	UnitedHealth Group Inc, 4.250%, 15/03/43	51,042	0.05	USD 50,000	VMware Inc, 4.700%, 15/05/30	55,232	0.05
USD 100,000	UnitedHealth Group Inc, 3.750%, 15/10/47	119,193	0.11	USD 41,000	Walgreen Co, 4.400%, 15/09/42	42,396	0.04
USD 150,000	US Bancorp, 2.350%, 29/01/21	151,464	0.13	USD 50,000	Walgreens Boots Alliance Inc, 3.450%, 01/06/26	54,131	0.05
USD 50,000	US Bancorp, 3.950%, 17/11/25	57,882	0.05	USD 15,000	Walmart Inc, 3.950%, 28/06/38	19,029	0.02
USD 50,000	Valero Energy Corp, 4.000%, 01/04/29	55,759	0.05	USD 61,000	Walt Disney Co, 3.000%, 15/09/22	64,381	0.06
USD 200,000	Ventas Realty LP, 4.000%, 01/03/28	211,078	0.19	USD 250,000	Waste Management Inc, 2.900%, 15/09/22	261,282	0.23
USD 150,000	VEREIT Operating Partnership LP, 4.875%, 01/06/26	165,766	0.15	USD 100,000	WEC Energy Group Inc, 3.550%, 15/06/25	111,544	0.10
USD 100,000	VEREIT Operating Partnership LP, 3.950%, 15/08/27	103,797	0.09	USD 50,000	Wells Fargo & Co, 2.500%, 04/03/21	50,696	0.04
				USD 100,000	Wells Fargo & Co, 3.750%, 24/01/24	109,272	0.10
				USD 50,000	Wells Fargo & Co, 5.013%, 04/04/51	69,392	0.06
				USD 200,000	Welltower Inc, 3.950%, 01/09/23	215,470	0.19
				USD 100,000	Welltower Inc, 3.625%, 15/03/24	106,780	0.09
				USD 150,000	Welltower Inc, 4.125%, 15/03/29	165,228	0.15
				USD 50,000	Welltower Inc, 4.950%, 01/09/48	57,132	0.05

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets	
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				
Corporate Bonds - 96.87% (continued)				Corporate Bonds - 96.87% (continued)				
United States (continued)				United States (continued)				
USD 100,000	Westinghouse Air Brake Technologies Corp, 4.400%, 15/03/24	105,731	0.09	USD 100,000	Willis North America Inc, 3.600%, 15/05/24	108,254	0.10	
USD 50,000	Westinghouse Air Brake Technologies Corp, 3.200%, 15/06/25	51,060	0.05	USD 150,000	Willis North America Inc, 4.500%, 15/09/28	175,018	0.16	
USD 100,000	Westinghouse Air Brake Technologies Corp, 4.950%, 15/09/28	111,427	0.10	USD 150,000	Willis North America Inc, 3.875%, 15/09/49	165,712	0.15	
USD 50,000	Westlake Chemical Corp, 3.600%, 15/08/26	52,681	0.05	USD 100,000	WRKCo Inc, 3.900%, 01/06/28	110,569	0.10	
USD 90,000	WestRock MWV LLC, 8.200%, 15/01/30	125,898	0.11	USD 100,000	WW Grainger Inc, 1.850%, 15/02/25	104,503	0.09	
USD 23,000	WestRock RKT LLC, 4.900%, 01/03/22	24,409	0.02	USD 286,000	WW Grainger Inc, 4.600%, 15/06/45	359,219	0.32	
USD 100,000	Weyerhaeuser Co, 7.375%, 15/03/32	137,157	0.12	USD 200,000	Xilinx Inc, 3.000%, 15/03/21	203,016	0.18	
USD 100,000	Whirlpool Corp, 4.750%, 26/02/29	117,975	0.10	USD 150,000	Xilinx Inc, 2.950%, 01/06/24	161,137	0.14	
USD 100,000	Whirlpool Corp, 4.500%, 01/06/46	109,640	0.10	USD 50,000	Xilinx Inc, 2.375%, 01/06/30	51,722	0.05	
USD 100,000	Williams Cos Inc, 4.300%, 04/03/24	109,339	0.10	USD 150,000	Xylem Inc, 4.875%, 01/10/21	157,707	0.14	
USD 50,000	Williams Cos Inc, 6.300%, 15/04/40	60,316	0.05	USD 250,000	Xylem Inc, 3.250%, 01/11/26	272,590	0.24	
USD 41,000	Williams Partners LP, 3.350%, 15/08/22	42,696	0.04	USD 300,000	Zimmer Biomet Holdings Inc, 3.550%, 01/04/25	326,424	0.29	
USD 150,000	Williams Partners LP, 3.750%, 15/06/27	160,431	0.14	USD 73,000	Zoetis Inc, 4.700%, 01/02/43	96,105	0.09	
						<u>Total United States</u>	<u>92,151,737</u>	<u>81.89</u>
						<u>Total Corporate Bonds</u>	<u>109,009,621</u>	<u>96.87</u>
						<u>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</u>	<u>109,009,621</u>	<u>96.87</u>
						<u>TOTAL INVESTMENTS</u>	<u>109,009,621</u>	<u>96.87</u>

### Derivatives

Forward Foreign Exchange Contracts Hedge – 1.77%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold USD, due 06/07/20	Bank of Montreal	146,929	153,000	2,079	0.00
Bought CHF / Sold USD, due 06/07/20	JPMorgan Chase Bank NA London	6,625,830	6,839,990	153,361	0.14
Bought CHF / Sold USD, due 06/07/20	Morgan Stanley & Co. International PLC	6,621,379	6,839,992	148,661	0.13
Bought CHF / Sold USD, due 06/07/20	Royal Bank of Canada	6,618,887	6,839,990	146,033	0.13
Bought CHF / Sold USD, due 06/07/20	Standard Chartered Bank	6,624,599	6,839,990	152,061	0.14
Bought CHF / Sold USD, due 06/07/20	UBS AG London	332,072	346,000	4,491	0.00
Bought CHF / Sold USD, due 06/07/20	Westpac Banking Corporation	6,624,906	6,839,990	152,386	0.14
Bought EUR / Sold USD, due 06/07/20	JPMorgan Chase Bank NA London	12,340,784	13,611,435	250,246	0.22
Bought EUR / Sold USD, due 06/07/20	Morgan Stanley & Co. International PLC	12,069,676	13,310,435	246,725	0.22
Bought EUR / Sold USD, due 06/07/20	Royal Bank of Canada	12,062,126	13,310,435	238,245	0.21
Bought EUR / Sold USD, due 06/07/20	Standard Chartered Bank	14,747,301	16,327,435	237,344	0.21
Bought EUR / Sold USD, due 06/07/20	Westpac Banking Corporation	13,311,874	14,690,435	262,014	0.23
Bought USD / Sold CHF, due 06/07/20	JPMorgan Chase Bank NA London	6,939,792	6,566,806	8,739	0.01



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.77% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought USD / Sold CHF, due 06/07/20	Royal Bank of Canada	6,939,790	6,567,172	8,351	0.01
Bought USD / Sold CHF, due 06/07/20	Standard Chartered Bank	6,939,790	6,566,610	8,945	0.01
Bought USD / Sold CHF, due 06/07/20	Toronto Dominion Bank	6,939,790	6,567,540	7,963	0.01
Bought USD / Sold CHF, due 06/07/20	Westpac Banking Corporation	6,939,790	6,567,581	7,919	0.01
Bought USD / Sold EUR, due 06/07/20	JPMorgan Chase Bank NA London	14,707,436	13,040,819	59,447	0.05
Bought USD / Sold EUR, due 06/07/20	Royal Bank of Canada	14,707,435	13,042,299	57,785	0.05
Bought USD / Sold EUR, due 06/07/20	Standard Chartered Bank	14,707,435	13,040,668	59,616	0.05
Bought USD / Sold EUR, due 06/07/20	Toronto Dominion Bank	14,707,435	13,041,859	58,278	0.05
Bought USD / Sold EUR, due 06/07/20	UBS AG London	730,000	648,798	1,243	0.00
Bought USD / Sold EUR, due 06/07/20	Westpac Banking Corporation	14,707,435	13,041,824	58,317	0.05
<b>Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge</b>				<b>2,330,249</b>	<b>2.07</b>

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought CHF / Sold USD, due 05/08/20	JPMorgan Chase Bank NA London	6,561,080	6,939,792	(8,624)	(0.01)
Bought CHF / Sold USD, due 05/08/20	Royal Bank of Canada	6,561,440	6,939,790	(8,243)	(0.01)
Bought CHF / Sold USD, due 05/08/20	Standard Chartered Bank	6,560,919	6,939,790	(8,792)	(0.01)
Bought CHF / Sold USD, due 05/08/20	Toronto Dominion Bank	6,562,196	6,939,790	(7,444)	(0.00)
Bought CHF / Sold USD, due 05/08/20	Westpac Banking Corporation	6,562,050	6,939,790	(7,598)	(0.01)
Bought EUR / Sold USD, due 06/07/20	Bank of America N.A.	2,675,023	3,017,000	(12,304)	(0.01)
Bought EUR / Sold USD, due 05/08/20	JPMorgan Chase Bank NA London	13,032,603	14,707,435	(59,059)	(0.05)
Bought EUR / Sold USD, due 05/08/20	Royal Bank of Canada	13,033,861	14,707,435	(57,644)	(0.05)
Bought EUR / Sold USD, due 05/08/20	Standard Chartered Bank	13,032,406	14,707,435	(59,280)	(0.05)
Bought EUR / Sold USD, due 05/08/20	Toronto Dominion Bank	13,032,960	14,707,435	(58,657)	(0.05)
Bought EUR / Sold USD, due 05/08/20	Westpac Banking Corporation	13,033,457	14,707,435	(58,099)	(0.05)
<b>Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge</b>				<b>(345,744)</b>	<b>(0.30)</b>
<b>Total Forward Foreign Exchange Contracts Hedge</b>				<b>1,984,505</b>	<b>1.77</b>

Other Net Assets/(Liabilities)	1,535,890	1.36
<b>TOTAL NET ASSETS</b>	<b>112,530,016</b>	<b>100.00</b>

## Schedule of Investments

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.39%				Government Bonds - 96.39% <i>(continued)</i>			
Australia				Austria <i>(continued)</i>			
AUD 734,000	Australia Government Bond, 2.000%, 21/12/21	518,276	0.02	EUR 648,000	Republic of Austria Government Bond, 3.400%, 22/11/22	798,332	0.04
AUD 1,387,000	Australia Government Bond, 5.750%, 15/07/22	1,061,369	0.05	EUR 551,000	Republic of Austria Government Bond, zero coupon, 15/07/23	630,100	0.03
AUD 1,371,000	Australia Government Bond, 2.250%, 21/11/22	988,714	0.05	EUR 754,000	Republic of Austria Government Bond, 1.750%, 20/10/23	913,435	0.04
AUD 1,871,000	Australia Government Bond, 5.500%, 21/04/23	1,476,812	0.07	EUR 424,000	Republic of Austria Government Bond, zero coupon, 15/07/24	487,140	0.02
AUD 1,953,000	Australia Government Bond, 2.750%, 21/04/24	1,468,482	0.07	EUR 726,000	Republic of Austria Government Bond, 1.650%, 21/10/24	894,730	0.04
AUD 1,200,000	Australia Government Bond, 0.250%, 21/11/24	822,094	0.04	EUR 651,000	Republic of Austria Government Bond, 1.200%, 20/10/25	799,001	0.04
AUD 2,099,000	Australia Government Bond, 3.250%, 21/04/25	1,641,515	0.08	EUR 716,000	Republic of Austria Government Bond, 4.850%, 15/03/26	1,053,840	0.05
AUD 2,419,000	Australia Government Bond, 4.250%, 21/04/26	2,023,493	0.10	EUR 924,000	Republic of Austria Government Bond, 0.750%, 20/10/26	1,118,437	0.05
AUD 1,724,000	Australia Government Bond, 4.750%, 21/04/27	1,515,908	0.07	EUR 766,000	Republic of Austria Government Bond, 0.500%, 20/04/27	915,282	0.04
AUD 2,117,000	Australia Government Bond, 2.750%, 21/11/27	1,676,770	0.08	EUR 263,289	Republic of Austria Government Bond, 6.250%, 15/07/27	436,263	0.02
AUD 1,916,000	Australia Government Bond, 2.250%, 21/05/28	1,473,627	0.07	EUR 831,000	Republic of Austria Government Bond, 0.750%, 20/02/28	1,013,997	0.05
AUD 1,459,000	Australia Government Bond, 2.750%, 21/11/28	1,166,320	0.06	EUR 872,000	Republic of Austria Government Bond, 0.500%, 20/02/29	1,047,993	0.05
AUD 2,099,000	Australia Government Bond, 3.250%, 21/04/29	1,745,697	0.08	EUR 400,000	Republic of Austria Government Bond, zero coupon, 20/02/30	459,602	0.02
AUD 2,101,000	Australia Government Bond, 2.750%, 21/11/29	1,695,430	0.08	EUR 570,000	Republic of Austria Government Bond, 2.400%, 23/05/34	857,856	0.04
AUD 1,822,000	Australia Government Bond, 2.500%, 21/05/30	1,447,318	0.07	EUR 949,000	Republic of Austria Government Bond, 4.150%, 15/03/37	1,794,828	0.09
AUD 1,750,000	Australia Government Bond, 1.000%, 21/12/30	1,214,056	0.06	EUR 490,000	Republic of Austria Government Bond, 3.150%, 20/06/44	932,744	0.05
AUD 1,200,000	Australia Government Bond, 1.500%, 21/06/31	874,062	0.04	EUR 395,000	Republic of Austria Government Bond, 1.500%, 20/02/47	585,695	0.03
AUD 1,050,000	Australia Government Bond, 1.250%, 21/05/32	744,504	0.04	EUR 150,000	Republic of Austria Government Bond, 0.750%, 20/03/51	189,858	0.01
AUD 877,000	Australia Government Bond, 4.500%, 21/04/33	856,456	0.04	EUR 266,000	Republic of Austria Government Bond, 3.800%, 26/01/62	689,503	0.03
AUD 584,000	Australia Government Bond, 2.750%, 21/06/35	486,453	0.02	EUR 178,000	Republic of Austria Government Bond, 1.500%, 02/11/86	307,314	0.02
AUD 818,000	Australia Government Bond, 3.750%, 21/04/37	762,777	0.04	EUR 415,000	Republic of Austria Government Bond, 2.100%, 20/09/17	924,132	0.04
AUD 601,000	Australia Government Bond, 3.250%, 21/06/39	530,833	0.02	<b>Total Austria</b>		<b>19,484,569</b>	<b>0.92</b>
AUD 351,000	Australia Government Bond, 2.750%, 21/05/41	289,721	0.01	<b>Belgium</b>			
AUD 847,000	Australia Government Bond, 3.000%, 21/03/47	740,239	0.03	EUR 993,072	Kingdom of Belgium Government Bond, 4.250%, 28/09/21	1,182,860	0.06
<b>Total Australia</b>		<b>27,220,926</b>	<b>1.29</b>	EUR 751,010	Kingdom of Belgium Government Bond, 4.000%, 28/03/22	912,048	0.04
<b>Austria</b>				EUR 1,177,938	Kingdom of Belgium Government Bond, 4.250%, 28/09/22	1,468,889	0.07
EUR 1,039,000	Republic of Austria Government Bond, 3.500%, 15/09/21	1,224,635	0.06	EUR 962,000	Kingdom of Belgium Government Bond, 2.250%, 22/06/23	1,173,045	0.06
EUR 590,000	Republic of Austria Government Bond, 3.650%, 20/04/22	714,068	0.03	EUR 766,000	Kingdom of Belgium Government Bond, 0.200%, 22/10/23	882,882	0.04
EUR 611,000	Republic of Austria Government Bond, zero coupon, 20/09/22	695,784	0.03	EUR 1,016,283	Kingdom of Belgium Government Bond, 2.600%, 22/06/24	1,286,013	0.06

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.39% (continued)				Government Bonds - 96.39% (continued)			
Belgium (continued)				Canada (continued)			
EUR 827,000	Kingdom of Belgium Government Bond, 0.500%, 22/10/24	970,169	0.05	CAD 1,200,000	Canadian Government Bond, 1.500%, 01/02/22	898,397	0.04
EUR 948,490	Kingdom of Belgium Government Bond, 0.800%, 22/06/25	1,134,616	0.05	CAD 400,000	Canadian Government Bond, 1.500%, 01/05/22	300,285	0.01
EUR 763,785	Kingdom of Belgium Government Bond, 4.500%, 28/03/26	1,103,686	0.05	CAD 708,000	Canadian Government Bond, 2.750%, 01/06/22	544,885	0.03
EUR 984,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/26	1,199,440	0.06	CAD 1,400,000	Canadian Government Bond, 1.750%, 01/03/23	1,068,266	0.05
EUR 713,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/27	865,143	0.04	CAD 1,191,000	Canadian Government Bond, 1.500%, 01/06/23	905,895	0.04
EUR 750,000	Kingdom of Belgium Government Bond, zero coupon, 22/10/27	861,223	0.04	CAD 69,000	Canadian Government Bond, 8.000%, 01/06/23	61,992	0.00
EUR 1,103,362	Kingdom of Belgium Government Bond, 5.500%, 28/03/28	1,803,009	0.08	CAD 784,000	Canadian Government Bond, 2.250%, 01/03/24	616,200	0.03
EUR 984,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/28	1,202,358	0.06	CAD 982,000	Canadian Government Bond, 2.500%, 01/06/24	782,867	0.04
EUR 947,000	Kingdom of Belgium Government Bond, 0.900%, 22/06/29	1,171,421	0.05	CAD 1,111,000	Canadian Government Bond, 2.250%, 01/06/25	892,348	0.04
EUR 700,000	Kingdom of Belgium Government Bond, 0.100%, 22/06/30	805,506	0.04	CAD 66,000	Canadian Government Bond, 9.000%, 01/06/25	68,904	0.00
EUR 882,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/31	1,108,304	0.05	CAD 1,113,000	Canadian Government Bond, 1.500%, 01/06/26	871,221	0.04
EUR 536,994	Kingdom of Belgium Government Bond, 4.000%, 28/03/32	889,971	0.04	CAD 1,193,000	Canadian Government Bond, 1.000%, 01/06/27	911,103	0.04
EUR 413,000	Kingdom of Belgium Government Bond, 1.250%, 22/04/33	538,065	0.03	CAD 128,000	Canadian Government Bond, 8.000%, 01/06/27	142,388	0.01
EUR 456,000	Kingdom of Belgium Government Bond, 3.000%, 22/06/34	719,984	0.03	CAD 1,016,000	Canadian Government Bond, 2.000%, 01/06/28	836,149	0.04
EUR 1,298,000	Kingdom of Belgium Government Bond, 5.000%, 28/03/35	2,494,787	0.12	CAD 256,000	Canadian Government Bond, 5.750%, 01/06/29	274,023	0.01
EUR 348,000	Kingdom of Belgium Government Bond, 1.450%, 22/06/37	468,820	0.02	CAD 650,000	Canadian Government Bond, 5.750%, 01/06/33	776,430	0.04
EUR 504,000	Kingdom of Belgium Government Bond, 1.900%, 22/06/38	725,750	0.03	CAD 848,000	Canadian Government Bond, 5.000%, 01/06/37	1,033,396	0.05
EUR 425,000	Kingdom of Belgium Government Bond, 0.400%, 22/06/40	478,609	0.02	CAD 1,053,000	Canadian Government Bond, 4.000%, 01/06/41	1,223,699	0.06
EUR 1,065,471	Kingdom of Belgium Government Bond, 4.250%, 28/03/41	2,112,733	0.10	CAD 1,075,000	Canadian Government Bond, 3.500%, 01/12/45	1,234,719	0.06
EUR 710,167	Kingdom of Belgium Government Bond, 3.750%, 22/06/45	1,406,714	0.07	CAD 343,000	Canadian Government Bond, 2.750%, 01/12/64	411,980	0.02
EUR 692,000	Kingdom of Belgium Government Bond, 1.600%, 22/06/47	980,719	0.05		<b>Total Canada</b>	<b>15,728,772</b>	<b>0.74</b>
EUR 584,000	Kingdom of Belgium Government Bond, 1.700%, 22/06/50	855,536	0.04		<b>Chile</b>		
EUR 350,000	Kingdom of Belgium Government Bond, 2.250%, 22/06/57	600,633	0.03	CLP 200,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.000%, 01/03/23	267,592	0.01
EUR 424,000	Kingdom of Belgium Government Bond, 2.150%, 22/06/66	750,997	0.04	CLP 350,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.500%, 01/03/26	499,690	0.03
	<b>Total Belgium</b>	<b>32,153,930</b>	<b>1.52</b>	CLP 300,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.700%, 01/09/30	441,379	0.02
	<b>Canada</b>						
CAD 529,000	Canadian Government Bond, 3.250%, 01/06/21	399,154	0.02				
CAD 1,190,000	Canadian Government Bond, 0.750%, 01/09/21	879,158	0.04				
CAD 800,000	Canadian Government Bond, 1.250%, 01/11/21	595,313	0.03				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.39% (continued)				Government Bonds - 96.39% (continued)			
Chile (continued)				China (continued)			
CLP 290,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/03/35	442,330	0.02	CNY 15,800,000	China Government Bond, 3.540%, 16/08/28	2,332,466	0.11
CLP 260,000,000	Bonos de la Tesoreria de la Republica en pesos, 6.000%, 01/01/43	473,900	0.02	CNY 10,000,000	China Government Bond, 3.250%, 22/11/28	1,448,820	0.07
<b>Total Chile</b>		<b>2,124,891</b>	<b>0.10</b>	CNY 15,800,000	China Government Bond, 3.290%, 23/05/29	2,300,259	0.11
China				CNY 20,000,000	China Government Bond, 3.130%, 21/11/29	2,889,103	0.14
CNY 6,950,000	China Government Bond, 3.240%, 05/07/21	993,962	0.05	CNY 10,000,000	China Government Bond, 4.630%, 11/08/34	1,643,107	0.08
CNY 11,600,000	China Government Bond, 2.740%, 11/07/21	1,648,836	0.08	CNY 11,800,000	China Government Bond, 3.740%, 22/09/35	1,749,475	0.08
CNY 9,900,000	China Government Bond, 3.170%, 11/10/21	1,419,876	0.07	CNY 5,800,000	China Government Bond, 3.910%, 23/10/38	876,867	0.04
CNY 20,000,000	China Government Bond, 2.690%, 14/11/21	2,849,295	0.13	CNY 4,000,000	China Government Bond, 4.020%, 09/04/39	612,601	0.03
CNY 20,000,000	China Government Bond, 2.200%, 13/02/22	2,826,140	0.13	CNY 5,000,000	China Government Bond, 4.080%, 01/03/40	771,717	0.04
CNY 20,000,000	China Government Bond, 2.690%, 07/03/22	2,851,840	0.13	CNY 4,000,000	China Government Bond, 4.500%, 23/06/41	650,525	0.03
CNY 30,000,000	China Government Bond, 2.750%, 08/08/22	4,284,121	0.20	CNY 7,000,000	China Government Bond, 3.270%, 22/08/46	937,565	0.04
CNY 10,000,000	China Government Bond, 3.810%, 18/01/23	1,466,618	0.07	CNY 9,070,000	China Government Bond, 4.050%, 24/07/47	1,387,662	0.07
CNY 20,000,000	China Government Bond, 2.240%, 05/03/23	2,819,553	0.13	CNY 6,000,000	China Government Bond, 4.280%, 23/10/47	951,166	0.05
CNY 15,800,000	China Government Bond, 3.170%, 19/04/23	2,279,487	0.11	CNY 15,800,000	China Government Bond, 4.220%, 19/03/48	2,482,602	0.12
CNY 5,800,000	China Government Bond, 3.300%, 12/07/23	840,168	0.04	CNY 16,800,000	China Government Bond, 3.970%, 23/07/48	2,543,808	0.12
CNY 10,800,000	China Government Bond, 3.290%, 18/10/23	1,565,596	0.07	CNY 20,150,000	China Government Bond, 4.080%, 22/10/48	3,114,376	0.15
CNY 5,800,000	China Government Bond, 3.200%, 16/03/24	840,677	0.04	CNY 20,300,000	China Government Bond, 3.860%, 22/07/49	2,996,833	0.14
CNY 17,800,000	China Government Bond, 3.190%, 11/04/24	2,581,114	0.12	CNY 5,000,000	China Government Bond, 3.390%, 16/03/50	685,041	0.03
CNY 25,000,000	China Government Bond, 2.940%, 17/10/24	3,597,666	0.17	<b>Total China</b>		<b>83,474,039</b>	<b>3.95</b>
CNY 20,000,000	China Government Bond, 3.770%, 08/03/25	2,974,767	0.14	Cyprus			
CNY 20,000,000	China Government Bond, 1.990%, 09/04/25	2,758,287	0.13	EUR 203,000	Cyprus Government International Bond, 2.375%, 25/09/28	256,461	0.01
CNY 5,800,000	China Government Bond, 3.610%, 07/06/25	858,509	0.04	EUR 200,000	Cyprus Government International Bond, 2.750%, 26/02/34	268,266	0.01
CNY 5,800,000	China Government Bond, 3.600%, 06/09/25	858,271	0.04	EUR 100,000	Cyprus Government International Bond, 2.750%, 03/05/49	139,054	0.01
CNY 11,600,000	China Government Bond, 3.220%, 06/12/25	1,686,043	0.08	<b>Total Cyprus</b>		<b>663,781</b>	<b>0.03</b>
CNY 30,000,000	China Government Bond, 3.250%, 06/06/26	4,353,034	0.21	Czech Republic			
CNY 20,000,000	China Government Bond, 3.120%, 05/12/26	2,874,062	0.14	CZK 3,300,000	Czech Republic Government Bond, 3.850%, 29/09/21	145,687	0.01
CNY 10,000,000	China Government Bond, 3.820%, 02/11/27	1,510,086	0.07	CZK 1,160,000	Czech Republic Government Bond, 4.700%, 12/09/22	53,838	0.00
CNY 15,800,000	China Government Bond, 3.690%, 17/05/28	2,362,038	0.11	CZK 7,900,000	Czech Republic Government Bond, 0.450%, 25/10/23	333,881	0.02
				CZK 4,180,000	Czech Republic Government Bond, 5.700%, 25/05/24	212,753	0.01
				CZK 6,380,000	Czech Republic Government Bond, 2.400%, 17/09/25	294,035	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.39% (continued)				Government Bonds - 96.39% (continued)			
Czech Republic (continued)				Finland (continued)			
CZK 7,520,000	Czech Republic Government Bond, 1.000%, 26/06/26	323,555	0.01	EUR 262,000	Finland Government Bond, 2.750%, 04/07/28	368,417	0.02
CZK 9,360,000	Czech Republic Government Bond, 0.250%, 10/02/27	383,258	0.02	EUR 332,000	Finland Government Bond, 0.500%, 15/09/28	399,007	0.02
CZK 7,220,000	Czech Republic Government Bond, 2.500%, 25/08/28	347,181	0.02	EUR 577,000	Finland Government Bond, 0.500%, 15/09/29	694,485	0.03
CZK 8,800,000	Czech Republic Government Bond, 2.750%, 23/07/29	435,443	0.02	EUR 232,000	Finland Government Bond, 0.750%, 15/04/31	287,334	0.01
CZK 6,640,000	Czech Republic Government Bond, 0.950%, 15/05/30	283,277	0.01	EUR 289,000	Finland Government Bond, 1.125%, 15/04/34	376,609	0.02
CZK 7,880,000	Czech Republic Government Bond, 2.000%, 13/10/33	375,968	0.02	EUR 250,000	Finland Government Bond, 0.125%, 15/04/36	284,488	0.01
CZK 2,780,000	Czech Republic Government Bond, 4.200%, 04/12/36	171,361	0.01	EUR 318,000	Finland Government Bond, 2.625%, 04/07/42	553,740	0.03
CZK 880,000	Czech Republic Government Bond, 4.850%, 26/11/57	63,593	0.00	EUR 231,000	Finland Government Bond, 1.375%, 15/04/47	340,932	0.02
<b>Total Czech Republic</b>		<b>3,423,830</b>	<b>0.16</b>	<b>Total Finland</b>		<b>7,371,257</b>	<b>0.35</b>
Denmark				France			
DKK 1,415,345	Denmark Government Bond, 3.000%, 15/11/21	223,757	0.01	EUR 2,460,175	French Republic Government Bond OAT, 3.250%, 25/10/21	2,904,011	0.14
DKK 2,000,000	Denmark Government Bond, 0.250%, 15/11/22	307,275	0.01	EUR 1,885,000	French Republic Government Bond OAT, zero coupon, 25/02/22	2,138,902	0.10
DKK 4,700,000	Denmark Government Bond, 1.500%, 15/11/23	758,387	0.04	EUR 3,215,246	French Republic Government Bond OAT, 3.000%, 25/04/22	3,850,193	0.18
DKK 384,689	Denmark Government Bond, 7.000%, 10/11/24	77,344	0.00	EUR 35,619	French Republic Government Bond OAT, 8.250%, 25/04/22	46,504	0.00
DKK 5,030,000	Denmark Government Bond, 1.750%, 15/11/25	852,499	0.04	EUR 2,214,000	French Republic Government Bond OAT, zero coupon, 25/05/22	2,516,196	0.12
DKK 5,010,000	Denmark Government Bond, 0.500%, 15/11/27	807,125	0.04	EUR 2,550,798	French Republic Government Bond OAT, 2.250%, 25/10/22	3,057,194	0.14
DKK 4,740,000	Denmark Government Bond, 0.500%, 15/11/29	771,184	0.04	EUR 2,000,000	French Republic Government Bond OAT, zero coupon, 25/02/23	2,293,843	0.10
DKK 8,605,669	Denmark Government Bond, 4.500%, 15/11/39	2,449,690	0.11	EUR 2,892,000	French Republic Government Bond OAT, zero coupon, 25/03/23	3,304,115	0.16
<b>Total Denmark</b>		<b>6,247,261</b>	<b>0.29</b>	EUR 247,348	French Republic Government Bond OAT, 8.500%, 25/04/23	349,870	0.02
Finland				EUR 3,164,164	French Republic Government Bond OAT, 1.750%, 25/05/23	3,799,614	0.18
EUR 206,000	Finland Government Bond, zero coupon, 15/04/22	233,988	0.01	EUR 3,074,264	French Republic Government Bond OAT, 4.250%, 25/10/23	4,017,195	0.19
EUR 358,000	Finland Government Bond, 1.625%, 15/09/22	422,425	0.02	EUR 2,327,000	French Republic Government Bond OAT, zero coupon, 25/03/24	2,671,408	0.13
EUR 272,000	Finland Government Bond, 1.500%, 15/04/23	323,811	0.01	EUR 2,489,493	French Republic Government Bond OAT, 2.250%, 25/05/24	3,109,011	0.15
EUR 464,000	Finland Government Bond, zero coupon, 15/09/23	531,611	0.02	EUR 2,527,164	French Republic Government Bond OAT, 1.750%, 25/11/24	3,131,362	0.15
EUR 290,000	Finland Government Bond, 2.000%, 15/04/24	358,490	0.02	EUR 2,597,000	French Republic Government Bond OAT, zero coupon, 25/03/25	2,991,054	0.14
EUR 300,000	Finland Government Bond, zero coupon, 15/09/24	345,386	0.02	EUR 2,860,000	French Republic Government Bond OAT, 0.500%, 25/05/25	3,377,831	0.16
EUR 496,000	Finland Government Bond, 4.000%, 04/07/25	686,961	0.03	EUR 1,809,331	French Republic Government Bond OAT, 6.000%, 25/10/25	2,747,325	0.13
EUR 232,000	Finland Government Bond, 0.875%, 15/09/25	279,991	0.01	EUR 2,232,000	French Republic Government Bond OAT, 1.000%, 25/11/25	2,713,437	0.13
EUR 276,000	Finland Government Bond, 0.500%, 15/04/26	328,003	0.02	EUR 2,488,238	French Republic Government Bond OAT, 3.500%, 25/04/26	3,451,159	0.16
EUR 464,000	Finland Government Bond, 0.500%, 15/09/27	555,579	0.03				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.39% (continued)				Government Bonds - 96.39% (continued)			
France (continued)				Germany			
EUR 2,196,000	French Republic Government Bond OAT, 0.500%, 25/05/26	2,609,639	0.12	EUR 1,582,000	Bundesobligation, zero coupon, 08/10/21	1,791,908	0.08
EUR 2,351,000	French Republic Government Bond OAT, 0.250%, 25/11/26	2,756,154	0.13	EUR 1,118,000	Bundesobligation, zero coupon, 08/04/22	1,271,277	0.06
EUR 2,245,000	French Republic Government Bond OAT, 1.000%, 25/05/27	2,765,248	0.13	EUR 1,545,000	Bundesobligation, zero coupon, 07/10/22	1,763,604	0.08
EUR 2,903,291	French Republic Government Bond OAT, 2.750%, 25/10/27	4,019,007	0.19	EUR 1,345,000	Bundesobligation, zero coupon, 14/04/23	1,541,665	0.07
EUR 2,482,000	French Republic Government Bond OAT, 0.750%, 25/05/28	3,026,282	0.14	EUR 1,187,000	Bundesobligation, zero coupon, 13/10/23	1,365,549	0.06
EUR 2,724,000	French Republic Government Bond OAT, 0.750%, 25/11/28	3,328,663	0.16	EUR 1,393,000	Bundesobligation, zero coupon, 05/04/24	1,607,792	0.08
EUR 2,447,687	French Republic Government Bond OAT, 5.500%, 25/04/29	4,167,473	0.20	EUR 1,300,000	Bundesobligation, zero coupon, 18/10/24	1,505,665	0.07
EUR 2,275,000	French Republic Government Bond OAT, 0.500%, 25/05/29	2,727,180	0.13	EUR 1,250,000	Bundesobligation, zero coupon, 11/04/25	1,452,359	0.07
EUR 2,550,000	French Republic Government Bond OAT, zero coupon, 25/11/29	2,918,965	0.14	EUR 408,603	Bundesrepub Deutschland, 4.750%, 04/07/40	924,123	0.04
EUR 2,772,485	French Republic Government Bond OAT, 2.500%, 25/05/30	3,950,657	0.19	EUR 1,450,230	Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/21	1,692,969	0.08
EUR 3,190,000	French Republic Government Bond OAT, 1.500%, 25/05/31	4,220,667	0.20	EUR 1,093,815	Bundesrepublik Deutschland Bundesanleihe, 2.250%, 04/09/21	1,270,792	0.06
EUR 2,138,164	French Republic Government Bond OAT, 5.750%, 25/10/32	4,129,655	0.20	EUR 1,435,017	Bundesrepublik Deutschland Bundesanleihe, 2.000%, 04/01/22	1,678,627	0.08
EUR 2,069,000	French Republic Government Bond OAT, 1.250%, 25/05/34	2,705,318	0.13	EUR 1,541,687	Bundesrepublik Deutschland Bundesanleihe, 1.750%, 04/07/22	1,817,361	0.09
EUR 1,931,825	French Republic Government Bond OAT, 4.750%, 25/04/35	3,666,560	0.17	EUR 1,349,967	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 04/09/22	1,590,404	0.08
EUR 2,188,000	French Republic Government Bond OAT, 1.250%, 25/05/36	2,877,849	0.14	EUR 1,278,894	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/02/23	1,521,668	0.07
EUR 1,784,125	French Republic Government Bond OAT, 4.000%, 25/10/38	3,362,744	0.16	EUR 2,112,000	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/23	2,526,136	0.12
EUR 1,604,000	French Republic Government Bond OAT, 1.750%, 25/06/39	2,297,783	0.11	EUR 1,214,897	Bundesrepublik Deutschland Bundesanleihe, 2.000%, 15/08/23	1,482,610	0.07
EUR 650,000	French Republic Government Bond OAT, 0.500%, 25/05/40	753,818	0.04	EUR 153,000	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/24	214,442	0.01
EUR 2,232,294	French Republic Government Bond OAT, 4.500%, 25/04/41	4,614,478	0.22	EUR 1,920,000	Bundesrepublik Deutschland Bundesanleihe, 1.750%, 15/02/24	2,353,461	0.11
EUR 1,727,167	French Republic Government Bond OAT, 3.250%, 25/05/45	3,217,077	0.15	EUR 1,332,000	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/24	1,627,403	0.08
EUR 1,815,000	French Republic Government Bond OAT, 2.000%, 25/05/48	2,828,524	0.13	EUR 1,932,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/24	2,326,703	0.11
EUR 1,684,000	French Republic Government Bond OAT, 1.500%, 25/05/50	2,385,131	0.11	EUR 1,560,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25	1,853,141	0.09
EUR 600,000	French Republic Government Bond OAT, 0.750%, 25/05/52	704,451	0.03	EUR 1,620,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25	1,982,367	0.09
EUR 1,136,124	French Republic Government Bond OAT, 4.000%, 25/04/55	2,642,534	0.12	EUR 2,380,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	2,857,514	0.14
EUR 894,510	French Republic Government Bond OAT, 4.000%, 25/04/60	2,195,041	0.10	EUR 1,719,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/26	2,014,139	0.10
EUR 947,000	French Republic Government Bond OAT, 1.750%, 25/05/66	1,522,959	0.07	EUR 2,574,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27	3,072,398	0.15
<b>Total France</b>		<b>128,864,081</b>	<b>6.09</b>	EUR 612,539	Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27	1,040,202	0.05
				EUR 1,551,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27	1,888,352	0.09

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets	
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				
Government Bonds - 96.39% (continued)				Government Bonds - 96.39% (continued)				
Germany (continued)				Hong Kong (continued)				
EUR 2,950,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/11/27	3,468,302	0.16	HKD 100,000	Hong Kong Government Bond Programme, 2.220%, 07/08/24	13,909	0.00	
EUR 1,190,285	Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28	1,977,122	0.09	HKD 300,000	Hong Kong Government Bond Programme, 1.250%, 29/06/27	41,004	0.01	
EUR 2,077,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28	2,538,417	0.12	<u>Total Hong Kong</u>			<u>127,138</u>	<u>0.01</u>
EUR 822,514	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28	1,328,776	0.06	Hungary				
EUR 1,622,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28	1,950,948	0.09	HUF 19,500,000	Hungary Government Bond, 2.500%, 27/10/21	63,544	0.00	
EUR 2,140,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29	2,578,567	0.12	HUF 150,000,000	Hungary Government Bond, 1.750%, 26/10/22	485,887	0.02	
EUR 1,727,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/29	2,037,459	0.10	HUF 29,000,000	Hungary Government Bond, 6.000%, 24/11/23	107,117	0.01	
EUR 966,999	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30	1,805,605	0.09	HUF 58,000,000	Hungary Government Bond, 3.000%, 26/06/24	197,382	0.01	
EUR 930,610	Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31	1,717,643	0.08	HUF 200,000,000	Hungary Government Bond, 2.500%, 24/10/24	670,068	0.03	
EUR 1,534,337	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/34	2,993,959	0.14	HUF 67,000,000	Hungary Government Bond, 5.500%, 24/06/25	255,479	0.01	
EUR 2,022,000	Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37	3,913,676	0.19	HUF 118,500,000	Hungary Government Bond, 2.750%, 22/12/26	403,722	0.02	
EUR 1,322,647	Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39	2,775,908	0.13	HUF 78,500,000	Hungary Government Bond, 3.000%, 27/10/27	271,116	0.01	
EUR 450,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40	1,017,749	0.05	HUF 17,500,000	Hungary Government Bond, 6.750%, 22/10/28	76,165	0.00	
EUR 1,661,121	Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42	3,292,772	0.16	HUF 60,000,000	Hungary Government Bond, 3.000%, 21/08/30	204,190	0.01	
EUR 1,777,330	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44	3,270,168	0.15	HUF 23,000,000	Hungary Government Bond, 3.250%, 22/10/31	80,293	0.01	
EUR 1,997,627	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46	3,769,239	0.18	<u>Total Hungary</u>			<u>2,814,963</u>	<u>0.13</u>
EUR 1,550,000	Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48	2,376,775	0.11	Indonesia				
EUR 500,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/50	564,630	0.03	IDR 12,800,000,000	Indonesia Treasury Bond, 8.250%, 15/07/21	926,071	0.04	
EUR 521,000	Bundesschatzanweisungen, zero coupon, 11/06/21	588,900	0.03	IDR 10,400,000,000	Indonesia Treasury Bond, 7.000%, 15/05/22	749,135	0.04	
EUR 900,000	Bundesschatzanweisungen, zero coupon, 10/09/21	1,018,891	0.05	IDR 10,400,000,000	Indonesia Treasury Bond, 5.625%, 15/05/23	720,123	0.03	
EUR 600,000	Bundesschatzanweisungen, zero coupon, 10/12/21	680,737	0.03	IDR 9,800,000,000	Indonesia Treasury Bond, 8.375%, 15/03/24	728,061	0.03	
EUR 1,800,000	Bundesschatzanweisungen, zero coupon, 11/03/22	2,046,672	0.09	IDR 7,000,000,000	Indonesia Treasury Bond, 8.125%, 15/05/24	517,054	0.02	
<u>Total Germany</u>			<u>95,747,546</u>	<u>4.53</u>	IDR 14,000,000,000	Indonesia Treasury Bond, 6.500%, 15/06/25	979,079	0.05
Hong Kong				IDR 9,300,000,000	Indonesia Treasury Bond, 8.375%, 15/09/26	703,389	0.03	
HKD 100,000	Hong Kong Government Bond Programme, 2.460%, 04/08/21	13,198	0.00	IDR 12,200,000,000	Indonesia Treasury Bond, 7.000%, 15/05/27	856,887	0.04	
HKD 300,000	Hong Kong Government Bond Programme, 1.160%, 18/05/22	39,293	0.00	IDR 10,400,000,000	Indonesia Treasury Bond, 6.125%, 15/05/28	684,427	0.03	
HKD 150,000	Hong Kong Government Bond Programme, 1.100%, 17/01/23	19,734	0.00	IDR 8,000,000,000	Indonesia Treasury Bond, 9.000%, 15/03/29	620,410	0.03	
				IDR 9,300,000,000	Indonesia Treasury Bond, 8.250%, 15/05/29	694,977	0.03	
				IDR 8,000,000,000	Indonesia Treasury Bond, 7.000%, 15/09/30	552,092	0.03	
				IDR 5,800,000,000	Indonesia Treasury Bond, 7.500%, 15/08/32	401,343	0.02	

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.39% (continued)				Government Bonds - 96.39% (continued)			
Indonesia (continued)				Israel (continued)			
IDR 8,700,000,000	Indonesia Treasury Bond, 6.625%, 15/05/33	558,980	0.03	ILS 1,170,000	Israel Government Bond - Fixed, 1.500%, 30/11/23	353,121	0.02
IDR 16,600,000,000	Indonesia Treasury Bond, 8.375%, 15/03/34	1,226,204	0.06	ILS 1,190,000	Israel Government Bond - Fixed, 3.750%, 31/03/24	389,240	0.02
IDR 5,000,000,000	Indonesia Treasury Bond, 7.500%, 15/06/35	346,720	0.02	ILS 1,345,000	Israel Government Bond - Fixed, 1.750%, 31/08/25	417,313	0.02
IDR 8,700,000,000	Indonesia Treasury Bond, 8.250%, 15/05/36	635,060	0.03	ILS 1,168,000	Israel Government Bond - Fixed, 6.250%, 30/10/26	461,173	0.02
IDR 10,400,000,000	Indonesia Treasury Bond, 7.500%, 15/05/38	717,749	0.03	ILS 1,030,000	Israel Government Bond - Fixed, 2.000%, 31/03/27	328,932	0.02
IDR 5,000,000,000	Indonesia Treasury Bond, 8.375%, 15/04/39	369,948	0.02	ILS 1,390,000	Israel Government Bond - Fixed, 2.250%, 28/09/28	457,285	0.02
<b>Total Indonesia</b>		<b>12,987,709</b>	<b>0.61</b>	ILS 250,000	Israel Government Bond - Fixed, 1.000%, 31/03/30	74,776	0.00
Ireland				ILS 1,439,000	Israel Government Bond - Fixed, 5.500%, 31/01/42	741,089	0.04
EUR 435,000	Ireland Government Bond, 0.800%, 15/03/22	499,959	0.02	ILS 1,100,000	Israel Government Bond - Fixed, 3.750%, 31/03/47	469,390	0.02
EUR 261,000	Ireland Government Bond, zero coupon, 18/10/22	296,818	0.01	<b>Total Israel</b>		<b>4,784,465</b>	<b>0.23</b>
EUR 559,440	Ireland Government Bond, 3.900%, 20/03/23	704,797	0.03	Italy			
EUR 572,000	Ireland Government Bond, 3.400%, 18/03/24	735,628	0.04	EUR 1,696,000	Italy Buoni Poliennali Del Tesoro, 3.750%, 01/08/21	1,984,905	0.09
EUR 617,443	Ireland Government Bond, 5.400%, 13/03/25	885,409	0.04	EUR 1,682,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/21	1,996,253	0.09
EUR 781,000	Ireland Government Bond, 1.000%, 15/05/26	946,372	0.05	EUR 890,000	Italy Buoni Poliennali Del Tesoro, 2.300%, 15/10/21	1,030,551	0.05
EUR 600,000	Ireland Government Bond, 0.200%, 15/05/27	694,477	0.03	EUR 900,000	Italy Buoni Poliennali Del Tesoro, 0.350%, 01/11/21	1,016,748	0.05
EUR 551,000	Ireland Government Bond, 0.900%, 15/05/28	672,442	0.03	EUR 1,105,000	Italy Buoni Poliennali Del Tesoro, 2.150%, 15/12/21	1,281,329	0.06
EUR 706,000	Ireland Government Bond, 1.100%, 15/05/29	878,653	0.04	EUR 1,658,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/22	2,017,414	0.09
EUR 634,628	Ireland Government Bond, 2.400%, 15/05/30	886,288	0.04	EUR 1,343,000	Italy Buoni Poliennali Del Tesoro, 1.200%, 01/04/22	1,538,121	0.07
EUR 324,000	Ireland Government Bond, 1.350%, 18/03/31	416,623	0.02	EUR 1,243,000	Italy Buoni Poliennali Del Tesoro, 1.350%, 15/04/22	1,427,780	0.07
EUR 244,000	Ireland Government Bond, 1.300%, 15/05/33	315,869	0.02	EUR 1,255,000	Italy Buoni Poliennali Del Tesoro, 1.000%, 15/07/22	1,436,095	0.07
EUR 200,000	Ireland Government Bond, 0.400%, 15/05/35	230,315	0.01	EUR 1,258,000	Italy Buoni Poliennali Del Tesoro, 0.900%, 01/08/22	1,436,674	0.07
EUR 461,000	Ireland Government Bond, 1.700%, 15/05/37	636,891	0.03	EUR 1,498,000	Italy Buoni Poliennali Del Tesoro, 5.500%, 01/09/22	1,878,622	0.09
EUR 535,074	Ireland Government Bond, 2.000%, 18/02/45	814,018	0.04	EUR 987,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/09/22	1,140,686	0.05
EUR 303,000	Ireland Government Bond, 1.500%, 15/05/50	421,105	0.02	EUR 1,729,000	Italy Buoni Poliennali Del Tesoro, 5.500%, 01/11/22	2,182,492	0.10
<b>Total Ireland</b>		<b>10,035,664</b>	<b>0.47</b>	EUR 1,100,000	Italy Buoni Poliennali Del Tesoro, 0.050%, 15/01/23	1,231,610	0.06
Israel				EUR 1,097,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 01/03/23	1,256,306	0.06
ILS 591,000	Israel Government Bond - Fixed, 5.500%, 31/01/22	185,533	0.01	EUR 1,350,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 15/03/23	1,546,138	0.07
ILS 580,000	Israel Government Bond - Fixed, 0.750%, 31/07/22	169,897	0.01	EUR 1,308,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/05/23	1,645,546	0.08
ILS 840,000	Israel Government Bond - Fixed, 1.250%, 30/11/22	249,368	0.01	EUR 750,000	Italy Buoni Poliennali Del Tesoro, 0.600%, 15/06/23	851,216	0.04
ILS 1,516,000	Israel Government Bond - Fixed, 4.250%, 31/03/23	487,348	0.02				



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.39% (continued)				Government Bonds - 96.39% (continued)			
Italy (continued)				Italy (continued)			
EUR 1,459,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/08/23	1,863,011	0.09	EUR 1,432,000	Italy Buoni Poliennali Del Tesoro, 3.000%, 01/08/29	1,864,047	0.09
EUR 1,558,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/10/23	1,870,784	0.09	EUR 1,524,406	Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29	2,325,184	0.11
EUR 1,243,000	Italy Buoni Poliennali Del Tesoro, 0.650%, 15/10/23	1,412,521	0.07	EUR 1,830,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30	2,481,359	0.12
EUR 351,297	Italy Buoni Poliennali Del Tesoro, 9.000%, 01/11/23	507,798	0.02	EUR 1,350,000	Italy Buoni Poliennali Del Tesoro, 1.350%, 01/04/30	1,536,631	0.07
EUR 1,781,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/24	2,295,899	0.11	EUR 1,200,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 01/08/30	1,311,161	0.06
EUR 842,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 15/05/24	996,202	0.05	EUR 1,864,000	Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31	3,067,681	0.14
EUR 1,147,000	Italy Buoni Poliennali Del Tesoro, 1.750%, 01/07/24	1,351,571	0.06	EUR 1,518,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/03/32	1,754,061	0.08
EUR 1,347,000	Italy Buoni Poliennali Del Tesoro, 3.750%, 01/09/24	1,711,661	0.08	EUR 1,249,000	Italy Buoni Poliennali Del Tesoro, 5.750%, 01/02/33	2,081,538	0.10
EUR 1,045,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/11/24	1,219,536	0.06	EUR 1,171,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/33	1,459,040	0.07
EUR 1,247,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24	1,516,997	0.07	EUR 1,733,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/34	2,767,204	0.13
EUR 1,669,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/25	2,251,394	0.11	EUR 1,089,000	Italy Buoni Poliennali Del Tesoro, 3.350%, 01/03/35	1,491,975	0.07
EUR 942,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/05/25	1,098,074	0.05	EUR 500,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 01/03/36	545,407	0.03
EUR 1,237,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25	1,446,452	0.07	EUR 973,000	Italy Buoni Poliennali Del Tesoro, 2.250%, 01/09/36	1,178,284	0.06
EUR 1,100,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 01/07/25	1,304,392	0.06	EUR 1,977,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/37	2,919,648	0.14
EUR 1,132,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 15/11/25	1,389,519	0.06	EUR 1,145,000	Italy Buoni Poliennali Del Tesoro, 2.950%, 01/09/38	1,503,458	0.07
EUR 1,316,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/12/25	1,578,145	0.07	EUR 1,527,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/39	2,565,835	0.12
EUR 1,681,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26	2,276,644	0.11	EUR 506,000	Italy Buoni Poliennali Del Tesoro, 3.100%, 01/03/40	677,084	0.03
EUR 1,445,000	Italy Buoni Poliennali Del Tesoro, 1.600%, 01/06/26	1,698,192	0.08	EUR 1,454,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/40	2,453,934	0.12
EUR 1,110,000	Italy Buoni Poliennali Del Tesoro, 2.100%, 15/07/26	1,338,491	0.06	EUR 1,228,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/44	2,068,663	0.10
EUR 363,000	Italy Buoni Poliennali Del Tesoro, 7.250%, 01/11/26	567,625	0.03	EUR 1,093,000	Italy Buoni Poliennali Del Tesoro, 3.250%, 01/09/46	1,497,700	0.07
EUR 1,351,000	Italy Buoni Poliennali Del Tesoro, 1.250%, 01/12/26	1,554,309	0.07	EUR 1,077,000	Italy Buoni Poliennali Del Tesoro, 2.700%, 01/03/47	1,346,648	0.06
EUR 1,100,000	Italy Buoni Poliennali Del Tesoro, 0.850%, 15/01/27	1,231,586	0.06	EUR 1,072,000	Italy Buoni Poliennali Del Tesoro, 3.450%, 01/03/48	1,522,901	0.07
EUR 980,000	Italy Buoni Poliennali Del Tesoro, 2.200%, 01/06/27	1,192,848	0.06	EUR 951,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 01/09/49	1,446,143	0.07
EUR 1,453,000	Italy Buoni Poliennali Del Tesoro, 2.050%, 01/08/27	1,751,999	0.08	EUR 850,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/50	1,004,626	0.05
EUR 1,464,991	Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27	2,276,187	0.11	EUR 641,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/03/67	804,150	0.04
EUR 1,750,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/02/28	2,105,909	0.10	EUR 926,000	Italy Certificati di Credito del Tesoro Zero Coupon, zero coupon, 29/06/21	1,040,890	0.05
EUR 1,697,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28	2,452,279	0.12	EUR 1,100,000	Italy Certificati di Credito del Tesoro Zero Coupon, zero coupon, 29/11/21	1,235,218	0.06
EUR 1,266,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/12/28	1,616,610	0.08				
				Total Italy		116,725,591	5.52

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.39% (continued)				Government Bonds - 96.39% (continued)			
Japan				Japan (continued)			
JPY 595,000,000	Japan Government Five Year Bond, 0.100%, 20/06/21	5,529,471	0.26	JPY 100,400,000	Japan Government Ten Year Bond, 1.200%, 20/06/21	943,091	0.04
JPY 583,400,000	Japan Government Five Year Bond, 0.100%, 20/09/21	5,424,806	0.26	JPY 285,600,000	Japan Government Ten Year Bond, 1.000%, 20/09/21	2,685,225	0.13
JPY 568,900,000	Japan Government Five Year Bond, 0.100%, 20/12/21	5,293,246	0.25	JPY 46,400,000	Japan Government Ten Year Bond, 1.100%, 20/09/21	436,767	0.02
JPY 580,500,000	Japan Government Five Year Bond, 0.100%, 20/03/22	5,403,705	0.26	JPY 334,400,000	Japan Government Ten Year Bond, 1.000%, 20/12/21	3,152,445	0.15
JPY 531,400,000	Japan Government Five Year Bond, 0.100%, 20/06/22	4,948,224	0.23	JPY 164,000,000	Japan Government Ten Year Bond, 1.100%, 20/12/21	1,548,351	0.07
JPY 522,500,000	Japan Government Five Year Bond, 0.100%, 20/09/22	4,869,709	0.23	JPY 52,200,000	Japan Government Ten Year Bond, 0.900%, 20/03/22	492,553	0.02
JPY 580,500,000	Japan Government Five Year Bond, 0.100%, 20/12/22	5,413,121	0.26	JPY 421,500,000	Japan Government Ten Year Bond, 1.000%, 20/03/22	3,983,748	0.19
JPY 726,500,000	Japan Government Five Year Bond, 0.100%, 20/03/23	6,778,669	0.32	JPY 175,000,000	Japan Government Ten Year Bond, 0.800%, 20/06/22	1,652,188	0.08
JPY 508,000,000	Japan Government Five Year Bond, 0.100%, 20/06/23	4,744,457	0.22	JPY 58,100,000	Japan Government Ten Year Bond, 0.900%, 20/06/22	549,593	0.03
JPY 405,500,000	Japan Government Five Year Bond, 0.100%, 20/09/23	3,787,010	0.18	JPY 645,300,000	Japan Government Ten Year Bond, 0.800%, 20/09/22	6,107,097	0.29
JPY 518,400,000	Japan Government Five Year Bond, 0.100%, 20/12/23	4,844,903	0.23	JPY 142,200,000	Japan Government Ten Year Bond, 0.700%, 20/12/22	1,345,565	0.06
JPY 364,400,000	Japan Government Five Year Bond, 0.100%, 20/03/24	3,406,584	0.16	JPY 435,400,000	Japan Government Ten Year Bond, 0.800%, 20/12/22	4,130,055	0.20
JPY 300,000,000	Japan Government Five Year Bond, 0.100%, 20/06/24	2,805,960	0.13	JPY 395,900,000	Japan Government Ten Year Bond, 0.600%, 20/03/23	3,743,665	0.18
JPY 450,000,000	Japan Government Five Year Bond, 0.100%, 20/09/24	4,210,567	0.20	JPY 788,800,000	Japan Government Ten Year Bond, 0.800%, 20/06/23	7,516,430	0.36
JPY 975,000,000	Japan Government Five Year Bond, 0.100%, 20/12/24	9,123,820	0.43	JPY 121,900,000	Japan Government Ten Year Bond, 0.600%, 20/09/23	1,156,720	0.05
JPY 11,600,000	Japan Government Forty Year Bond, 2.400%, 20/03/48	158,825	0.01	JPY 471,300,000	Japan Government Ten Year Bond, 0.800%, 20/09/23	4,501,432	0.21
JPY 35,400,000	Japan Government Forty Year Bond, 2.200%, 20/03/49	470,869	0.02	JPY 700,400,000	Japan Government Ten Year Bond, 0.600%, 20/12/23	6,657,387	0.31
JPY 37,700,000	Japan Government Forty Year Bond, 2.200%, 20/03/50	503,569	0.02	JPY 674,700,000	Japan Government Ten Year Bond, 0.600%, 20/03/24	6,424,112	0.30
JPY 58,900,000	Japan Government Forty Year Bond, 2.200%, 20/03/51	793,142	0.04	JPY 754,200,000	Japan Government Ten Year Bond, 0.600%, 20/06/24	7,193,719	0.34
JPY 65,300,000	Japan Government Forty Year Bond, 2.000%, 20/03/52	850,828	0.04	JPY 723,600,000	Japan Government Ten Year Bond, 0.500%, 20/09/24	6,887,430	0.33
JPY 66,200,000	Japan Government Forty Year Bond, 1.900%, 20/03/53	851,043	0.04	JPY 362,800,000	Japan Government Ten Year Bond, 0.300%, 20/12/24	3,425,153	0.16
JPY 128,900,000	Japan Government Forty Year Bond, 1.700%, 20/03/54	1,595,571	0.08	JPY 255,400,000	Japan Government Ten Year Bond, 0.500%, 20/12/24	2,432,934	0.11
JPY 134,100,000	Japan Government Forty Year Bond, 1.400%, 20/03/55	1,555,118	0.07	JPY 579,900,000	Japan Government Ten Year Bond, 0.400%, 20/03/25	5,503,204	0.26
JPY 211,900,000	Japan Government Forty Year Bond, 0.400%, 20/03/56	1,837,933	0.09	JPY 658,400,000	Japan Government Ten Year Bond, 0.400%, 20/06/25	6,257,928	0.30
JPY 191,600,000	Japan Government Forty Year Bond, 0.900%, 20/03/57	1,942,249	0.09	JPY 624,100,000	Japan Government Ten Year Bond, 0.400%, 20/09/25	5,939,377	0.28
JPY 168,400,000	Japan Government Forty Year Bond, 0.800%, 20/03/58	1,656,060	0.08	JPY 658,000,000	Japan Government Ten Year Bond, 0.300%, 20/12/25	6,237,475	0.29
JPY 178,500,000	Japan Government Forty Year Bond, 0.500%, 20/03/59	1,588,143	0.07	JPY 703,700,000	Japan Government Ten Year Bond, 0.100%, 20/03/26	6,604,285	0.31
JPY 191,600,000	Japan Government Ten Year Bond, 1.100%, 20/06/21	1,798,058	0.08	JPY 761,300,000	Japan Government Ten Year Bond, 0.100%, 20/06/26	7,144,725	0.34

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.39% (continued)				Government Bonds - 96.39% (continued)			
Japan (continued)				Japan (continued)			
JPY 663,600,000	Japan Government Ten Year Bond, 0.100%, 20/09/26	6,228,927	0.29	JPY 45,600,000	Japan Government Thirty Year Bond, 2.500%, 20/06/36	567,898	0.03
JPY 693,400,000	Japan Government Ten Year Bond, 0.100%, 20/12/26	6,512,439	0.31	JPY 36,300,000	Japan Government Thirty Year Bond, 2.500%, 20/09/36	453,127	0.02
JPY 628,600,000	Japan Government Ten Year Bond, 0.100%, 20/03/27	5,905,059	0.28	JPY 23,800,000	Japan Government Thirty Year Bond, 2.300%, 20/12/36	291,327	0.01
JPY 634,100,000	Japan Government Ten Year Bond, 0.100%, 20/06/27	5,958,430	0.28	JPY 63,300,000	Japan Government Thirty Year Bond, 2.400%, 20/03/37	787,206	0.04
JPY 619,600,000	Japan Government Ten Year Bond, 0.100%, 20/09/27	5,822,121	0.28	JPY 56,600,000	Japan Government Thirty Year Bond, 2.500%, 20/09/37	715,473	0.03
JPY 620,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/27	5,827,259	0.28	JPY 120,500,000	Japan Government Thirty Year Bond, 2.500%, 20/03/38	1,531,054	0.07
JPY 862,300,000	Japan Government Ten Year Bond, 0.100%, 20/03/28	8,100,992	0.38	JPY 5,800,000	Japan Government Thirty Year Bond, 2.400%, 20/09/38	73,118	0.00
JPY 755,700,000	Japan Government Ten Year Bond, 0.100%, 20/06/28	7,097,353	0.34	JPY 21,800,000	Japan Government Thirty Year Bond, 2.300%, 20/03/39	272,390	0.01
JPY 666,700,000	Japan Government Ten Year Bond, 0.100%, 20/09/28	6,258,891	0.30	JPY 17,400,000	Japan Government Thirty Year Bond, 2.200%, 20/09/39	215,077	0.01
JPY 626,500,000	Japan Government Ten Year Bond, 0.100%, 20/12/28	5,878,305	0.28	JPY 78,400,000	Japan Government Thirty Year Bond, 2.300%, 20/03/40	988,333	0.05
JPY 560,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/29	5,250,717	0.25	JPY 187,500,000	Japan Government Thirty Year Bond, 2.000%, 20/09/40	2,268,561	0.11
JPY 508,100,000	Japan Government Ten Year Bond, 0.100%, 20/06/29	4,760,179	0.22	JPY 97,200,000	Japan Government Thirty Year Bond, 2.200%, 20/03/41	1,216,791	0.06
JPY 450,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/29	4,208,356	0.20	JPY 131,200,000	Japan Government Thirty Year Bond, 2.000%, 20/09/41	1,599,355	0.08
JPY 800,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/29	7,472,327	0.36	JPY 306,700,000	Japan Government Thirty Year Bond, 2.000%, 20/03/42	3,754,484	0.18
JPY 7,300,000	Japan Government Thirty Year Bond, 1.800%, 22/11/32	81,478	0.00	JPY 335,600,000	Japan Government Thirty Year Bond, 1.900%, 20/09/42	4,058,121	0.19
JPY 17,400,000	Japan Government Thirty Year Bond, 1.400%, 20/12/32	186,324	0.01	JPY 151,000,000	Japan Government Thirty Year Bond, 1.800%, 20/03/43	1,807,353	0.09
JPY 50,400,000	Japan Government Thirty Year Bond, 1.700%, 20/06/33	558,308	0.03	JPY 129,500,000	Japan Government Thirty Year Bond, 1.900%, 20/06/43	1,573,326	0.07
JPY 8,700,000	Japan Government Thirty Year Bond, 2.100%, 20/09/33	100,786	0.00	JPY 134,200,000	Japan Government Thirty Year Bond, 1.800%, 20/09/43	1,605,101	0.08
JPY 31,600,000	Japan Government Thirty Year Bond, 2.000%, 20/12/33	363,081	0.02	JPY 194,500,000	Japan Government Thirty Year Bond, 1.700%, 20/12/43	2,297,727	0.11
JPY 77,200,000	Japan Government Thirty Year Bond, 2.400%, 20/03/34	927,767	0.04	JPY 142,800,000	Japan Government Thirty Year Bond, 1.700%, 20/03/44	1,688,570	0.08
JPY 70,800,000	Japan Government Thirty Year Bond, 2.500%, 20/06/34	861,918	0.04	JPY 279,300,000	Japan Government Thirty Year Bond, 1.700%, 20/06/44	3,295,758	0.16
JPY 22,100,000	Japan Government Thirty Year Bond, 2.500%, 20/09/34	269,807	0.01	JPY 196,900,000	Japan Government Thirty Year Bond, 1.700%, 20/09/44	2,326,079	0.11
JPY 46,400,000	Japan Government Thirty Year Bond, 2.400%, 20/12/34	561,832	0.03	JPY 193,400,000	Japan Government Thirty Year Bond, 1.500%, 20/12/44	2,211,681	0.10
JPY 26,700,000	Japan Government Thirty Year Bond, 2.300%, 20/03/35	320,568	0.01	JPY 241,600,000	Japan Government Thirty Year Bond, 1.500%, 20/03/45	2,764,857	0.13
JPY 16,150,000	Japan Government Thirty Year Bond, 2.300%, 20/06/35	194,370	0.01	JPY 192,900,000	Japan Government Thirty Year Bond, 1.600%, 20/06/45	2,244,138	0.11
JPY 93,500,000	Japan Government Thirty Year Bond, 2.500%, 20/09/35	1,153,581	0.05	JPY 174,200,000	Japan Government Thirty Year Bond, 1.400%, 20/09/45	1,954,056	0.09
JPY 12,200,000	Japan Government Thirty Year Bond, 2.300%, 20/12/35	147,611	0.01	JPY 285,800,000	Japan Government Thirty Year Bond, 1.400%, 20/12/45	3,206,253	0.15
JPY 87,100,000	Japan Government Thirty Year Bond, 2.500%, 20/03/36	1,081,813	0.05	JPY 270,100,000	Japan Government Thirty Year Bond, 0.800%, 20/03/46	2,677,767	0.13

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.39% (continued)				Government Bonds - 96.39% (continued)			
Japan (continued)				Japan (continued)			
JPY 273,000,000	Japan Government Thirty Year Bond, 0.300%, 20/06/46	2,394,029	0.11	JPY 17,400,000	Japan Government Twenty Year Bond, 1.900%, 20/12/23	172,711	0.01
JPY 153,800,000	Japan Government Thirty Year Bond, 0.500%, 20/09/46	1,414,943	0.07	JPY 11,600,000	Japan Government Twenty Year Bond, 1.900%, 20/03/24	115,645	0.01
JPY 209,000,000	Japan Government Thirty Year Bond, 0.600%, 20/12/46	1,968,147	0.09	JPY 20,300,000	Japan Government Twenty Year Bond, 2.100%, 20/03/24	203,781	0.01
JPY 249,600,000	Japan Government Thirty Year Bond, 0.800%, 20/03/47	2,462,199	0.12	JPY 5,800,000	Japan Government Twenty Year Bond, 2.200%, 20/03/24	58,425	0.00
JPY 148,000,000	Japan Government Thirty Year Bond, 0.800%, 20/06/47	1,462,331	0.07	JPY 11,600,000	Japan Government Twenty Year Bond, 2.200%, 20/06/24	117,483	0.01
JPY 227,200,000	Japan Government Thirty Year Bond, 0.800%, 20/09/47	2,246,223	0.11	JPY 17,400,000	Japan Government Twenty Year Bond, 2.400%, 20/06/24	177,550	0.01
JPY 200,300,000	Japan Government Thirty Year Bond, 0.800%, 20/12/47	1,979,013	0.09	JPY 49,300,000	Japan Government Twenty Year Bond, 2.100%, 20/09/24	500,174	0.02
JPY 240,900,000	Japan Government Thirty Year Bond, 0.800%, 20/03/48	2,372,849	0.11	JPY 47,900,000	Japan Government Twenty Year Bond, 2.000%, 20/12/24	486,113	0.02
JPY 202,100,000	Japan Government Thirty Year Bond, 0.700%, 20/06/48	1,941,554	0.09	JPY 11,600,000	Japan Government Twenty Year Bond, 2.100%, 20/12/24	118,213	0.01
JPY 250,900,000	Japan Government Thirty Year Bond, 0.900%, 20/09/48	2,527,279	0.12	JPY 26,100,000	Japan Government Twenty Year Bond, 2.000%, 20/03/25	266,051	0.01
JPY 201,300,000	Japan Government Thirty Year Bond, 0.700%, 20/12/48	1,928,849	0.09	JPY 29,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/25	296,857	0.01
JPY 211,100,000	Japan Government Thirty Year Bond, 0.500%, 20/03/49	1,919,320	0.09	JPY 20,300,000	Japan Government Twenty Year Bond, 1.900%, 20/06/25	206,931	0.01
JPY 138,200,000	Japan Government Thirty Year Bond, 0.400%, 20/06/49	1,221,799	0.06	JPY 34,800,000	Japan Government Twenty Year Bond, 2.100%, 20/06/25	357,967	0.02
JPY 155,000,000	Japan Government Thirty Year Bond, 0.400%, 20/09/49	1,368,112	0.06	JPY 14,500,000	Japan Government Twenty Year Bond, 2.000%, 20/09/25	149,220	0.01
JPY 255,000,000	Japan Government Thirty Year Bond, 0.400%, 20/12/49	2,246,348	0.10	JPY 58,100,000	Japan Government Twenty Year Bond, 2.100%, 20/09/25	600,748	0.03
JPY 197,300,000	Japan Government Twenty Year Bond, 2.100%, 20/12/21	1,889,515	0.09	JPY 25,900,000	Japan Government Twenty Year Bond, 2.000%, 20/12/25	267,854	0.01
JPY 4,400,000	Japan Government Twenty Year Bond, 2.200%, 20/12/21	42,198	0.00	JPY 58,100,000	Japan Government Twenty Year Bond, 2.100%, 20/12/25	603,850	0.03
JPY 5,500,000	Japan Government Twenty Year Bond, 2.000%, 21/03/22	52,867	0.00	JPY 19,300,000	Japan Government Twenty Year Bond, 2.100%, 20/03/26	201,555	0.01
JPY 87,100,000	Japan Government Twenty Year Bond, 1.900%, 20/06/22	839,893	0.04	JPY 58,100,000	Japan Government Twenty Year Bond, 2.200%, 20/03/26	609,812	0.03
JPY 7,000,000	Japan Government Twenty Year Bond, 2.000%, 20/06/22	67,628	0.00	JPY 58,100,000	Japan Government Twenty Year Bond, 2.300%, 20/03/26	613,296	0.03
JPY 3,200,000	Japan Government Twenty Year Bond, 1.900%, 20/09/22	31,014	0.00	JPY 185,800,000	Japan Government Twenty Year Bond, 2.300%, 20/06/26	1,971,459	0.09
JPY 25,500,000	Japan Government Twenty Year Bond, 1.400%, 20/12/22	245,423	0.01	JPY 34,800,000	Japan Government Twenty Year Bond, 2.200%, 20/09/26	368,886	0.02
JPY 58,100,000	Japan Government Twenty Year Bond, 1.700%, 20/12/22	563,158	0.03	JPY 206,100,000	Japan Government Twenty Year Bond, 2.100%, 20/12/26	2,183,531	0.10
JPY 58,100,000	Japan Government Twenty Year Bond, 1.000%, 20/03/23	555,409	0.03	JPY 46,400,000	Japan Government Twenty Year Bond, 2.100%, 20/06/27	496,136	0.02
JPY 2,950,000	Japan Government Twenty Year Bond, 0.800%, 20/06/23	28,102	0.00	JPY 12,100,000	Japan Government Twenty Year Bond, 2.300%, 20/06/27	130,953	0.01
JPY 17,400,000	Japan Government Twenty Year Bond, 1.800%, 20/06/23	170,603	0.01	JPY 46,400,000	Japan Government Twenty Year Bond, 2.100%, 20/09/27	498,566	0.02
JPY 8,700,000	Japan Government Twenty Year Bond, 1.900%, 20/09/23	85,940	0.00	JPY 29,000,000	Japan Government Twenty Year Bond, 2.200%, 20/09/27	313,451	0.01
JPY 20,300,000	Japan Government Twenty Year Bond, 1.800%, 20/12/23	200,768	0.01	JPY 48,800,000	Japan Government Twenty Year Bond, 2.100%, 20/12/27	526,453	0.02

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.39% (continued)				Government Bonds - 96.39% (continued)			
Japan (continued)				Japan (continued)			
JPY 29,000,000	Japan Government Twenty Year Bond, 2.400%, 20/03/28	320,324	0.01	JPY 214,800,000	Japan Government Twenty Year Bond, 1.800%, 20/03/32	2,379,515	0.11
JPY 10,150,000	Japan Government Twenty Year Bond, 2.400%, 20/06/28	112,621	0.01	JPY 18,600,000	Japan Government Twenty Year Bond, 1.500%, 20/06/32	200,405	0.01
JPY 12,200,000	Japan Government Twenty Year Bond, 2.100%, 20/09/28	133,164	0.01	JPY 227,200,000	Japan Government Twenty Year Bond, 1.600%, 20/06/32	2,472,802	0.12
JPY 58,100,000	Japan Government Twenty Year Bond, 2.200%, 20/09/28	638,634	0.03	JPY 128,000,000	Japan Government Twenty Year Bond, 1.700%, 20/06/32	1,407,306	0.07
JPY 2,900,000	Japan Government Twenty Year Bond, 1.900%, 20/12/28	31,298	0.00	JPY 458,200,000	Japan Government Twenty Year Bond, 1.700%, 20/09/32	5,046,677	0.24
JPY 29,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/28	317,582	0.01	JPY 238,600,000	Japan Government Twenty Year Bond, 1.700%, 20/12/32	2,632,949	0.12
JPY 10,750,000	Japan Government Twenty Year Bond, 1.900%, 20/03/29	116,372	0.01	JPY 46,400,000	Japan Government Twenty Year Bond, 1.800%, 20/12/32	517,241	0.02
JPY 11,600,000	Japan Government Twenty Year Bond, 2.100%, 20/03/29	127,452	0.01	JPY 243,800,000	Japan Government Twenty Year Bond, 1.500%, 20/03/33	2,638,536	0.12
JPY 8,700,000	Japan Government Twenty Year Bond, 2.100%, 20/06/29	95,939	0.00	JPY 240,900,000	Japan Government Twenty Year Bond, 1.600%, 20/03/33	2,634,928	0.12
JPY 9,900,000	Japan Government Twenty Year Bond, 2.200%, 20/06/29	109,990	0.00	JPY 421,100,000	Japan Government Twenty Year Bond, 1.700%, 20/06/33	4,664,243	0.22
JPY 398,400,000	Japan Government Twenty Year Bond, 2.100%, 20/09/29	4,412,220	0.21	JPY 433,800,000	Japan Government Twenty Year Bond, 1.700%, 20/09/33	4,819,026	0.23
JPY 29,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/29	321,845	0.02	JPY 438,500,000	Japan Government Twenty Year Bond, 1.600%, 20/12/33	4,821,610	0.23
JPY 165,400,000	Japan Government Twenty Year Bond, 2.200%, 20/12/29	1,849,901	0.09	JPY 294,500,000	Japan Government Twenty Year Bond, 1.500%, 20/03/34	3,205,637	0.15
JPY 275,700,000	Japan Government Twenty Year Bond, 2.100%, 20/03/30	3,069,563	0.14	JPY 336,700,000	Japan Government Twenty Year Bond, 1.500%, 20/06/34	3,680,995	0.17
JPY 29,000,000	Japan Government Twenty Year Bond, 2.200%, 20/03/30	325,676	0.02	JPY 374,400,000	Japan Government Twenty Year Bond, 1.400%, 20/09/34	4,036,760	0.19
JPY 52,200,000	Japan Government Twenty Year Bond, 1.600%, 20/06/30	559,368	0.03	JPY 376,900,000	Japan Government Twenty Year Bond, 1.200%, 20/12/34	3,975,747	0.19
JPY 11,600,000	Japan Government Twenty Year Bond, 1.800%, 20/06/30	126,441	0.01	JPY 316,400,000	Japan Government Twenty Year Bond, 1.200%, 20/03/35	3,341,959	0.16
JPY 81,000,000	Japan Government Twenty Year Bond, 1.900%, 20/09/30	891,747	0.04	JPY 374,000,000	Japan Government Twenty Year Bond, 1.300%, 20/06/35	4,002,634	0.19
JPY 163,300,000	Japan Government Twenty Year Bond, 2.100%, 20/12/30	1,834,467	0.09	JPY 304,800,000	Japan Government Twenty Year Bond, 1.200%, 20/09/35	3,213,841	0.15
JPY 15,700,000	Japan Government Twenty Year Bond, 1.900%, 20/03/31	173,802	0.01	JPY 407,700,000	Japan Government Twenty Year Bond, 1.000%, 20/12/35	4,194,943	0.20
JPY 124,200,000	Japan Government Twenty Year Bond, 2.200%, 20/03/31	1,411,587	0.07	JPY 364,800,000	Japan Government Twenty Year Bond, 0.400%, 20/03/36	3,438,726	0.16
JPY 254,900,000	Japan Government Twenty Year Bond, 1.900%, 20/06/31	2,828,484	0.13	JPY 319,300,000	Japan Government Twenty Year Bond, 0.200%, 20/06/36	2,913,907	0.14
JPY 43,000,000	Japan Government Twenty Year Bond, 1.700%, 20/09/31	469,817	0.02	JPY 310,600,000	Japan Government Twenty Year Bond, 0.500%, 20/09/36	2,967,175	0.14
JPY 249,000,000	Japan Government Twenty Year Bond, 1.800%, 20/09/31	2,745,751	0.13	JPY 296,100,000	Japan Government Twenty Year Bond, 0.600%, 20/12/36	2,868,452	0.14
JPY 8,100,000	Japan Government Twenty Year Bond, 1.700%, 20/12/31	88,667	0.00	JPY 284,500,000	Japan Government Twenty Year Bond, 0.700%, 20/03/37	2,797,770	0.13
JPY 341,100,000	Japan Government Twenty Year Bond, 1.800%, 20/12/31	3,769,853	0.18	JPY 317,200,000	Japan Government Twenty Year Bond, 0.600%, 20/06/37	3,073,828	0.15
JPY 186,600,000	Japan Government Twenty Year Bond, 1.600%, 20/03/32	2,026,284	0.10	JPY 165,400,000	Japan Government Twenty Year Bond, 0.600%, 20/09/37	1,602,227	0.08
JPY 58,100,000	Japan Government Twenty Year Bond, 1.700%, 20/03/32	637,466	0.03	JPY 239,900,000	Japan Government Twenty Year Bond, 0.600%, 20/12/37	2,317,858	0.11

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.39% (continued)				Government Bonds - 96.39% (continued)			
Japan (continued)				Korea (continued)			
JPY 182,200,000	Japan Government Twenty Year Bond, 0.500%, 20/03/38	1,730,279	0.08	KRW 695,000,000	Korea Treasury Bond, 3.500%, 10/03/24	629,617	0.03
JPY 207,900,000	Japan Government Twenty Year Bond, 0.500%, 20/06/38	1,971,875	0.09	KRW 600,000,000	Korea Treasury Bond, 1.375%, 10/09/24	505,060	0.02
JPY 284,000,000	Japan Government Twenty Year Bond, 0.700%, 20/09/38	2,783,956	0.13	KRW 1,395,000,000	Korea Treasury Bond, 3.000%, 10/09/24	1,249,638	0.06
JPY 233,000,000	Japan Government Twenty Year Bond, 0.500%, 20/12/38	2,206,011	0.10	KRW 520,000,000	Korea Treasury Bond, 2.250%, 10/06/25	454,804	0.02
JPY 174,000,000	Japan Government Twenty Year Bond, 0.400%, 20/03/39	1,616,893	0.08	KRW 900,000,000	Korea Treasury Bond, 2.250%, 10/12/25	789,906	0.04
JPY 175,000,000	Japan Government Twenty Year Bond, 0.300%, 20/06/39	1,595,187	0.08	KRW 405,000,000	Korea Treasury Bond, 1.875%, 10/06/26	349,343	0.02
JPY 250,000,000	Japan Government Twenty Year Bond, 0.300%, 20/09/39	2,276,058	0.11	KRW 755,000,000	Korea Treasury Bond, 1.500%, 10/12/26	638,240	0.03
JPY 175,000,000	Japan Government Twenty Year Bond, 0.300%, 20/12/39	1,591,440	0.08	KRW 1,625,000,000	Korea Treasury Bond, 2.125%, 10/06/27	1,430,867	0.07
JPY 135,000,000	Japan Government Twenty Year Bond, 0.400%, 20/03/40	1,249,405	0.06	KRW 1,685,000,000	Korea Treasury Bond, 2.375%, 10/12/27	1,509,783	0.07
JPY 150,000,000	Japan Government Two Year Bond, 0.100%, 01/06/21	1,394,276	0.07	KRW 1,725,000,000	Korea Treasury Bond, 2.625%, 10/06/28	1,577,088	0.08
JPY 274,200,000	Japan Government Two Year Bond, 0.100%, 01/07/21	2,548,788	0.12	KRW 1,715,000,000	Korea Treasury Bond, 2.375%, 10/12/28	1,541,725	0.07
JPY 200,000,000	Japan Government Two Year Bond, 0.100%, 01/08/21	1,859,295	0.09	KRW 1,780,000,000	Korea Treasury Bond, 1.875%, 10/06/29	1,541,261	0.07
JPY 200,000,000	Japan Government Two Year Bond, 0.100%, 01/09/21	1,859,610	0.09	KRW 1,800,000,000	Korea Treasury Bond, 1.375%, 10/12/29	1,493,722	0.07
JPY 300,000,000	Japan Government Two Year Bond, 0.100%, 01/10/21	2,790,054	0.13	KRW 70,000,000	Korea Treasury Bond, 5.500%, 10/12/29	79,434	0.00
JPY 50,000,000	Japan Government Two Year Bond, 0.100%, 01/11/21	465,083	0.02	KRW 323,000,000	Korea Treasury Bond, 4.750%, 10/12/30	355,293	0.02
JPY 200,000,000	Japan Government Two Year Bond, 0.100%, 01/12/21	1,860,592	0.09	KRW 445,000,000	Korea Treasury Bond, 4.000%, 10/12/31	469,517	0.02
JPY 1,170,000,000	Japan Government Two Year Bond, 0.100%, 01/01/22	10,892,266	0.52	KRW 625,000,000	Korea Treasury Bond, 3.750%, 10/12/33	663,492	0.03
<b>Total Japan</b>		<b>550,318,158</b>	<b>26.02</b>	KRW 425,000,000	Korea Treasury Bond, 2.625%, 10/09/35	407,217	0.02
<b>Korea</b>				KRW 375,000,000	Korea Treasury Bond, 1.500%, 10/09/36	311,482	0.02
KRW 335,000,000	Korea Treasury Bond, 2.000%, 10/12/21	283,749	0.01	KRW 1,305,000,000	Korea Treasury Bond, 2.250%, 10/09/37	1,199,133	0.06
KRW 1,580,000,000	Korea Treasury Bond, 1.875%, 10/03/22	1,337,966	0.06	KRW 1,445,000,000	Korea Treasury Bond, 2.375%, 10/09/38	1,348,715	0.06
KRW 870,000,000	Korea Treasury Bond, 1.625%, 10/06/22	734,703	0.04	KRW 1,000,000,000	Korea Treasury Bond, 1.125%, 10/09/39	768,400	0.04
KRW 275,000,000	Korea Treasury Bond, 3.750%, 10/06/22	241,562	0.01	KRW 480,000,000	Korea Treasury Bond, 3.000%, 10/12/42	507,028	0.02
KRW 1,770,000,000	Korea Treasury Bond, 2.000%, 10/09/22	1,509,073	0.07	KRW 430,000,000	Korea Treasury Bond, 2.750%, 10/12/44	442,369	0.02
KRW 1,685,000,000	Korea Treasury Bond, 2.375%, 10/03/23	1,456,229	0.07	KRW 420,000,000	Korea Treasury Bond, 2.000%, 10/03/46	378,679	0.02
KRW 145,000,000	Korea Treasury Bond, 3.000%, 10/03/23	127,257	0.01	KRW 2,325,000,000	Korea Treasury Bond, 2.125%, 10/03/47	2,157,668	0.10
KRW 1,570,000,000	Korea Treasury Bond, 2.250%, 10/09/23	1,358,970	0.06	KRW 2,355,000,000	Korea Treasury Bond, 2.625%, 10/03/48	2,402,341	0.11
KRW 280,000,000	Korea Treasury Bond, 3.375%, 10/09/23	250,595	0.01				
KRW 1,925,000,000	Korea Treasury Bond, 1.875%, 10/03/24	1,650,809	0.08				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.39% (continued)				Government Bonds - 96.39% (continued)			
Korea (continued)				Mexico (continued)			
KRW 2,115,000,000	Korea Treasury Bond, 2.000%, 10/03/49	1,918,542	0.09	MXN 21,425,000	Mexican Bonos, 7.500%, 03/06/27	1,034,625	0.05
KRW 900,000,000	Korea Treasury Bond, 1.500%, 10/03/50	734,029	0.04	MXN 17,599,000	Mexican Bonos, 8.500%, 31/05/29	902,944	0.04
<b>Total Korea</b>		<b>36,805,306</b>	<b>1.74</b>	MXN 10,200,000	Mexican Bonos, 7.750%, 29/05/31	500,183	0.02
Latvia				MXN 7,825,000	Mexican Bonos, 7.750%, 23/11/34	385,876	0.02
EUR 100,000	Latvia Government International Bond, 0.375%, 07/10/26	116,149	0.00	MXN 5,350,000	Mexican Bonos, 10.000%, 20/11/36	313,700	0.02
EUR 100,000	Latvia Government International Bond, 1.125%, 30/05/28	123,430	0.00	MXN 10,575,000	Mexican Bonos, 8.500%, 18/11/38	544,347	0.03
EUR 100,000	Latvia Government International Bond, 1.375%, 16/05/36	131,734	0.01	MXN 13,450,000	Mexican Bonos, 7.750%, 13/11/42	638,350	0.03
EUR 100,000	Latvia Government International Bond, 2.250%, 15/02/47	159,959	0.01	MXN 10,300,000	Mexican Bonos, 8.000%, 07/11/47	501,150	0.02
<b>Total Latvia</b>		<b>531,272</b>	<b>0.02</b>	<b>Total Mexico</b>		<b>9,909,245</b>	<b>0.47</b>
Lithuania				Netherlands			
EUR 176,000	Lithuania Government International Bond, 2.125%, 29/10/26	228,510	0.01	EUR 976,708	Netherlands Government Bond, 3.250%, 15/07/21	1,141,056	0.05
EUR 58,000	Lithuania Government International Bond, 0.950%, 26/05/27	70,697	0.00	EUR 1,079,000	Netherlands Government Bond, zero coupon, 15/01/22	1,223,610	0.06
EUR 58,000	Lithuania Government International Bond, 2.125%, 22/10/35	82,845	0.01	EUR 1,084,646	Netherlands Government Bond, 2.250%, 15/07/22	1,291,009	0.06
EUR 29,000	Lithuania Government International Bond, 2.100%, 26/05/47	44,672	0.00	EUR 629,955	Netherlands Government Bond, 3.750%, 15/01/23	787,747	0.04
EUR 100,000	Republic of Lithuania, 1.625%, 19/06/49	143,678	0.01	EUR 121,349	Netherlands Government Bond, 7.500%, 15/01/23	164,896	0.01
<b>Total Lithuania</b>		<b>570,402</b>	<b>0.03</b>	EUR 1,369,910	Netherlands Government Bond, 1.750%, 15/07/23	1,652,118	0.08
Luxembourg				EUR 958,000	Netherlands Government Bond, zero coupon, 15/01/24	1,100,725	0.05
EUR 30,000	Luxembourg Government Bond, 2.250%, 21/03/22	35,362	0.00	EUR 975,000	Netherlands Government Bond, 2.000%, 15/07/24	1,213,328	0.06
EUR 57,000	Luxembourg Government Bond, 2.125%, 10/07/23	69,330	0.00	EUR 1,042,000	Netherlands Government Bond, 0.250%, 15/07/25	1,221,231	0.06
EUR 116,000	Luxembourg Government Bond, 0.625%, 01/02/27	139,396	0.01	EUR 831,000	Netherlands Government Bond, 0.500%, 15/07/26	993,827	0.05
EUR 58,000	Luxembourg Government Bond, 2.250%, 19/03/28	78,630	0.00	EUR 1,350,000	Netherlands Government Bond, zero coupon, 15/01/27	1,565,772	0.07
<b>Total Luxembourg</b>		<b>322,718</b>	<b>0.01</b>	EUR 1,129,000	Netherlands Government Bond, 0.750%, 15/07/27	1,380,346	0.06
Mexico				EUR 549,956	Netherlands Government Bond, 5.500%, 15/01/28	899,989	0.04
MXN 17,875,000	Mexican Bonos, 7.250%, 09/12/21	801,192	0.04	EUR 1,026,000	Netherlands Government Bond, 0.750%, 15/07/28	1,264,879	0.06
MXN 20,900,000	Mexican Bonos, 6.500%, 09/06/22	936,100	0.04	EUR 814,000	Netherlands Government Bond, 0.250%, 15/07/29	967,408	0.05
MXN 5,000,000	Mexican Bonos, 6.750%, 09/03/23	227,745	0.01	EUR 914,000	Netherlands Government Bond, 2.500%, 15/01/33	1,385,588	0.06
MXN 16,250,000	Mexican Bonos, 8.000%, 07/12/23	776,050	0.04	EUR 1,105,839	Netherlands Government Bond, 4.000%, 15/01/37	2,101,068	0.10
MXN 15,150,000	Mexican Bonos, 8.000%, 05/09/24	734,198	0.03	EUR 498,000	Netherlands Government Bond, 0.500%, 15/01/40	620,307	0.03
MXN 18,150,000	Mexican Bonos, 10.000%, 05/12/24	946,224	0.05	EUR 1,099,393	Netherlands Government Bond, 3.750%, 15/01/42	2,254,924	0.11
MXN 14,975,000	Mexican Bonos, 5.750%, 05/03/26	666,561	0.03	EUR 1,084,702	Netherlands Government Bond, 2.750%, 15/01/47	2,109,360	0.10
				<b>Total Netherlands</b>		<b>25,339,188</b>	<b>1.20</b>

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.39% (continued)				Government Bonds - 96.39% (continued)			
New Zealand				Poland (continued)			
NZD 400,000	New Zealand Government Bond, 5.500%, 15/04/23	294,498	0.01	PLN 205,000	Republic of Poland Government Bond, 5.750%, 25/04/29	71,146	0.00
NZD 755,000	New Zealand Government Bond, 2.750%, 15/04/25	539,174	0.03	PLN 2,580,000	Republic of Poland Government Bond, 2.750%, 25/10/29	734,452	0.03
NZD 290,000	New Zealand Government Bond, 4.500%, 15/04/27	234,614	0.01	<b>Total Poland</b>		<b>7,457,408</b>	<b>0.35</b>
NZD 450,000	New Zealand Government Bond, 1.500%, 15/05/31	306,709	0.01	Portugal			
NZD 232,000	New Zealand Government Bond, 3.500%, 14/04/33	193,499	0.01	EUR 639,000	Portugal Obrigacoes do Tesouro OT, 2.200%, 17/10/22	762,219	0.04
<b>Total New Zealand</b>		<b>1,568,494</b>	<b>0.07</b>	EUR 813,000	Portugal Obrigacoes do Tesouro OT, 4.950%, 25/10/23	1,075,501	0.05
Norway				EUR 958,000	Portugal Obrigacoes do Tesouro OT, 5.650%, 15/02/24	1,310,778	0.06
NOK 4,786,000	Norway Government Bond, 2.000%, 24/05/23	522,114	0.03	EUR 939,000	Portugal Obrigacoes do Tesouro OT, 2.875%, 15/10/25	1,220,543	0.06
NOK 2,470,000	Norway Government Bond, 3.000%, 14/03/24	282,167	0.01	EUR 635,000	Portugal Obrigacoes do Tesouro OT, 2.875%, 21/07/26	838,281	0.04
NOK 2,003,000	Norway Government Bond, 1.750%, 13/03/25	221,561	0.01	EUR 527,000	Portugal Obrigacoes do Tesouro OT, 4.125%, 14/04/27	753,080	0.04
NOK 2,260,000	Norway Government Bond, 1.500%, 19/02/26	248,858	0.01	EUR 500,000	Portugal Obrigacoes do Tesouro OT, 0.700%, 15/10/27	582,735	0.03
NOK 3,890,000	Norway Government Bond, 1.750%, 17/02/27	437,456	0.02	EUR 697,000	Portugal Obrigacoes do Tesouro OT, 2.125%, 17/10/28	900,198	0.04
NOK 2,320,000	Norway Government Bond, 2.000%, 26/04/28	267,703	0.01	EUR 582,000	Portugal Obrigacoes do Tesouro OT, 1.950%, 15/06/29	744,743	0.04
NOK 3,130,000	Norway Government Bond, 1.750%, 06/09/29	358,151	0.02	EUR 755,000	Portugal Obrigacoes do Tesouro OT, 3.875%, 15/02/30	1,122,910	0.05
NOK 3,000,000	Norway Government Bond, 1.375%, 19/08/30	333,850	0.02	EUR 250,000	Portugal Obrigacoes do Tesouro OT, 0.475%, 18/10/30	280,894	0.01
<b>Total Norway</b>		<b>2,671,860</b>	<b>0.13</b>	EUR 374,000	Portugal Obrigacoes do Tesouro OT, 2.250%, 18/04/34	501,566	0.02
Poland				EUR 551,000	Portugal Obrigacoes do Tesouro OT, 4.100%, 15/04/37	921,693	0.04
PLN 2,870,000	Republic of Poland Government Bond, 1.750%, 25/07/21	738,974	0.04	EUR 303,000	Portugal Obrigacoes do Tesouro OT, 4.100%, 15/02/45	543,697	0.03
PLN 2,030,000	Republic of Poland Government Bond, 5.750%, 25/10/21	551,838	0.03	<b>Total Portugal</b>		<b>11,558,838</b>	<b>0.55</b>
PLN 1,160,000	Republic of Poland Government Bond, 2.250%, 25/04/22	304,891	0.01	Russia			
PLN 750,000	Republic of Poland Government Bond, zero coupon, 25/07/22	189,166	0.01	RUB 75,000,000	Russian Federal Bond - OFZ, 7.600%, 20/07/22	1,116,584	0.05
PLN 252,000	Republic of Poland Government Bond, 5.750%, 23/09/22	71,696	0.00	RUB 50,000,000	Russian Federal Bond - OFZ, 7.400%, 17/07/24	763,946	0.04
PLN 2,235,000	Republic of Poland Government Bond, 2.500%, 25/01/23	598,672	0.03	RUB 60,000,000	Russian Federal Bond - OFZ, 7.100%, 16/10/24	908,921	0.04
PLN 1,660,000	Republic of Poland Government Bond, 4.000%, 25/10/23	470,158	0.02	RUB 50,000,000	Russian Federal Bond - OFZ, 7.150%, 12/11/25	762,353	0.04
PLN 2,280,000	Republic of Poland Government Bond, 2.500%, 25/04/24	621,839	0.03	RUB 50,000,000	Russian Federal Bond - OFZ, 7.950%, 07/10/26	797,803	0.04
PLN 1,500,000	Republic of Poland Government Bond, 2.250%, 25/10/24	406,902	0.02	RUB 35,000,000	Russian Federal Bond - OFZ, 6.900%, 23/05/29	531,633	0.02
PLN 3,425,000	Republic of Poland Government Bond, 3.250%, 25/07/25	974,835	0.05	RUB 35,000,000	Russian Federal Bond - OFZ, 7.650%, 10/04/30	556,591	0.03
PLN 2,410,000	Republic of Poland Government Bond, 2.500%, 25/07/26	664,679	0.03	RUB 25,000,000	Russian Federal Bond - OFZ, 7.700%, 23/03/33	401,351	0.02
PLN 1,620,000	Republic of Poland Government Bond, 2.500%, 25/07/27	447,055	0.02				
PLN 2,175,000	Republic of Poland Government Bond, 2.750%, 25/04/28	611,105	0.03				



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.39% (continued)				Government Bonds - 96.39% (continued)			
Russia (continued)				Slovakia (continued)			
RUB 25,000,000	Russian Federal Bond - OFZ, 7.250%, 10/05/34	388,839	0.02	EUR 186,879	Slovakia Government Bond, 1.375%, 21/01/27	231,441	0.01
RUB 20,000,000	Russian Federal Bond - OFZ, 7.700%, 16/03/39	328,538	0.01	EUR 374,000	Slovakia Government Bond, 1.000%, 12/06/28	458,666	0.02
<b>Total Russia</b>		<b>6,556,559</b>	<b>0.31</b>	EUR 114,556	Slovakia Government Bond, 3.625%, 16/01/29	170,531	0.01
Singapore				EUR 200,000	Slovakia Government Bond, 0.750%, 09/04/30	243,640	0.01
SGD 319,000	Singapore Government Bond, 1.250%, 01/10/21	231,398	0.01	EUR 500,000	Slovakia Government Bond, 1.000%, 09/10/30	626,018	0.03
SGD 203,000	Singapore Government Bond, 1.750%, 01/04/22	149,250	0.01	EUR 116,000	Slovakia Government Bond, 1.625%, 21/01/31	153,162	0.01
SGD 383,000	Singapore Government Bond, 3.125%, 01/09/22	291,223	0.01	EUR 174,000	Slovakia Government Bond, 1.875%, 09/03/37	244,076	0.01
SGD 377,000	Singapore Government Bond, 1.750%, 01/02/23	280,083	0.01	EUR 116,000	Slovakia Government Bond, 2.000%, 17/10/47	173,248	0.01
SGD 471,000	Singapore Government Bond, 2.750%, 01/07/23	361,563	0.02	<b>Total Slovakia</b>		<b>3,268,844</b>	<b>0.15</b>
SGD 261,000	Singapore Government Bond, 2.000%, 01/02/24	197,732	0.01	Slovenia			
SGD 390,000	Singapore Government Bond, 3.000%, 01/09/24	309,034	0.01	EUR 116,000	Slovenia Government Bond, 2.250%, 25/03/22	136,186	0.01
SGD 261,000	Singapore Government Bond, 2.375%, 01/06/25	203,844	0.01	EUR 42,000	Slovenia Government Bond, 4.625%, 09/09/24	56,818	0.00
SGD 690,000	Singapore Government Bond, 2.125%, 01/06/26	537,513	0.03	EUR 116,000	Slovenia Government Bond, 2.125%, 28/07/25	145,710	0.01
SGD 579,000	Singapore Government Bond, 3.500%, 01/03/27	489,746	0.02	EUR 42,000	Slovenia Government Bond, 5.125%, 30/03/26	61,605	0.00
SGD 569,000	Singapore Government Bond, 2.625%, 01/05/28	463,353	0.02	EUR 261,000	Slovenia Government Bond, 1.250%, 22/03/27	319,669	0.01
SGD 503,000	Singapore Government Bond, 2.875%, 01/07/29	421,856	0.02	EUR 174,000	Slovenia Government Bond, 1.000%, 06/03/28	210,138	0.01
SGD 263,000	Singapore Government Bond, 2.875%, 01/09/30	222,875	0.01	EUR 232,000	Slovenia Government Bond, 1.188%, 14/03/29	283,642	0.01
SGD 377,000	Singapore Government Bond, 3.375%, 01/09/33	345,066	0.02	EUR 200,000	Slovenia Government Bond, 0.875%, 15/07/30	236,686	0.01
SGD 424,000	Singapore Government Bond, 2.250%, 01/08/36	348,920	0.02	EUR 99,000	Slovenia Government Bond, 2.250%, 03/03/32	135,616	0.01
SGD 174,000	Singapore Government Bond, 2.375%, 01/07/39	147,866	0.01	EUR 145,000	Slovenia Government Bond, 1.500%, 25/03/35	184,359	0.01
SGD 291,000	Singapore Government Bond, 2.750%, 01/04/42	265,516	0.01	EUR 289,000	Slovenia Government Bond, 1.750%, 03/11/40	382,741	0.02
SGD 421,000	Singapore Government Bond, 2.750%, 01/03/46	393,133	0.02	EUR 17,000	Slovenia Government Bond, 3.125%, 07/08/45	28,623	0.00
SGD 250,000	Singapore Government Bond, 1.875%, 01/03/50	204,770	0.01	<b>Total Slovenia</b>		<b>2,181,793</b>	<b>0.10</b>
<b>Total Singapore</b>		<b>5,864,741</b>	<b>0.28</b>	Spain			
Slovakia				EUR 1,232,000	Spain Government Bond, 0.750%, 30/07/21	1,402,166	0.07
EUR 202,896	Slovakia Government Bond, 3.000%, 28/02/23	248,884	0.01	EUR 1,424,000	Spain Government Bond, 0.050%, 31/10/21	1,609,906	0.08
EUR 116,000	Slovakia Government Bond, zero coupon, 13/11/23	132,061	0.00	EUR 1,464,000	Spain Government Bond, 5.850%, 31/01/22	1,808,787	0.09
EUR 117,690	Slovakia Government Bond, 3.375%, 15/11/24	153,829	0.01	EUR 1,392,000	Spain Government Bond, 0.400%, 30/04/22	1,587,048	0.08
EUR 259,827	Slovakia Government Bond, 4.350%, 14/10/25	364,580	0.02	EUR 1,229,000	Spain Government Bond, 0.450%, 31/10/22	1,407,503	0.07
EUR 58,000	Slovakia Government Bond, 0.625%, 22/05/26	68,708	0.00	EUR 1,507,000	Spain Government Bond, 5.400%, 31/01/23	1,945,087	0.09

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.39% <i>(continued)</i>				Government Bonds - 96.39% <i>(continued)</i>			
Spain <i>(continued)</i>				Spain <i>(continued)</i>			
EUR 1,750,000	Spain Government Bond, zero coupon, 30/04/23	1,979,625	0.10	EUR 1,420,000	Spain Government Bond, 4.200%, 31/01/37	2,428,641	0.11
EUR 1,248,000	Spain Government Bond, 0.350%, 30/07/23	1,429,837	0.07	EUR 1,259,000	Spain Government Bond, 4.900%, 30/07/40	2,421,596	0.11
EUR 1,377,000	Spain Government Bond, 4.400%, 31/10/23	1,790,782	0.08	EUR 1,209,000	Spain Government Bond, 4.700%, 30/07/41	2,300,874	0.11
EUR 1,260,000	Spain Government Bond, 4.800%, 31/01/24	1,673,975	0.08	EUR 1,039,000	Spain Government Bond, 5.150%, 31/10/44	2,164,803	0.10
EUR 1,420,000	Spain Government Bond, 3.800%, 30/04/24	1,843,913	0.09	EUR 1,172,000	Spain Government Bond, 2.900%, 31/10/46	1,826,095	0.09
EUR 940,000	Spain Government Bond, 0.250%, 30/07/24	1,076,063	0.05	EUR 903,000	Spain Government Bond, 2.700%, 31/10/48	1,371,965	0.06
EUR 1,724,000	Spain Government Bond, 2.750%, 31/10/24	2,183,984	0.10	EUR 750,000	Spain Government Bond, 1.000%, 31/10/50	787,693	0.04
EUR 1,547,000	Spain Government Bond, 1.600%, 30/04/25	1,884,246	0.09	EUR 774,000	Spain Government Bond, 3.450%, 30/07/66	1,435,575	0.07
EUR 1,461,000	Spain Government Bond, 4.650%, 30/07/25	2,039,650	0.10	<b>Total Spain</b>		<b>75,001,697</b>	<b>3.55</b>
EUR 1,519,000	Spain Government Bond, 2.150%, 31/10/25	1,909,257	0.09	Sweden			
EUR 1,265,000	Spain Government Bond, 1.950%, 30/04/26	1,585,283	0.08	SEK 4,535,000	Sweden Government Bond, 3.500%, 01/06/22	522,851	0.02
EUR 1,629,000	Spain Government Bond, 5.900%, 30/07/26	2,485,362	0.12	SEK 4,415,000	Sweden Government Bond, 1.500%, 13/11/23	503,444	0.02
EUR 1,908,000	Spain Government Bond, 1.300%, 31/10/26	2,314,965	0.11	SEK 2,635,000	Sweden Government Bond, 2.500%, 12/05/25	321,885	0.02
EUR 1,201,000	Spain Government Bond, 1.500%, 30/04/27	1,478,884	0.07	SEK 5,130,000	Sweden Government Bond, 1.000%, 12/11/26	594,666	0.03
EUR 800,000	Spain Government Bond, 0.800%, 30/07/27	939,744	0.04	SEK 3,470,000	Sweden Government Bond, 0.750%, 12/05/28	399,261	0.02
EUR 1,598,000	Spain Government Bond, 1.450%, 31/10/27	1,962,876	0.09	SEK 4,110,000	Sweden Government Bond, 0.750%, 12/11/29	474,726	0.02
EUR 1,240,000	Spain Government Bond, 1.400%, 30/04/28	1,522,200	0.07	SEK 4,000,000	Sweden Government Bond, 0.125%, 12/05/31	432,172	0.02
EUR 1,625,000	Spain Government Bond, 1.400%, 30/07/28	1,997,045	0.09	SEK 900,000	Sweden Government Bond, 2.250%, 01/06/32	120,634	0.01
EUR 1,300,000	Spain Government Bond, 5.150%, 31/10/28	2,046,951	0.10	SEK 2,635,000	Sweden Government Bond, 3.500%, 30/03/39	442,455	0.02
EUR 1,439,476	Spain Government Bond, 6.000%, 31/01/29	2,399,318	0.11	<b>Total Sweden</b>		<b>3,812,094</b>	<b>0.18</b>
EUR 1,398,000	Spain Government Bond, 1.450%, 30/04/29	1,725,798	0.08	Switzerland			
EUR 1,548,000	Spain Government Bond, 0.600%, 31/10/29	1,779,668	0.08	CHF 378,000	Swiss Confederation Government Bond, 1.500%, 24/07/25	442,426	0.02
EUR 1,200,000	Spain Government Bond, 0.500%, 30/04/30	1,361,500	0.06	CHF 287,000	Swiss Confederation Government Bond, 1.250%, 28/05/26	336,498	0.02
EUR 1,525,000	Spain Government Bond, 1.950%, 30/07/30	1,971,848	0.09	CHF 176,000	Swiss Confederation Government Bond, 3.250%, 27/06/27	236,128	0.01
EUR 1,400,000	Spain Government Bond, 1.250%, 31/10/30	1,697,024	0.08	CHF 160,000	Swiss Confederation Government Bond, 4.000%, 08/04/28	229,587	0.01
EUR 1,405,000	Spain Government Bond, 5.750%, 30/07/32	2,536,487	0.12	CHF 334,000	Swiss Confederation Government Bond, zero coupon, 22/06/29	368,128	0.02
EUR 1,395,000	Spain Government Bond, 2.350%, 30/07/33	1,899,801	0.09	CHF 102,000	Swiss Confederation Government Bond, 0.500%, 27/05/30	117,959	0.01
EUR 764,000	Spain Government Bond, 1.850%, 30/07/35	987,872	0.05	CHF 146,000	Swiss Confederation Government Bond, 2.250%, 22/06/31	200,194	0.01
				CHF 145,000	Swiss Confederation Government Bond, 0.500%, 27/06/32	169,218	0.01
				CHF 122,000	Swiss Confederation Government Bond, 3.500%, 08/04/33	193,705	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.39% (continued)				Government Bonds - 96.39% (continued)			
Switzerland (continued)				Thailand (continued)			
CHF 100,000	Swiss Confederation Government Bond, zero coupon, 26/06/34	110,279	0.01	THB 32,200,000	Thailand Government Bond, 2.875%, 17/06/46	1,220,521	0.06
CHF 187,000	Swiss Confederation Government Bond, 2.500%, 08/03/36	285,326	0.01	THB 4,050,000	Thailand Government Bond, 4.850%, 17/06/61	212,020	0.01
CHF 370,000	Swiss Confederation Government Bond, 1.250%, 27/06/37	492,595	0.02	THB 16,100,000	Thailand Government Bond, 4.000%, 17/06/66	742,389	0.04
CHF 200,000	Swiss Confederation Government Bond, zero coupon, 24/07/39	220,972	0.01	THB 3,000,000	Thailand Government Bond, 3.600%, 17/06/67	128,069	0.01
CHF 464,000	Swiss Confederation Government Bond, 1.500%, 30/04/42	684,000	0.03	<b>Total Thailand</b>		<b>11,754,850</b>	<b>0.56</b>
CHF 87,000	Swiss Confederation Government Bond, 0.500%, 28/06/45	109,876	0.00	<b>United Kingdom</b>			
CHF 42,000	Swiss Confederation Government Bond, 4.000%, 06/01/49	100,702	0.00	GBP 1,464,829	United Kingdom Gilt, 3.750%, 07/09/21	1,890,866	0.09
CHF 102,000	Swiss Confederation Government Bond, 0.500%, 24/05/55	139,500	0.01	GBP 2,642,879	United Kingdom Gilt, 4.000%, 07/03/22	3,490,669	0.17
CHF 116,000	Swiss Confederation Government Bond, 0.500%, 30/05/58	163,912	0.01	GBP 2,000,000	United Kingdom Gilt, 0.500%, 22/07/22	2,501,424	0.12
CHF 91,000	Swiss Confederation Government Bond, 2.000%, 25/06/64	203,847	0.01	GBP 1,986,964	United Kingdom Gilt, 1.750%, 07/09/22	2,554,034	0.12
<b>Total Switzerland</b>		<b>4,804,852</b>	<b>0.23</b>	GBP 1,050,000	United Kingdom Gilt, 0.125%, 31/01/23	1,303,167	0.06
<b>Thailand</b>				GBP 1,979,000	United Kingdom Gilt, 0.750%, 22/07/23	2,507,461	0.12
THB 20,800,000	Thailand Government Bond, 3.650%, 17/12/21	704,666	0.03	GBP 1,883,941	United Kingdom Gilt, 2.250%, 07/09/23	2,500,312	0.12
THB 11,050,000	Thailand Government Bond, 1.875%, 17/06/22	367,507	0.02	GBP 1,934,000	United Kingdom Gilt, 1.000%, 22/04/24	2,488,057	0.12
THB 19,450,000	Thailand Government Bond, 2.000%, 17/12/22	652,688	0.03	GBP 1,910,923	United Kingdom Gilt, 2.750%, 07/09/24	2,640,602	0.12
THB 14,500,000	Thailand Government Bond, 2.400%, 17/12/23	498,285	0.02	GBP 2,394,040	United Kingdom Gilt, 5.000%, 07/03/25	3,659,911	0.17
THB 18,000,000	Thailand Government Bond, 1.450%, 17/12/24	600,134	0.03	GBP 2,250,000	United Kingdom Gilt, 0.625%, 07/06/25	2,874,041	0.14
THB 21,200,000	Thailand Government Bond, 3.850%, 12/12/25	794,300	0.04	GBP 2,932,912	United Kingdom Gilt, 2.000%, 07/09/25	4,020,472	0.19
THB 26,100,000	Thailand Government Bond, 2.125%, 17/12/26	904,868	0.04	GBP 2,840,000	United Kingdom Gilt, 1.500%, 22/07/26	3,840,822	0.18
THB 20,900,000	Thailand Government Bond, 2.875%, 17/12/28	768,284	0.04	GBP 1,374,000	United Kingdom Gilt, 1.250%, 22/07/27	1,847,080	0.09
THB 11,600,000	Thailand Government Bond, 4.875%, 22/06/29	489,717	0.02	GBP 2,197,635	United Kingdom Gilt, 4.250%, 07/12/27	3,569,256	0.17
THB 8,000,000	Thailand Government Bond, 1.600%, 17/12/29	268,341	0.01	GBP 2,319,000	United Kingdom Gilt, 1.625%, 22/10/28	3,240,233	0.15
THB 750,000	Thailand Government Bond, 3.650%, 20/06/31	29,645	0.00	GBP 1,272,689	United Kingdom Gilt, 6.000%, 07/12/28	2,351,554	0.11
THB 30,600,000	Thailand Government Bond, 3.775%, 25/06/32	1,236,673	0.06	GBP 2,799,000	United Kingdom Gilt, 0.875%, 22/10/29	3,700,399	0.17
THB 10,000,000	Thailand Government Bond, 1.600%, 17/06/35	325,866	0.02	GBP 1,000,000	United Kingdom Gilt, 0.375%, 22/10/30	1,256,593	0.06
THB 11,050,000	Thailand Government Bond, 3.400%, 17/06/36	446,287	0.02	GBP 2,205,114	United Kingdom Gilt, 4.750%, 07/12/30	4,015,657	0.19
THB 6,400,000	Thailand Government Bond, 4.260%, 12/12/37	271,644	0.01	GBP 2,440,897	United Kingdom Gilt, 4.250%, 07/06/32	4,420,543	0.21
THB 7,550,000	Thailand Government Bond, 3.300%, 17/06/38	303,419	0.01	GBP 2,047,911	United Kingdom Gilt, 4.500%, 07/09/34	3,962,126	0.19
THB 16,250,000	Thailand Government Bond, 4.675%, 29/06/44	789,527	0.04	GBP 2,020,420	United Kingdom Gilt, 4.250%, 07/03/36	3,925,690	0.19

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.39% (continued)				Government Bonds - 96.39% (continued)			
United Kingdom (continued)				United States (continued)			
GBP 2,050,000	United Kingdom Gilt, 1.750%, 07/09/37	3,037,931	0.14	USD 2,482,000	United States Treasury Note/Bond, 2.125%, 15/08/21	2,536,003	0.12
GBP 1,804,786	United Kingdom Gilt, 4.750%, 07/12/38	3,884,183	0.18	USD 1,666,000	United States Treasury Note/Bond, 2.750%, 15/08/21	1,714,158	0.08
GBP 1,622,802	United Kingdom Gilt, 4.250%, 07/09/39	3,352,265	0.16	USD 80,600	United States Treasury Note/Bond, 8.125%, 15/08/21	87,778	0.00
GBP 1,616,282	United Kingdom Gilt, 4.250%, 07/12/40	3,405,998	0.16	USD 2,872,000	United States Treasury Note/Bond, 1.125%, 31/08/21	2,903,749	0.14
GBP 425,000	United Kingdom Gilt, 1.250%, 22/10/41	592,084	0.03	USD 1,500,000	United States Treasury Note/Bond, 1.500%, 31/08/21	1,523,145	0.07
GBP 1,740,515	United Kingdom Gilt, 4.500%, 07/12/42	3,906,273	0.18	USD 1,509,000	United States Treasury Note/Bond, 2.000%, 31/08/21	1,541,066	0.07
GBP 1,797,699	United Kingdom Gilt, 3.250%, 22/01/44	3,489,076	0.16	USD 1,195,000	United States Treasury Note/Bond, 2.750%, 15/09/21	1,232,064	0.06
GBP 1,968,529	United Kingdom Gilt, 3.500%, 22/01/45	4,013,102	0.19	USD 2,221,000	United States Treasury Note/Bond, 1.125%, 30/09/21	2,247,374	0.11
GBP 1,469,043	United Kingdom Gilt, 4.250%, 07/12/46	3,410,051	0.16	USD 2,000,000	United States Treasury Note/Bond, 1.500%, 30/09/21	2,033,125	0.10
GBP 1,555,000	United Kingdom Gilt, 1.500%, 22/07/47	2,335,047	0.11	USD 1,858,000	United States Treasury Note/Bond, 2.125%, 30/09/21	1,903,144	0.09
GBP 1,474,000	United Kingdom Gilt, 1.750%, 22/01/49	2,352,541	0.11	USD 2,492,000	United States Treasury Note/Bond, 2.875%, 15/10/21	2,578,733	0.12
GBP 1,378,541	United Kingdom Gilt, 4.250%, 07/12/49	3,358,107	0.16	USD 2,221,000	United States Treasury Note/Bond, 1.250%, 31/10/21	2,252,840	0.11
GBP 1,624,937	United Kingdom Gilt, 3.750%, 22/07/52	3,845,669	0.18	USD 2,750,000	United States Treasury Note/Bond, 1.500%, 31/10/21	2,798,662	0.13
GBP 882,000	United Kingdom Gilt, 1.625%, 22/10/54	1,433,207	0.07	USD 1,665,800	United States Treasury Note/Bond, 2.000%, 31/10/21	1,706,274	0.08
GBP 1,764,359	United Kingdom Gilt, 4.250%, 07/12/55	4,723,935	0.22	USD 2,255,000	United States Treasury Note/Bond, 2.000%, 15/11/21	2,311,287	0.11
GBP 1,468,000	United Kingdom Gilt, 1.750%, 22/07/57	2,523,390	0.12	USD 1,403,000	United States Treasury Note/Bond, 2.875%, 15/11/21	1,454,900	0.07
GBP 1,523,767	United Kingdom Gilt, 4.000%, 22/01/60	4,182,267	0.20	USD 262,000	United States Treasury Note/Bond, 8.000%, 15/11/21	289,971	0.01
GBP 450,000	United Kingdom Gilt, 0.500%, 22/10/61	546,707	0.03	USD 3,000,000	United States Treasury Note/Bond, 1.500%, 30/11/21	3,056,602	0.14
GBP 1,292,000	United Kingdom Gilt, 2.500%, 22/07/65	2,835,582	0.13	USD 1,300,000	United States Treasury Note/Bond, 1.750%, 30/11/21	1,329,098	0.06
GBP 1,281,099	United Kingdom Gilt, 3.500%, 22/07/68	3,563,912	0.17	USD 2,148,000	United States Treasury Note/Bond, 1.875%, 30/11/21	2,199,686	0.10
GBP 1,095,000	United Kingdom Gilt, 1.625%, 22/10/71	2,053,638	0.10	USD 2,322,000	United States Treasury Note/Bond, 2.625%, 15/12/21	2,404,903	0.11
<b>Total United Kingdom</b>		<b>131,405,934</b>	<b>6.21</b>	USD 2,213,000	United States Treasury Note/Bond, 2.000%, 31/12/21	2,273,512	0.11
United States				USD 1,697,200	United States Treasury Note/Bond, 2.125%, 31/12/21	1,746,724	0.08
USD 2,934,000	United States Treasury Note/Bond, 1.125%, 30/06/21	2,961,850	0.14	USD 2,690,000	United States Treasury Note/Bond, 2.500%, 15/01/22	2,786,357	0.13
USD 1,265,100	United States Treasury Note/Bond, 2.125%, 30/06/21	1,289,611	0.06	USD 4,750,000	United States Treasury Note/Bond, 1.375%, 31/01/22	4,917,363	0.23
USD 992,000	United States Treasury Note/Bond, 2.625%, 15/07/21	1,017,149	0.05	USD 2,335,000	United States Treasury Note/Bond, 1.500%, 31/01/22	2,384,071	0.11
USD 2,492,000	United States Treasury Note/Bond, 1.125%, 31/07/21	2,517,601	0.12	USD 2,177,000	United States Treasury Note/Bond, 1.875%, 31/01/22	2,235,592	0.11
USD 2,322,000	United States Treasury Note/Bond, 1.750%, 31/07/21	2,361,456	0.11	USD 2,179,500	United States Treasury Note/Bond, 2.000%, 15/02/22	2,243,948	0.11
USD 1,993,900	United States Treasury Note/Bond, 2.250%, 31/07/21	2,038,529	0.10				

## Schedule of Investments *(continued)*

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.39% <i>(continued)</i>				Government Bonds - 96.39% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 1,880,000	United States Treasury Note/Bond, 2.500%, 15/02/22	1,950,867	0.09	USD 1,596,000	United States Treasury Note/Bond, 1.750%, 30/09/22	1,652,733	0.08
USD 7,250,000	United States Treasury Note/Bond, 1.125%, 28/02/22	7,474,258	0.35	USD 2,003,000	United States Treasury Note/Bond, 1.875%, 30/09/22	2,079,834	0.10
USD 2,494,200	United States Treasury Note/Bond, 1.750%, 28/02/22	2,559,575	0.12	USD 2,500,000	United States Treasury Note/Bond, 1.375%, 15/10/22	2,568,945	0.12
USD 1,771,000	United States Treasury Note/Bond, 1.875%, 28/02/22	1,821,155	0.09	USD 1,567,000	United States Treasury Note/Bond, 1.875%, 31/10/22	1,629,313	0.08
USD 1,292,000	United States Treasury Note/Bond, 2.375%, 15/03/22	1,340,551	0.06	USD 2,771,000	United States Treasury Note/Bond, 2.000%, 31/10/22	2,889,200	0.14
USD 6,000,000	United States Treasury Note/Bond, 0.375%, 31/03/22	6,024,141	0.28	USD 3,953,800	United States Treasury Note/Bond, 1.625%, 15/11/22	4,090,330	0.19
USD 1,625,000	United States Treasury Note/Bond, 1.750%, 31/03/22	1,669,814	0.08	USD 68,100	United States Treasury Note/Bond, 7.625%, 15/11/22	80,076	0.00
USD 1,887,000	United States Treasury Note/Bond, 1.875%, 31/03/22	1,943,094	0.09	USD 3,948,000	United States Treasury Note/Bond, 2.000%, 30/11/22	4,122,267	0.20
USD 1,322,000	United States Treasury Note/Bond, 2.250%, 15/04/22	1,371,162	0.06	USD 2,500,000	United States Treasury Note/Bond, 1.625%, 15/12/22	2,589,648	0.12
USD 1,742,000	United States Treasury Note/Bond, 1.750%, 30/04/22	1,792,491	0.08	USD 3,890,000	United States Treasury Note/Bond, 2.125%, 31/12/22	4,079,941	0.19
USD 2,654,000	United States Treasury Note/Bond, 1.875%, 30/04/22	2,736,730	0.13	USD 8,250,000	United States Treasury Note/Bond, 1.500%, 15/01/23	8,803,789	0.42
USD 1,409,200	United States Treasury Note/Bond, 1.750%, 15/05/22	1,450,815	0.07	USD 1,829,000	United States Treasury Note/Bond, 1.750%, 31/01/23	1,903,160	0.09
USD 2,653,000	United States Treasury Note/Bond, 2.125%, 15/05/22	2,749,897	0.13	USD 2,625,000	United States Treasury Note/Bond, 2.375%, 31/01/23	2,773,887	0.13
USD 2,000,000	United States Treasury Note/Bond, 0.125%, 31/05/22	1,998,594	0.09	USD 3,106,000	United States Treasury Note/Bond, 2.000%, 15/02/23	3,254,506	0.15
USD 2,409,000	United States Treasury Note/Bond, 1.750%, 31/05/22	2,481,552	0.12	USD 137,200	United States Treasury Note/Bond, 7.125%, 15/02/23	162,175	0.01
USD 1,625,000	United States Treasury Note/Bond, 1.875%, 31/05/22	1,677,939	0.08	USD 1,945,000	United States Treasury Note/Bond, 1.500%, 28/02/23	2,013,683	0.10
USD 2,822,000	United States Treasury Note/Bond, 1.750%, 15/06/22	2,909,526	0.14	USD 2,003,000	United States Treasury Note/Bond, 2.625%, 28/02/23	2,133,508	0.10
USD 2,235,000	United States Treasury Note/Bond, 1.750%, 30/06/22	2,305,542	0.11	USD 1,538,000	United States Treasury Note/Bond, 1.500%, 31/03/23	1,594,113	0.08
USD 1,451,000	United States Treasury Note/Bond, 2.125%, 30/06/22	1,507,736	0.07	USD 1,050,000	United States Treasury Note/Bond, 2.500%, 31/03/23	1,117,020	0.05
USD 2,322,000	United States Treasury Note/Bond, 1.750%, 15/07/22	2,396,739	0.11	USD 3,000,000	United States Treasury Note/Bond, 0.250%, 15/04/23	3,006,797	0.14
USD 2,061,000	United States Treasury Note/Bond, 1.875%, 31/07/22	2,134,262	0.10	USD 1,916,000	United States Treasury Note/Bond, 1.625%, 30/04/23	1,994,287	0.09
USD 1,509,000	United States Treasury Note/Bond, 2.000%, 31/07/22	1,566,531	0.07	USD 2,032,000	United States Treasury Note/Bond, 2.750%, 30/04/23	2,179,638	0.10
USD 3,000,000	United States Treasury Note/Bond, 1.500%, 15/08/22	3,085,078	0.15	USD 3,664,900	United States Treasury Note/Bond, 1.750%, 15/05/23	3,830,393	0.18
USD 1,149,200	United States Treasury Note/Bond, 1.625%, 15/08/22	1,184,753	0.06	USD 2,451,000	United States Treasury Note/Bond, 1.625%, 31/05/23	2,554,402	0.12
USD 127,800	United States Treasury Note/Bond, 7.250%, 15/08/22	146,920	0.01	USD 1,474,000	United States Treasury Note/Bond, 2.750%, 31/05/23	1,584,205	0.08
USD 1,974,000	United States Treasury Note/Bond, 1.625%, 31/08/22	2,036,150	0.10	USD 1,538,000	United States Treasury Note/Bond, 1.375%, 30/06/23	1,593,032	0.08
USD 1,654,000	United States Treasury Note/Bond, 1.875%, 31/08/22	1,714,991	0.08	USD 2,293,000	United States Treasury Note/Bond, 2.625%, 30/06/23	2,460,676	0.12
USD 3,000,000	United States Treasury Note/Bond, 1.500%, 15/09/22	3,088,828	0.15	USD 1,980,000	United States Treasury Note/Bond, 1.250%, 31/07/23	2,045,278	0.10

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.39% (continued)				Government Bonds - 96.39% (continued)			
United States (continued)				United States (continued)			
USD 1,722,000	United States Treasury Note/Bond, 2.750%, 31/07/23	1,858,011	0.09	USD 4,532,800	United States Treasury Note/Bond, 2.375%, 15/08/24	4,929,774	0.23
USD 2,838,800	United States Treasury Note/Bond, 2.500%, 15/08/23	3,043,948	0.14	USD 2,250,000	United States Treasury Note/Bond, 1.250%, 31/08/24	2,344,043	0.11
USD 193,200	United States Treasury Note/Bond, 6.250%, 15/08/23	229,636	0.01	USD 1,713,000	United States Treasury Note/Bond, 1.875%, 31/08/24	1,829,163	0.09
USD 2,422,000	United States Treasury Note/Bond, 1.375%, 31/08/23	2,513,393	0.12	USD 2,400,000	United States Treasury Note/Bond, 1.500%, 30/09/24	2,527,125	0.12
USD 2,177,000	United States Treasury Note/Bond, 2.750%, 31/08/23	2,353,031	0.11	USD 1,858,000	United States Treasury Note/Bond, 2.125%, 30/09/24	2,005,479	0.09
USD 1,901,000	United States Treasury Note/Bond, 1.375%, 30/09/23	1,974,515	0.09	USD 2,400,000	United States Treasury Note/Bond, 1.500%, 31/10/24	2,529,000	0.12
USD 1,532,000	United States Treasury Note/Bond, 2.875%, 30/09/23	1,665,212	0.08	USD 1,951,000	United States Treasury Note/Bond, 2.250%, 31/10/24	2,118,816	0.10
USD 1,364,000	United States Treasury Note/Bond, 1.625%, 31/10/23	1,429,003	0.07	USD 4,126,600	United States Treasury Note/Bond, 2.250%, 15/11/24	4,484,454	0.21
USD 1,532,000	United States Treasury Note/Bond, 2.875%, 31/10/23	1,668,444	0.08	USD 122,500	United States Treasury Note/Bond, 7.500%, 15/11/24	160,973	0.01
USD 3,773,000	United States Treasury Note/Bond, 2.750%, 15/11/23	4,096,947	0.19	USD 2,250,000	United States Treasury Note/Bond, 1.500%, 30/11/24	2,373,223	0.11
USD 2,364,000	United States Treasury Note/Bond, 2.125%, 30/11/23	2,519,137	0.12	USD 1,601,000	United States Treasury Note/Bond, 2.125%, 30/11/24	1,732,332	0.08
USD 1,619,000	United States Treasury Note/Bond, 2.875%, 30/11/23	1,766,607	0.08	USD 1,654,000	United States Treasury Note/Bond, 2.250%, 31/12/24	1,801,180	0.09
USD 1,643,000	United States Treasury Note/Bond, 2.250%, 31/12/23	1,760,192	0.08	USD 1,771,000	United States Treasury Note/Bond, 2.500%, 31/01/25	1,951,006	0.09
USD 2,583,000	United States Treasury Note/Bond, 2.625%, 31/12/23	2,801,344	0.13	USD 4,485,300	United States Treasury Note/Bond, 2.000%, 15/02/25	4,841,671	0.23
USD 2,259,000	United States Treasury Note/Bond, 2.250%, 31/01/24	2,424,013	0.11	USD 106,900	United States Treasury Note/Bond, 7.625%, 15/02/25	142,962	0.01
USD 1,699,000	United States Treasury Note/Bond, 2.500%, 31/01/24	1,838,106	0.09	USD 1,967,000	United States Treasury Note/Bond, 2.750%, 28/02/25	2,192,590	0.10
USD 3,807,000	United States Treasury Note/Bond, 2.750%, 15/02/24	4,156,173	0.20	USD 3,750,000	United States Treasury Note/Bond, 0.500%, 31/03/25	3,771,133	0.17
USD 1,567,000	United States Treasury Note/Bond, 2.125%, 29/02/24	1,676,568	0.08	USD 1,742,000	United States Treasury Note/Bond, 2.625%, 31/03/25	1,934,709	0.09
USD 1,885,000	United States Treasury Note/Bond, 2.375%, 29/02/24	2,034,033	0.10	USD 1,532,000	United States Treasury Note/Bond, 2.875%, 30/04/25	1,722,183	0.08
USD 3,354,000	United States Treasury Note/Bond, 2.125%, 31/03/24	3,593,235	0.17	USD 3,422,000	United States Treasury Note/Bond, 2.125%, 15/05/25	3,725,435	0.18
USD 2,364,000	United States Treasury Note/Bond, 2.000%, 30/04/24	2,524,493	0.12	USD 2,090,000	United States Treasury Note/Bond, 2.875%, 31/05/25	2,353,209	0.11
USD 2,467,000	United States Treasury Note/Bond, 2.250%, 30/04/24	2,658,000	0.13	USD 2,125,000	United States Treasury Note/Bond, 2.750%, 30/06/25	2,383,154	0.11
USD 4,803,300	United States Treasury Note/Bond, 2.500%, 15/05/24	5,224,715	0.25	USD 2,090,000	United States Treasury Note/Bond, 2.875%, 31/07/25	2,360,557	0.11
USD 3,586,000	United States Treasury Note/Bond, 2.000%, 31/05/24	3,834,218	0.18	USD 4,456,000	United States Treasury Note/Bond, 2.000%, 15/08/25	4,838,241	0.23
USD 1,572,000	United States Treasury Note/Bond, 1.750%, 30/06/24	1,667,303	0.08	USD 113,100	United States Treasury Note/Bond, 6.875%, 15/08/25	150,776	0.01
USD 1,993,000	United States Treasury Note/Bond, 2.000%, 30/06/24	2,133,289	0.10	USD 1,858,000	United States Treasury Note/Bond, 2.750%, 31/08/25	2,089,815	0.10
USD 2,250,000	United States Treasury Note/Bond, 1.750%, 31/07/24	2,388,691	0.11	USD 2,032,000	United States Treasury Note/Bond, 3.000%, 30/09/25	2,314,892	0.11
USD 1,974,000	United States Treasury Note/Bond, 2.125%, 31/07/24	2,125,443	0.10	USD 2,034,000	United States Treasury Note/Bond, 3.000%, 31/10/25	2,320,667	0.11

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.39% (continued)				Government Bonds - 96.39% (continued)			
United States (continued)				United States (continued)			
USD 4,209,000	United States Treasury Note/Bond, 2.250%, 15/11/25	4,637,134	0.22	USD 2,740,000	United States Treasury Note/Bond, 2.250%, 15/11/27	3,085,497	0.15
USD 1,492,000	United States Treasury Note/Bond, 2.875%, 30/11/25	1,694,702	0.08	USD 270,900	United States Treasury Note/Bond, 6.125%, 15/11/27	381,715	0.02
USD 1,800,000	United States Treasury Note/Bond, 2.625%, 31/12/25	2,022,750	0.10	USD 4,383,000	United States Treasury Note/Bond, 2.750%, 15/02/28	5,113,043	0.24
USD 1,945,000	United States Treasury Note/Bond, 2.625%, 31/01/26	2,188,581	0.10	USD 5,122,000	United States Treasury Note/Bond, 2.875%, 15/05/28	6,044,760	0.29
USD 3,477,000	United States Treasury Note/Bond, 1.625%, 15/02/26	3,719,575	0.18	USD 4,680,000	United States Treasury Note/Bond, 2.875%, 15/08/28	5,542,875	0.26
USD 227,900	United States Treasury Note/Bond, 6.000%, 15/02/26	299,154	0.01	USD 188,900	United States Treasury Note/Bond, 5.500%, 15/08/28	263,368	0.01
USD 1,945,000	United States Treasury Note/Bond, 2.500%, 28/02/26	2,177,488	0.10	USD 3,934,000	United States Treasury Note/Bond, 3.125%, 15/11/28	4,756,452	0.23
USD 1,742,000	United States Treasury Note/Bond, 2.250%, 31/03/26	1,927,496	0.09	USD 241,900	United States Treasury Note/Bond, 5.250%, 15/11/28	334,805	0.02
USD 2,177,000	United States Treasury Note/Bond, 2.375%, 30/04/26	2,426,845	0.11	USD 5,007,000	United States Treasury Note/Bond, 2.625%, 15/02/29	5,867,578	0.28
USD 3,099,000	United States Treasury Note/Bond, 1.625%, 15/05/26	3,320,530	0.16	USD 177,900	United States Treasury Note/Bond, 5.250%, 15/02/29	248,032	0.01
USD 2,322,000	United States Treasury Note/Bond, 2.125%, 31/05/26	2,556,740	0.12	USD 3,835,000	United States Treasury Note/Bond, 2.375%, 15/05/29	4,425,830	0.21
USD 2,342,000	United States Treasury Note/Bond, 1.875%, 30/06/26	2,546,193	0.12	USD 3,766,000	United States Treasury Note/Bond, 1.625%, 15/08/29	4,109,059	0.19
USD 1,322,000	United States Treasury Note/Bond, 1.875%, 31/07/26	1,438,191	0.07	USD 142,100	United States Treasury Note/Bond, 6.125%, 15/08/29	212,195	0.01
USD 4,378,000	United States Treasury Note/Bond, 1.500%, 15/08/26	4,664,622	0.22	USD 2,450,000	United States Treasury Note/Bond, 1.750%, 15/11/29	2,704,953	0.13
USD 110,000	United States Treasury Note/Bond, 6.750%, 15/08/26	152,273	0.01	USD 294,500	United States Treasury Note/Bond, 6.250%, 15/05/30	453,484	0.02
USD 1,542,000	United States Treasury Note/Bond, 1.375%, 31/08/26	1,631,508	0.08	USD 576,700	United States Treasury Note/Bond, 5.375%, 15/02/31	856,760	0.04
USD 2,000,000	United States Treasury Note/Bond, 1.625%, 30/09/26	2,147,344	0.10	USD 33,000	United States Treasury Note/Bond, 4.500%, 15/02/36	50,516	0.00
USD 1,950,000	United States Treasury Note/Bond, 1.625%, 31/10/26	2,094,727	0.10	USD 348,000	United States Treasury Note/Bond, 4.750%, 15/02/37	555,060	0.03
USD 4,180,000	United States Treasury Note/Bond, 2.000%, 15/11/26	4,589,509	0.22	USD 566,000	United States Treasury Note/Bond, 5.000%, 15/05/37	928,328	0.04
USD 144,900	United States Treasury Note/Bond, 6.500%, 15/11/26	200,347	0.01	USD 581,000	United States Treasury Note/Bond, 4.375%, 15/02/38	903,001	0.04
USD 2,000,000	United States Treasury Note/Bond, 1.625%, 30/11/26	2,149,375	0.10	USD 393,000	United States Treasury Note/Bond, 4.500%, 15/05/38	619,958	0.03
USD 2,000,000	United States Treasury Note/Bond, 1.750%, 31/12/26	2,166,250	0.10	USD 696,000	United States Treasury Note/Bond, 3.500%, 15/02/39	984,623	0.05
USD 3,831,000	United States Treasury Note/Bond, 2.250%, 15/02/27	4,278,748	0.20	USD 439,000	United States Treasury Note/Bond, 4.250%, 15/05/39	678,255	0.03
USD 101,600	United States Treasury Note/Bond, 6.625%, 15/02/27	142,589	0.01	USD 884,000	United States Treasury Note/Bond, 4.500%, 15/08/39	1,407,218	0.07
USD 3,800,000	United States Treasury Note/Bond, 0.625%, 31/03/27	3,812,688	0.18	USD 704,400	United States Treasury Note/Bond, 4.375%, 15/11/39	1,107,559	0.05
USD 4,378,000	United States Treasury Note/Bond, 2.375%, 15/05/27	4,940,299	0.23	USD 1,245,900	United States Treasury Note/Bond, 4.625%, 15/02/40	2,020,499	0.10
USD 4,173,000	United States Treasury Note/Bond, 2.250%, 15/08/27	4,686,149	0.22	USD 529,300	United States Treasury Note/Bond, 4.375%, 15/05/40	836,211	0.04
USD 403,100	United States Treasury Note/Bond, 6.375%, 15/08/27	569,757	0.03	USD 1,012,700	United States Treasury Note/Bond, 3.875%, 15/08/40	1,508,765	0.07

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.39% <i>(continued)</i>				Government Bonds - 96.39% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 934,000	United States Treasury Note/Bond, 4.250%, 15/11/40	1,459,229	0.07	USD 2,480,000	United States Treasury Note/Bond, 2.750%, 15/11/47	3,244,150	0.15
USD 1,061,000	United States Treasury Note/Bond, 4.750%, 15/02/41	1,760,100	0.08	USD 2,678,000	United States Treasury Note/Bond, 3.000%, 15/02/48	3,665,931	0.17
USD 798,100	United States Treasury Note/Bond, 4.375%, 15/05/41	1,269,104	0.06	USD 2,941,000	United States Treasury Note/Bond, 3.125%, 15/05/48	4,121,536	0.20
USD 989,300	United States Treasury Note/Bond, 3.750%, 15/08/41	1,457,363	0.07	USD 3,304,000	United States Treasury Note/Bond, 3.000%, 15/08/48	4,543,516	0.21
USD 1,166,000	United States Treasury Note/Bond, 3.125%, 15/11/41	1,578,473	0.07	USD 2,657,000	United States Treasury Note/Bond, 3.375%, 15/11/48	3,903,714	0.18
USD 970,100	United States Treasury Note/Bond, 3.125%, 15/02/42	1,316,304	0.06	USD 3,140,000	United States Treasury Note/Bond, 3.000%, 15/02/49	4,335,162	0.21
USD 1,192,600	United States Treasury Note/Bond, 3.000%, 15/05/42	1,587,835	0.08	USD 3,187,000	United States Treasury Note/Bond, 2.875%, 15/05/49	4,311,413	0.20
USD 1,338,900	United States Treasury Note/Bond, 2.750%, 15/08/42	1,716,302	0.08	USD 2,950,000	United States Treasury Note/Bond, 2.250%, 15/08/49	3,547,375	0.17
USD 525,700	United States Treasury Note/Bond, 2.750%, 15/11/42	673,389	0.03	USD 2,750,000	United States Treasury Note/Bond, 2.375%, 15/11/49	3,396,250	0.16
USD 2,004,900	United States Treasury Note/Bond, 3.125%, 15/02/43	2,717,893	0.13	USD 2,700,000	United States Treasury Note/Bond, 2.000%, 15/02/50	3,092,344	0.15
USD 2,747,100	United States Treasury Note/Bond, 2.875%, 15/05/43	3,587,541	0.17	USD 1,600,000	United States Treasury Note/Bond, 1.250%, 15/05/50	1,537,500	0.07
USD 2,231,000	United States Treasury Note/Bond, 3.625%, 15/08/43	3,258,654	0.15				
USD 839,600	United States Treasury Note/Bond, 3.750%, 15/11/43	1,249,692	0.06	<b>Total United States</b>		<b>577,164,611</b>	<b>27.29</b>
USD 2,740,800	United States Treasury Note/Bond, 3.625%, 15/02/44	4,012,274	0.19	<b>Total Government Bonds</b>		<b>2,038,849,277</b>	<b>96.39</b>
USD 2,775,100	United States Treasury Note/Bond, 3.375%, 15/05/44	3,925,032	0.19	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>		<b>2,038,849,277</b>	<b>96.39</b>
USD 1,405,500	United States Treasury Note/Bond, 3.125%, 15/08/44	1,916,751	0.09	<b>Other transferable securities</b>			
USD 2,854,400	United States Treasury Note/Bond, 3.000%, 15/11/44	3,821,774	0.18	<b>Government Bonds - 1.38%</b>			
USD 2,876,400	United States Treasury Note/Bond, 2.500%, 15/02/45	3,547,410	0.17	<b>Canada</b>			
USD 2,653,000	United States Treasury Note/Bond, 3.000%, 15/05/45	3,562,067	0.17	CAD 681,000	Canadian Government Bond, 1.500%, 01/08/21	506,930	0.02
USD 1,384,000	United States Treasury Note/Bond, 2.875%, 15/08/45	1,823,420	0.09	CAD 1,103,000	Canadian Government Bond, 0.500%, 01/03/22	813,345	0.04
USD 1,018,000	United States Treasury Note/Bond, 3.000%, 15/11/45	1,372,073	0.07	CAD 2,001,000	Canadian Government Bond, 1.000%, 01/09/22	1,492,288	0.07
USD 2,656,000	United States Treasury Note/Bond, 2.500%, 15/02/46	3,289,290	0.16	CAD 1,526,000	Canadian Government Bond, 2.000%, 01/09/23	1,180,196	0.06
USD 2,741,000	United States Treasury Note/Bond, 2.500%, 15/05/46	3,399,697	0.16	CAD 1,342,000	Canadian Government Bond, 1.250%, 01/09/24	1,032,838	0.05
USD 2,482,000	United States Treasury Note/Bond, 2.250%, 15/08/46	2,943,109	0.14	CAD 800,000	Canadian Government Bond, 1.250%, 01/03/25	611,853	0.03
USD 2,375,000	United States Treasury Note/Bond, 2.875%, 15/11/46	3,158,008	0.15	CAD 1,169,000	Canadian Government Bond, 2.250%, 01/06/29	991,041	0.05
USD 2,662,000	United States Treasury Note/Bond, 3.000%, 15/02/47	3,625,727	0.17	CAD 1,350,000	Canadian Government Bond, 1.500%, 01/06/30	1,060,374	0.05
USD 1,990,000	United States Treasury Note/Bond, 3.000%, 15/05/47	2,712,308	0.13	CAD 962,000	Canadian Government Bond, 2.750%, 01/12/48	1,013,702	0.05
USD 2,198,000	United States Treasury Note/Bond, 2.750%, 15/08/47	2,871,824	0.14	CAD 919,000	Canadian Government Bond, 2.000%, 01/12/51	858,455	0.04



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
<i>Other transferable securities (continued)</i>				<i>Other transferable securities (continued)</i>			
<i>Government Bonds - 1.38% (continued)</i>				<i>Government Bonds - 1.38% (continued)</i>			
<i>Canada (continued)</i>				<i>Malaysia (continued)</i>			
CAD 1,000,000	Canadian When Issued Government Bond, 0.250%, 01/08/22	733,642	0.03	MYR 695,000	Malaysia Government Bond, 4.762%, 07/04/37	186,481	0.01
CAD 950,000	Canadian When Issued Government Bond, 0.500%, 01/09/25	702,268	0.03	MYR 290,000	Malaysia Government Bond, 4.893%, 08/06/38	78,880	0.00
<b>Total Canada</b>		<b>10,996,932</b>	<b>0.52</b>	MYR 1,500,000	Malaysia Government Bond, 3.757%, 22/05/40	356,982	0.02
<i>Italy</i>				MYR 520,000	Malaysia Government Bond, 4.736%, 15/03/46	134,637	0.01
EUR 1,300,000	Buoni Poliennali Del Tes, 0.350%, 01/02/25	1,444,428	0.07	MYR 960,000	Malaysia Government Bond, 4.921%, 06/07/48	257,455	0.01
<b>Total Italy</b>		<b>1,444,428</b>	<b>0.07</b>	MYR 985,000	Malaysia Government Investment Issue, 3.948%, 14/04/22	236,901	0.01
<i>Malaysia</i>				MYR 1,160,000	Malaysia Government Investment Issue, 4.194%, 15/07/22	281,299	0.01
MYR 290,000	Malaysia Government Bond, 4.048%, 30/09/21	69,322	0.00	MYR 1,830,000	Malaysia Government Investment Issue, 4.094%, 30/11/23	450,765	0.02
MYR 580,000	Malaysia Government Bond, 3.620%, 30/11/21	138,265	0.01	MYR 1,160,000	Malaysia Government Investment Issue, 4.444%, 22/05/24	290,265	0.01
MYR 870,000	Malaysia Government Bond, 3.882%, 10/03/22	208,834	0.01	MYR 1,595,000	Malaysia Government Investment Issue, 4.045%, 15/08/24	394,339	0.02
MYR 175,000	Malaysia Government Bond, 3.480%, 15/03/23	42,142	0.00	MYR 2,320,000	Malaysia Government Investment Issue, 4.128%, 15/08/25	582,474	0.03
MYR 1,160,000	Malaysia Government Bond, 3.757%, 20/04/23	281,575	0.01	MYR 1,160,000	Malaysia Government Investment Issue, 4.258%, 26/07/27	296,565	0.01
MYR 580,000	Malaysia Government Bond, 3.800%, 17/08/23	141,289	0.01	MYR 1,160,000	Malaysia Government Investment Issue, 4.369%, 31/10/28	299,356	0.01
MYR 1,000,000	Malaysia Government Bond, 3.478%, 14/06/24	242,590	0.01	MYR 950,000	Malaysia Government Investment Issue, 4.130%, 09/07/29	241,748	0.01
MYR 495,000	Malaysia Government Bond, 4.181%, 15/07/24	123,243	0.01	MYR 815,000	Malaysia Government Investment Issue, 4.724%, 15/06/33	216,197	0.01
MYR 870,000	Malaysia Government Bond, 4.059%, 30/09/24	216,087	0.01	MYR 1,045,000	Malaysia Government Investment Issue, 4.582%, 30/08/33	272,897	0.01
MYR 2,205,000	Malaysia Government Bond, 3.955%, 15/09/25	551,564	0.03	MYR 465,000	Malaysia Government Investment Issue, 4.786%, 31/10/35	123,738	0.01
MYR 205,000	Malaysia Government Bond, 4.392%, 15/04/26	52,320	0.00	MYR 1,870,000	Malaysia Government Investment Issue, 4.755%, 04/08/37	495,814	0.02
MYR 3,000,000	Malaysia Government Bond, 3.906%, 15/07/26	747,242	0.04	MYR 1,750,000	Malaysia Government Investment Issue, 4.467%, 15/09/39	472,520	0.02
MYR 580,000	Malaysia Government Bond, 3.900%, 30/11/26	144,785	0.01	MYR 435,000	Malaysia Government Investment Issue, 4.895%, 08/05/47	115,718	0.01
MYR 2,000,000	Malaysia Government Bond, 3.502%, 31/05/27	491,183	0.02	<b>Total Malaysia</b>		<b>11,480,438</b>	<b>0.54</b>
MYR 350,000	Malaysia Government Bond, 3.899%, 16/11/27	87,451	0.00	<i>New Zealand</i>			
MYR 370,000	Malaysia Government Bond, 3.733%, 15/06/28	91,343	0.01	NZD 421,000	New Zealand Government Bond, 3.000%, 20/04/29	321,466	0.02
MYR 55,000	Malaysia Government Bond, 5.248%, 15/09/28	14,980	0.00	NZD 625,000	New Zealand Government Bond, 2.750%, 15/04/37	493,749	0.02
MYR 2,205,000	Malaysia Government Bond, 3.885%, 15/08/29	556,612	0.03	<b>Total New Zealand</b>		<b>815,215</b>	<b>0.04</b>
MYR 1,160,000	Malaysia Government Bond, 4.498%, 15/04/30	303,311	0.02	<i>United States</i>			
MYR 85,000	Malaysia Government Bond, 4.127%, 15/04/32	21,469	0.00	USD 2,200,000	United States Treasury Note/Bond, 1.625%, 31/12/21	2,248,039	0.11
MYR 2,030,000	Malaysia Government Bond, 3.844%, 15/04/33	496,244	0.02	USD 2,000,000	United States Treasury Note/Bond, 1.750%, 31/12/24	2,133,125	0.10
MYR 2,320,000	Malaysia Government Bond, 4.642%, 07/11/33	615,230	0.03	<b>Total United States</b>		<b>4,381,164</b>	<b>0.21</b>
MYR 230,000	Malaysia Government Bond, 4.254%, 31/05/35	58,326	0.00	<b>Total Government Bonds</b>		<b>29,118,177</b>	<b>1.38</b>
				<b>Total Other transferable securities</b>		<b>29,118,177</b>	<b>1.38</b>
				<b>TOTAL INVESTMENTS</b>		<b>2,067,967,454</b>	<b>97.77</b>

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

### Derivatives

Forward Foreign Exchange Contracts Hedge – 0.66%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought AUD / Sold CHF, due 06/07/20	Westpac Banking Corporation	60,000	39,001	147	0.00
Bought AUD / Sold EUR, due 06/07/20	Westpac Banking Corporation	25,435,000	15,505,648	95,990	0.01
Bought AUD / Sold USD, due 06/07/20	Westpac Banking Corporation	5,338,000	3,670,793	4,541	0.00
Bought CAD / Sold CHF, due 06/07/20	Westpac Banking Corporation	55,000	38,070	200	0.00
Bought CAD / Sold EUR, due 06/07/20	Westpac Banking Corporation	23,387,000	15,181,927	118,246	0.01
Bought CAD / Sold GBP, due 06/07/20	Westpac Banking Corporation	5,885,000	3,494,655	2,790	0.00
Bought CAD / Sold USD, due 06/07/20	Westpac Banking Corporation	4,902,000	3,589,744	9,405	0.00
Bought CHF / Sold AUD, due 06/07/20	BNP Paribas SA	1,981	3,000	25	0.00
Bought CHF / Sold CAD, due 06/07/20	BNP Paribas SA	2,133	3,000	49	0.00
Bought CHF / Sold CAD, due 06/07/20	Merrill Lynch International	36,611	52,000	462	0.00
Bought CHF / Sold CLP, due 06/07/20	Merrill Lynch International	2,553	2,107,000	126	0.00
Bought CHF / Sold CNH, due 06/07/20	BNP Paribas SA	126,333	937,000	796	0.00
Bought CHF / Sold DKK, due 06/07/20	BNP Paribas SA	9,590	67,000	25	0.00
Bought CHF / Sold DKK, due 05/08/20	Westpac Banking Corporation	9,580	67,000	17	0.00
Bought CHF / Sold EUR, due 06/07/20	Barclays Bank PLC	378,821	355,000	1,083	0.00
Bought CHF / Sold EUR, due 06/07/20	BNP Paribas SA	15,221	14,257	51	0.00
Bought CHF / Sold EUR, due 06/07/20	Citibank NA	378,768	355,000	1,027	0.00
Bought CHF / Sold EUR, due 06/07/20	Westpac Banking Corporation	3,380,503	3,172,353	4,694	0.00
Bought CHF / Sold EUR, due 05/08/20	BNP Paribas SA	383,669	360,000	677	0.00
Bought CHF / Sold EUR, due 05/08/20	JPMorgan Chase Bank NA London	383,730	360,000	742	0.00
Bought CHF / Sold GBP, due 06/07/20	BNP Paribas SA	4,815	4,000	139	0.00
Bought CHF / Sold GBP, due 06/07/20	Goldman Sachs International	189,843	160,000	2,673	0.00
Bought CHF / Sold HUF, due 06/07/20	BNP Paribas SA	4,027	1,322,000	61	0.00
Bought CHF / Sold IDR, due 05/08/20	JPMorgan Chase Bank NA London	18,039	273,249,000	1	0.00
Bought CHF / Sold ILS, due 06/07/20	BNP Paribas SA	6,624	24,000	56	0.00
Bought CHF / Sold ILS, due 05/08/20	Westpac Banking Corporation	6,603	24,000	35	0.00
Bought CHF / Sold JPY, due 06/07/20	Goldman Sachs International	407,880	45,332,000	10,299	0.00
Bought CHF / Sold JPY, due 06/07/20	UBS AG London	407,796	45,332,000	10,210	0.00
Bought CHF / Sold JPY, due 06/07/20	Westpac Banking Corporation	8,763	991,000	64	0.00
Bought CHF / Sold JPY, due 05/08/20	Barclays Bank PLC	401,303	45,538,500	1,660	0.00
Bought CHF / Sold JPY, due 05/08/20	HSBC Bank PLC	401,319	45,538,500	1,677	0.00
Bought CHF / Sold MXN, due 06/07/20	Merrill Lynch International	14,772	342,000	798	0.00
Bought CHF / Sold MXN, due 05/08/20	Westpac Banking Corporation	13,955	342,000	9	0.00
Bought CHF / Sold MYR, due 06/07/20	Goldman Sachs International	15,729	71,000	35	0.00
Bought CHF / Sold PLN, due 06/07/20	BNP Paribas SA	11,086	46,000	72	0.00
Bought CHF / Sold RUB, due 06/07/20	UBS AG London	9,797	724,000	183	0.00
Bought CHF / Sold RUB, due 05/08/20	UBS AG London	9,850	724,000	285	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.66% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold SGD, due 06/07/20	BNP Paribas SA	8,191	12,000	43	0.00
Bought CHF / Sold USD, due 06/07/20	Barclays Bank PLC	290,870	300,000	7,004	0.00
Bought CHF / Sold USD, due 06/07/20	Citibank NA	291,242	300,000	7,397	0.00
Bought CHF / Sold USD, due 06/07/20	UBS AG London	290,703	300,000	6,828	0.00
Bought CLP / Sold CHF, due 06/07/20	UBS AG London	2,107,000	2,428	5	0.00
Bought CLP / Sold EUR, due 06/07/20	UBS AG London	727,121,000	784,926	4,550	0.00
Bought CLP / Sold GBP, due 06/07/20	UBS AG London	220,560,000	215,237	2,863	0.00
Bought CLP / Sold USD, due 06/07/20	UBS AG London	193,181,000	235,018	430	0.00
Bought CNH / Sold CHF, due 06/07/20	Westpac Banking Corporation	937,000	125,190	410	0.00
Bought CNH / Sold EUR, due 06/07/20	JPMorgan Chase Bank NA London	393,757,000	49,368,781	246,119	0.01
Bought CNH / Sold EUR, due 06/07/20	Westpac Banking Corporation	5,411,000	672,460	10,081	0.00
Bought CNH / Sold GBP, due 06/07/20	Westpac Banking Corporation	1,440,000	162,178	3,305	0.00
Bought CNH / Sold USD, due 06/07/20	Royal Bank of Canada	84,437,000	11,941,225	2,871	0.00
Bought CNH / Sold USD, due 06/07/20	Westpac Banking Corporation	1,320,000	183,818	2,904	0.00
Bought CZK / Sold CHF, due 07/07/20	Westpac Banking Corporation	120,000	4,755	40	0.00
Bought CZK / Sold EUR, due 07/07/20	Westpac Banking Corporation	42,195,000	1,568,520	16,947	0.00
Bought CZK / Sold GBP, due 07/07/20	Westpac Banking Corporation	14,065,000	479,085	962	0.00
Bought CZK / Sold USD, due 07/07/20	Westpac Banking Corporation	11,809,000	495,090	2,741	0.00
Bought EUR / Sold AUD, due 06/07/20	Westpac Banking Corporation	704,252	1,146,000	1,998	0.00
Bought EUR / Sold CAD, due 06/07/20	BNP Paribas SA	1,169,308	1,767,000	16,048	0.00
Bought EUR / Sold CAD, due 06/07/20	Merrill Lynch International	50,145	76,000	524	0.00
Bought EUR / Sold CAD, due 06/07/20	UBS AG London	14,215,208	21,544,000	149,063	0.01
Bought EUR / Sold CLP, due 06/07/20	Merrill Lynch International	826,612	727,121,000	42,274	0.00
Bought EUR / Sold CNH, due 06/07/20	HSBC Bank PLC	44,001,743	348,375,000	144,945	0.01
Bought EUR / Sold CNH, due 06/07/20	UBS AG London	152,779	1,209,000	588	0.00
Bought EUR / Sold DKK, due 05/08/20	Westpac Banking Corporation	3,584,495	26,717,000	33	0.00
Bought EUR / Sold GBP, due 06/07/20	Goldman Sachs International	250,759	225,000	3,646	0.00
Bought EUR / Sold GBP, due 06/07/20	JPMorgan Chase Bank NA London	111,349,362	100,740,196	594,693	0.03
Bought EUR / Sold GBP, due 06/07/20	Societe Generale	2,374,290	2,118,000	49,839	0.00
Bought EUR / Sold GBP, due 06/07/20	Westpac Banking Corporation	4,700,321	4,229,836	53,086	0.00
Bought EUR / Sold HUF, due 06/07/20	BNP Paribas SA	1,391,035	487,245,000	18,557	0.00
Bought EUR / Sold ILS, due 06/07/20	BNP Paribas SA	2,910,126	11,252,000	17,390	0.00
Bought EUR / Sold ILS, due 05/08/20	Westpac Banking Corporation	2,904,657	11,252,000	10,946	0.00
Bought EUR / Sold JPY, due 02/07/20	BNP Paribas SA	341,110	41,253,500	733	0.00
Bought EUR / Sold JPY, due 02/07/20	JPMorgan Chase Bank NA London	341,105	41,253,500	729	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.66% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold JPY, due 06/07/20	Goldman Sachs International	155,470,056	18,444,003,500	3,663,452	0.17
Bought EUR / Sold JPY, due 06/07/20	Merrill Lynch International	155,486,046	18,444,003,500	3,681,412	0.18
Bought EUR / Sold JPY, due 05/08/20	HSBC Bank PLC	157,513,057	19,017,748,500	689,864	0.03
Bought EUR / Sold JPY, due 05/08/20	Royal Bank of Canada	157,526,365	19,017,748,500	704,821	0.04
Bought EUR / Sold JPY, due 05/08/20	Westpac Banking Corporation	640,633	77,631,000	186	0.00
Bought EUR / Sold MXN, due 06/07/20	Merrill Lynch International	5,381,325	132,951,000	293,688	0.02
Bought EUR / Sold MYR, due 06/07/20	Goldman Sachs International	6,545,759	31,292,000	51,293	0.00
Bought EUR / Sold PLN, due 06/07/20	BNP Paribas SA	4,071,726	18,027,000	16,187	0.00
Bought EUR / Sold RUB, due 06/07/20	UBS AG London	3,729,568	292,020,000	92,377	0.01
Bought EUR / Sold RUB, due 05/08/20	UBS AG London	3,722,005	292,020,000	101,311	0.01
Bought EUR / Sold SGD, due 06/07/20	BNP Paribas SA	3,127,079	4,889,000	7,902	0.00
Bought EUR / Sold USD, due 06/07/20	Barclays Bank PLC	110,676,956	121,942,100	2,374,846	0.11
Bought EUR / Sold USD, due 06/07/20	Citibank NA	110,671,332	121,942,100	2,368,528	0.11
Bought EUR / Sold USD, due 06/07/20	UBS AG London	112,023,352	123,459,701	2,369,571	0.11
Bought EUR / Sold USD, due 06/07/20	Westpac Banking Corporation	16,868,229	18,913,847	33,247	0.00
Bought GBP / Sold AUD, due 05/08/20	Westpac Banking Corporation	3,630,898	6,506,000	7,158	0.00
Bought GBP / Sold CHF, due 06/07/20	HSBC Bank PLC	165,000	191,985	1,245	0.00
Bought GBP / Sold CHF, due 05/08/20	Westpac Banking Corporation	846,379	984,000	6,512	0.00
Bought GBP / Sold CLP, due 06/07/20	Merrill Lynch International	225,300	220,560,000	9,571	0.00
Bought GBP / Sold CNH, due 05/08/20	Royal Bank of Canada	11,715,620	102,309,000	29,421	0.00
Bought GBP / Sold DKK, due 05/08/20	Westpac Banking Corporation	848,406	6,898,000	8,318	0.00
Bought GBP / Sold EUR, due 06/07/20	BNP Paribas SA	69,307,920	75,812,314	483,356	0.02
Bought GBP / Sold EUR, due 05/08/20	BNP Paribas SA	35,744,772	39,081,000	249,749	0.01
Bought GBP / Sold EUR, due 05/08/20	JPMorgan Chase Bank NA London	35,786,080	39,081,000	300,802	0.02
Bought GBP / Sold EUR, due 05/08/20	Westpac Banking Corporation	16,383	18,000	15	0.00
Bought GBP / Sold HUF, due 06/07/20	BNP Paribas SA	260,030	101,246,000	487	0.00
Bought GBP / Sold HUF, due 05/08/20	Westpac Banking Corporation	260,205	101,246,000	861	0.00
Bought GBP / Sold ILS, due 05/08/20	Westpac Banking Corporation	594,228	2,511,000	8,265	0.00
Bought GBP / Sold JPY, due 06/07/20	Barclays Bank PLC	35,693,404	4,711,159,500	433,650	0.02
Bought GBP / Sold JPY, due 06/07/20	BNP Paribas SA	2,122,682	280,169,000	25,817	0.00
Bought GBP / Sold JPY, due 06/07/20	Citibank NA	35,735,732	4,711,159,500	485,952	0.03
Bought GBP / Sold JPY, due 06/07/20	Goldman Sachs International	2,122,988	280,169,000	26,195	0.00
Bought GBP / Sold JPY, due 05/08/20	Barclays Bank PLC	37,542,405	4,957,101,000	430,438	0.02
Bought GBP / Sold JPY, due 05/08/20	HSBC Bank PLC	37,540,003	4,957,101,000	427,469	0.02
Bought GBP / Sold JPY, due 05/08/20	Westpac Banking Corporation	18,468	2,448,000	124	0.00
Bought GBP / Sold MXN, due 06/07/20	Merrill Lynch International	1,305,979	35,887,000	61,402	0.00
Bought GBP / Sold MXN, due 05/08/20	Westpac Banking Corporation	1,259,520	35,887,000	10,588	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.66% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought GBP / Sold NOK, due 05/08/20	Westpac Banking Corporation	313,998	3,739,000	430	0.00
Bought GBP / Sold NZD, due 05/08/20	Westpac Banking Corporation	291,631	558,000	1,185	0.00
Bought GBP / Sold PLN, due 05/08/20	Westpac Banking Corporation	1,131,431	5,516,000	3,690	0.00
Bought GBP / Sold RUB, due 06/07/20	UBS AG London	898,780	78,379,000	10,959	0.00
Bought GBP / Sold RUB, due 05/08/20	UBS AG London	903,082	78,379,000	20,436	0.00
Bought GBP / Sold SEK, due 05/08/20	Westpac Banking Corporation	527,615	6,038,000	3,709	0.00
Bought GBP / Sold SGD, due 05/08/20	Westpac Banking Corporation	882,597	1,513,000	6,152	0.00
Bought GBP / Sold USD, due 06/07/20	Barclays Bank PLC	26,940,880	32,999,000	289,938	0.02
Bought GBP / Sold USD, due 06/07/20	Citibank NA	26,934,331	32,999,000	281,846	0.01
Bought GBP / Sold USD, due 06/07/20	Merrill Lynch International	14,240,100	17,554,340	41,142	0.00
Bought GBP / Sold USD, due 06/07/20	Royal Bank of Canada	26,941,016	32,999,000	290,106	0.02
Bought GBP / Sold USD, due 05/08/20	Barclays Bank PLC	26,187,125	32,337,002	26,950	0.00
Bought GBP / Sold USD, due 05/08/20	JPMorgan Chase Bank NA London	26,182,681	32,336,999	21,460	0.00
Bought GBP / Sold USD, due 05/08/20	UBS AG London	26,181,685	32,336,999	20,229	0.00
Bought GBP / Sold USD, due 05/08/20	Westpac Banking Corporation	18,627	23,000	20	0.00
Bought HUF / Sold CHF, due 06/07/20	Westpac Banking Corporation	1,322,000	3,955	15	0.00
Bought HUF / Sold EUR, due 06/07/20	Westpac Banking Corporation	487,245,000	1,367,250	8,161	0.00
Bought HUF / Sold USD, due 06/07/20	Westpac Banking Corporation	116,317,000	368,110	459	0.00
Bought IDR / Sold GBP, due 06/07/20	JPMorgan Chase Bank NA London	28,094,147,000	1,585,448	6,758	0.00
Bought JPY / Sold EUR, due 02/07/20	Westpac Banking Corporation	82,507,000	677,690	3,620	0.00
Bought JPY / Sold EUR, due 06/07/20	BNP Paribas SA	804,000	6,625	11	0.00
Bought JPY / Sold EUR, due 06/07/20	Westpac Banking Corporation	635,396,000	5,207,029	41,061	0.00
Bought JPY / Sold GBP, due 06/07/20	Westpac Banking Corporation	188,545,000	1,412,272	2,678	0.00
Bought JPY / Sold USD, due 06/07/20	Royal Bank of Canada	42,625,000	393,026	2,087	0.00
Bought JPY / Sold USD, due 06/07/20	Westpac Banking Corporation	165,800,000	1,536,860	26	0.00
Bought KRW / Sold CHF, due 06/07/20	BNP Paribas SA	66,302,000	52,093	138	0.00
Bought KRW / Sold EUR, due 06/07/20	BNP Paribas SA	28,971,180,000	21,311,397	147,831	0.01
Bought KRW / Sold GBP, due 06/07/20	Merrill Lynch International	7,533,099,000	5,025,416	53,217	0.00
Bought MXN / Sold EUR, due 06/07/20	Westpac Banking Corporation	132,951,000	5,114,499	6,020	0.00
Bought MYR / Sold EUR, due 06/07/20	Goldman Sachs International	31,292,000	6,483,373	18,781	0.00
Bought MYR / Sold GBP, due 06/07/20	Goldman Sachs International	7,790,000	1,455,258	19,434	0.00
Bought NOK / Sold CHF, due 06/07/20	Westpac Banking Corporation	44,000	4,299	23	0.00
Bought NOK / Sold EUR, due 06/07/20	Westpac Banking Corporation	15,010,000	1,375,813	10,575	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.66% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought NOK / Sold USD, due 06/07/20	Westpac Banking Corporation	3,424,000	353,954	979	0.00
Bought NZD / Sold CHF, due 06/07/20	Westpac Banking Corporation	6,000	3,649	11	0.00
Bought NZD / Sold EUR, due 06/07/20	Westpac Banking Corporation	2,158,000	1,231,152	6,369	0.00
Bought NZD / Sold USD, due 06/07/20	Westpac Banking Corporation	560,000	360,316	193	0.00
Bought PLN / Sold CHF, due 06/07/20	Westpac Banking Corporation	46,000	10,979	41	0.00
Bought PLN / Sold EUR, due 06/07/20	Westpac Banking Corporation	18,027,000	4,035,955	23,992	0.00
Bought PLN / Sold USD, due 06/07/20	Westpac Banking Corporation	4,654,000	1,175,126	1,436	0.00
Bought SEK / Sold CHF, due 06/07/20	Westpac Banking Corporation	55,000	5,590	3	0.00
Bought SEK / Sold EUR, due 06/07/20	Westpac Banking Corporation	26,683,000	2,544,172	6,409	0.00
Bought SGD / Sold CHF, due 06/07/20	Westpac Banking Corporation	12,000	8,145	5	0.00
Bought SGD / Sold EUR, due 06/07/20	Westpac Banking Corporation	4,889,000	3,113,041	7,866	0.00
Bought THB / Sold EUR, due 07/07/20	HSBC Bank PLC	222,560,000	6,390,261	22,889	0.00
Bought THB / Sold GBP, due 07/07/20	HSBC Bank PLC	64,803,000	1,682,185	18,106	0.00
Bought USD / Sold CHF, due 06/07/20	Barclays Bank PLC	314,000	297,094	427	0.00
Bought USD / Sold CHF, due 06/07/20	JPMorgan Chase Bank NA London	297,000	280,677	755	0.00
Bought USD / Sold CHF, due 06/07/20	UBS AG London	297,000	280,631	803	0.00
Bought USD / Sold CHF, due 05/08/20	Westpac Banking Corporation	779,335	736,000	1,820	0.00
Bought USD / Sold CLP, due 06/07/20	Merrill Lynch International	241,476	193,181,000	6,028	0.00
Bought USD / Sold DKK, due 05/08/20	Westpac Banking Corporation	968,122	6,394,000	3,921	0.00
Bought USD / Sold EUR, due 02/07/20	Westpac Banking Corporation	799,000	703,550	8,808	0.00
Bought USD / Sold EUR, due 06/07/20	JPMorgan Chase Bank NA London	123,958,767	110,098,764	291,271	0.02
Bought USD / Sold EUR, due 06/07/20	Westpac Banking Corporation	6,643,582	5,863,988	56,907	0.00
Bought USD / Sold EUR, due 05/08/20	Goldman Sachs International	35,203,949	31,230,271	101,769	0.01
Bought USD / Sold EUR, due 05/08/20	HSBC Bank PLC	34,987,050	30,994,000	150,435	0.01
Bought USD / Sold EUR, due 05/08/20	JPMorgan Chase Bank NA London	1,785,006	1,584,402	4,171	0.00
Bought USD / Sold EUR, due 05/08/20	UBS AG London	1,784,905	1,584,417	4,053	0.00
Bought USD / Sold GBP, due 06/07/20	JPMorgan Chase Bank NA London	33,817,531	27,367,500	1,452	0.00
Bought USD / Sold GBP, due 06/07/20	Westpac Banking Corporation	1,816,000	1,464,443	6,492	0.00
Bought USD / Sold IDR, due 05/08/20	JPMorgan Chase Bank NA London	1,918,420	27,419,979,000	6,244	0.00
Bought USD / Sold ILS, due 05/08/20	Westpac Banking Corporation	647,332	2,222,000	4,779	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.66% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought USD / Sold JPY, due 06/07/20	HSBC Bank PLC	38,653,143	4,162,986,000	64,283	0.00
Bought USD / Sold JPY, due 06/07/20	JPMorgan Chase Bank NA London	38,651,133	4,162,986,000	62,274	0.00
Bought USD / Sold JPY, due 06/07/20	Westpac Banking Corporation	527,777	56,499,000	4,058	0.00
Bought USD / Sold JPY, due 05/08/20	Barclays Bank PLC	1,590,186	170,364,500	10,397	0.00
Bought USD / Sold JPY, due 05/08/20	HSBC Bank PLC	1,590,398	170,364,500	10,608	0.00
Bought USD / Sold JPY, due 05/08/20	JPMorgan Chase Bank NA London	36,560,788	3,916,658,500	241,619	0.01
Bought USD / Sold JPY, due 05/08/20	UBS AG London Westpac Banking Corporation	36,561,436	3,916,658,500	242,267	0.01
Bought USD / Sold JPY, due 05/08/20	BNP Paribas SA	1,893,935	202,898,000	12,462	0.00
Bought USD / Sold KRW, due 05/08/20	Merrill Lynch International	5,142,960	6,178,907,000	5,544	0.00
Bought USD / Sold MXN, due 06/07/20	Westpac Banking Corporation	1,374,777	30,839,000	40,826	0.00
Bought USD / Sold MXN, due 05/08/20	Goldman Sachs International	1,332,431	30,839,000	3,882	0.00
Bought USD / Sold MYR, due 05/08/20	UBS AG London	1,732,679	7,415,000	4,586	0.00
Bought USD / Sold RUB, due 05/08/20	Westpac Banking Corporation	768,254	53,296,000	23,229	0.00
Bought USD / Sold SEK, due 05/08/20	Westpac Banking Corporation	621,016	5,773,000	1,115	0.00
Bought USD / Sold SGD, due 05/08/20	Westpac Banking Corporation	914,889	1,274,000	1,596	0.00
Bought USD / Sold THB, due 05/08/20	HSBC Bank PLC	1,559,879	48,063,000	4,972	0.00
<b>Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge</b>				<b>23,957,321</b>	<b>1.13</b>

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought AUD / Sold GBP, due 06/07/20	Westpac Banking Corporation	6,506,000	3,631,229	(7,324)	(0.00)
Bought CHF / Sold AUD, due 06/07/20	Merrill Lynch International	36,558	57,000	(660)	(0.00)
Bought CHF / Sold AUD, due 05/08/20	Westpac Banking Corporation	38,969	60,000	(150)	(0.00)
Bought CHF / Sold CAD, due 05/08/20	Westpac Banking Corporation	38,040	55,000	(199)	(0.00)
Bought CHF / Sold CLP, due 05/08/20	UBS AG London	2,427	2,107,000	(6)	(0.00)
Bought CHF / Sold CNH, due 05/08/20	Westpac Banking Corporation	124,881	937,000	(412)	(0.00)
Bought CHF / Sold CZK, due 07/07/20	BNP Paribas SA	4,730	120,000	(66)	(0.00)
Bought CHF / Sold CZK, due 05/08/20	Westpac Banking Corporation	4,752	120,000	(40)	(0.00)
Bought CHF / Sold GBP, due 06/07/20	Westpac Banking Corporation	985,205	846,790	(6,465)	(0.00)
Bought CHF / Sold GBP, due 05/08/20	HSBC Bank PLC	191,852	165,000	(1,245)	(0.00)
Bought CHF / Sold HUF, due 05/08/20	Westpac Banking Corporation	3,950	1,322,000	(15)	(0.00)
Bought CHF / Sold IDR, due 06/07/20	UBS AG London	17,783	273,249,000	(350)	(0.00)
Bought CHF / Sold KRW, due 06/07/20	BNP Paribas SA	52,014	66,302,000	(222)	(0.00)
Bought CHF / Sold KRW, due 05/08/20	BNP Paribas SA	52,057	66,302,000	(133)	(0.00)
Bought CHF / Sold MYR, due 05/08/20	Goldman Sachs International	15,663	71,000	(0)	(0.00)
Bought CHF / Sold NOK, due 06/07/20	BNP Paribas SA	4,316	44,000	(5)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.66% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought CHF / Sold NOK, due 05/08/20	Westpac Banking Corporation	4,296	44,000	(23)	(0.00)
Bought CHF / Sold NZD, due 06/07/20	Merrill Lynch International	3,599	6,000	(64)	(0.00)
Bought CHF / Sold NZD, due 05/08/20	Westpac Banking Corporation	3,646	6,000	(11)	(0.00)
Bought CHF / Sold PLN, due 05/08/20	Westpac Banking Corporation	10,970	46,000	(42)	(0.00)
Bought CHF / Sold SEK, due 06/07/20	BNP Paribas SA	5,557	55,000	(39)	(0.00)
Bought CHF / Sold SEK, due 05/08/20	Westpac Banking Corporation	5,588	55,000	(3)	(0.00)
Bought CHF / Sold SGD, due 05/08/20	Westpac Banking Corporation	8,138	12,000	(5)	(0.00)
Bought CHF / Sold THB, due 07/07/20	HSBC Bank PLC	16,920	558,000	(194)	(0.00)
Bought CHF / Sold THB, due 05/08/20	HSBC Bank PLC	17,088	558,000	(0)	(0.00)
Bought CHF / Sold USD, due 06/07/20	Westpac Banking Corporation	743,589	786,648	(1,813)	(0.00)
Bought CHF / Sold USD, due 05/08/20	Barclays Bank PLC	280,528	297,000	(648)	(0.00)
Bought CHF / Sold USD, due 05/08/20	JPMorgan Chase Bank NA London	280,436	297,000	(746)	(0.00)
Bought CHF / Sold USD, due 05/08/20	UBS AG London	280,389	297,000	(795)	(0.00)
Bought CNH / Sold GBP, due 06/07/20	Royal Bank of Canada	102,309,000	11,735,914	(29,044)	(0.00)
Bought DKK / Sold CHF, due 06/07/20	Westpac Banking Corporation	67,000	9,583	(18)	(0.00)
Bought DKK / Sold EUR, due 06/07/20	Westpac Banking Corporation	26,717,000	3,584,693	(90)	(0.00)
Bought DKK / Sold GBP, due 06/07/20	Westpac Banking Corporation	6,898,000	848,058	(8,322)	(0.00)
Bought DKK / Sold USD, due 06/07/20	Westpac Banking Corporation	6,394,000	967,546	(3,939)	(0.00)
Bought EUR / Sold AUD, due 06/07/20	Merrill Lynch International	50,487	84,000	(1,126)	(0.00)
Bought EUR / Sold AUD, due 06/07/20	UBS AG London	14,530,582	24,205,000	(344,342)	(0.02)
Bought EUR / Sold AUD, due 05/08/20	Westpac Banking Corporation	15,496,947	25,435,000	(96,834)	(0.01)
Bought EUR / Sold CAD, due 05/08/20	Westpac Banking Corporation	15,173,535	23,387,000	(117,867)	(0.01)
Bought EUR / Sold CHF, due 06/07/20	BNP Paribas SA	360,000	383,753	(672)	(0.00)
Bought EUR / Sold CHF, due 06/07/20	JPMorgan Chase Bank NA London	360,000	383,815	(737)	(0.00)
Bought EUR / Sold CHF, due 06/07/20	Merrill Lynch International	3,171,400	3,385,000	(10,511)	(0.00)
Bought EUR / Sold CHF, due 05/08/20	BNP Paribas SA	11,260	12,000	(21)	(0.00)
Bought EUR / Sold CHF, due 05/08/20	Westpac Banking Corporation	3,166,057	3,373,000	(4,676)	(0.00)
Bought EUR / Sold CLP, due 05/08/20	UBS AG London	784,617	727,121,000	(4,819)	(0.00)
Bought EUR / Sold CNH, due 06/07/20	BNP Paribas SA	4,745,489	37,810,000	(18,111)	(0.00)
Bought EUR / Sold CNH, due 06/07/20	Westpac Banking Corporation	1,464,219	11,774,000	(20,828)	(0.00)
Bought EUR / Sold CNH, due 05/08/20	JPMorgan Chase Bank NA London	49,262,545	393,757,000	(242,119)	(0.01)
Bought EUR / Sold CZK, due 07/07/20	BNP Paribas SA	1,560,149	42,195,000	(26,350)	(0.00)
Bought EUR / Sold CZK, due 05/08/20	Westpac Banking Corporation	1,567,768	42,195,000	(17,019)	(0.00)
Bought EUR / Sold DKK, due 06/07/20	BNP Paribas SA	3,583,563	26,717,000	(1,178)	(0.00)



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.66% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold GBP, due 06/07/20	BNP Paribas SA	39,081,000	35,728,007	(249,168)	(0.01)
Bought EUR / Sold GBP, due 05/08/20	BNP Paribas SA	75,776,754	69,307,920	(484,255)	(0.02)
Bought EUR / Sold HUF, due 05/08/20	Westpac Banking Corporation	1,365,981	487,245,000	(8,123)	(0.00)
Bought EUR / Sold IDR, due 06/07/20	UBS AG London	6,838,780	111,232,766,000	(101,501)	(0.01)
Bought EUR / Sold IDR, due 05/08/20	JPMorgan Chase Bank NA London	6,883,216	111,232,766,000	(20,406)	(0.00)
Bought EUR / Sold JPY, due 06/07/20	Westpac Banking Corporation	14,701,005	1,783,690,000	(21,161)	(0.01)
Bought EUR / Sold KRW, due 06/07/20	BNP Paribas SA	21,431,466	28,971,180,000	(12,965)	(0.00)
Bought EUR / Sold KRW, due 05/08/20	BNP Paribas SA	21,301,996	28,971,180,000	(144,915)	(0.01)
Bought EUR / Sold MXN, due 05/08/20	Westpac Banking Corporation	5,090,013	132,951,000	(6,482)	(0.00)
Bought EUR / Sold MYR, due 05/08/20	Goldman Sachs International	6,472,644	31,292,000	(17,598)	(0.00)
Bought EUR / Sold NOK, due 06/07/20	BNP Paribas SA	1,379,848	15,010,000	(6,043)	(0.00)
Bought EUR / Sold NOK, due 05/08/20	Westpac Banking Corporation	1,375,027	15,010,000	(10,623)	(0.00)
Bought EUR / Sold NZD, due 06/07/20	Merrill Lynch International	1,213,155	2,158,000	(26,583)	(0.00)
Bought EUR / Sold NZD, due 05/08/20	Westpac Banking Corporation	1,230,296	2,158,000	(6,466)	(0.00)
Bought EUR / Sold PLN, due 05/08/20	Westpac Banking Corporation	4,033,545	18,027,000	(24,161)	(0.00)
Bought EUR / Sold SEK, due 06/07/20	BNP Paribas SA	2,526,290	26,683,000	(26,495)	(0.00)
Bought EUR / Sold SEK, due 05/08/20	Westpac Banking Corporation	2,543,423	26,683,000	(6,447)	(0.00)
Bought EUR / Sold SGD, due 05/08/20	Westpac Banking Corporation	3,111,020	4,889,000	(8,057)	(0.00)
Bought EUR / Sold THB, due 07/07/20	HSBC Bank PLC	6,367,954	222,560,000	(47,945)	(0.00)
Bought EUR / Sold THB, due 05/08/20	HSBC Bank PLC	6,386,593	222,560,000	(21,735)	(0.00)
Bought EUR / Sold USD, due 02/07/20	Goldman Sachs International	236,443	266,334	(773)	(0.00)
Bought EUR / Sold USD, due 02/07/20	JPMorgan Chase Bank NA London	236,572	266,333	(627)	(0.00)
Bought EUR / Sold USD, due 02/07/20	UBS AG London	236,588	266,333	(609)	(0.00)
Bought EUR / Sold USD, due 06/07/20	Goldman Sachs International	30,994,000	34,915,051	(101,305)	(0.01)
Bought EUR / Sold USD, due 06/07/20	HSBC Bank PLC	30,994,000	34,964,610	(150,865)	(0.01)
Bought EUR / Sold USD, due 06/07/20	JPMorgan Chase Bank NA London	1,348,000	1,517,696	(3,566)	(0.00)
Bought EUR / Sold USD, due 05/08/20	Goldman Sachs International	109,966,811	123,958,768	(358,345)	(0.02)
Bought EUR / Sold USD, due 05/08/20	JPMorgan Chase Bank NA London	110,027,913	123,958,767	(289,667)	(0.02)
Bought EUR / Sold USD, due 05/08/20	UBS AG London	110,035,238	123,958,767	(281,433)	(0.02)
Bought EUR / Sold USD, due 05/08/20	Westpac Banking Corporation	862,164	970,920	(1,865)	(0.00)
Bought GBP / Sold AUD, due 06/07/20	Merrill Lynch International	3,513,492	6,506,000	(138,156)	(0.01)
Bought GBP / Sold CAD, due 06/07/20	Merrill Lynch International	3,488,089	5,885,000	(10,903)	(0.00)
Bought GBP / Sold CAD, due 05/08/20	Westpac Banking Corporation	3,494,367	5,885,000	(2,646)	(0.00)
Bought GBP / Sold CHF, due 06/07/20	BNP Paribas SA	828,457	984,000	(14,915)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.66% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought GBP / Sold CLP, due 05/08/20	UBS AG London	215,253	220,560,000	(2,945)	(0.00)
Bought GBP / Sold CNH, due 06/07/20	Citibank NA	1,119,734	10,000,000	(30,981)	(0.00)
Bought GBP / Sold CNH, due 06/07/20	Merrill Lynch International	10,618,593	93,639,000	(125,129)	(0.01)
Bought GBP / Sold CNH, due 06/07/20	Westpac Banking Corporation	12,444	110,000	(184)	(0.00)
Bought GBP / Sold CZK, due 07/07/20	BNP Paribas SA	468,382	14,065,000	(14,186)	(0.00)
Bought GBP / Sold CZK, due 05/08/20	Westpac Banking Corporation	479,072	14,065,000	(980)	(0.00)
Bought GBP / Sold DKK, due 06/07/20	BNP Paribas SA	831,377	6,898,000	(12,289)	(0.00)
Bought GBP / Sold EUR, due 06/07/20	Citibank NA	1,974,033	2,197,000	(28,588)	(0.00)
Bought GBP / Sold EUR, due 06/07/20	Goldman Sachs International	33,087,501	36,875,500	(536,208)	(0.03)
Bought GBP / Sold EUR, due 06/07/20	JPMorgan Chase Bank NA London	1,975,154	2,197,000	(27,204)	(0.00)
Bought GBP / Sold EUR, due 06/07/20	Societe Generale	931,366	1,044,000	(21,841)	(0.00)
Bought GBP / Sold EUR, due 06/07/20	UBS AG London	33,152,550	36,875,500	(455,832)	(0.02)
Bought GBP / Sold EUR, due 06/07/20	Westpac Banking Corporation	1,309,929	1,466,813	(28,999)	(0.00)
Bought GBP / Sold IDR, due 06/07/20	UBS AG London	1,550,878	28,094,147,000	(49,475)	(0.00)
Bought GBP / Sold IDR, due 05/08/20	JPMorgan Chase Bank NA London	1,575,048	28,094,147,000	(12,631)	(0.00)
Bought GBP / Sold ILS, due 06/07/20	BNP Paribas SA	584,582	2,511,000	(3,252)	(0.00)
Bought GBP / Sold JPY, due 06/07/20	Westpac Banking Corporation	885,387	120,090,000	(19,167)	(0.00)
Bought GBP / Sold KRW, due 06/07/20	BNP Paribas SA	5,018,860	7,533,099,000	(61,318)	(0.00)
Bought GBP / Sold KRW, due 05/08/20	Merrill Lynch International	5,024,746	7,533,099,000	(53,405)	(0.00)
Bought GBP / Sold MYR, due 06/07/20	Goldman Sachs International	1,466,353	7,790,000	(5,725)	(0.00)
Bought GBP / Sold MYR, due 05/08/20	Goldman Sachs International	1,453,222	7,790,000	(19,490)	(0.00)
Bought GBP / Sold NOK, due 06/07/20	BNP Paribas SA	308,965	3,739,000	(5,821)	(0.00)
Bought GBP / Sold NZD, due 06/07/20	Merrill Lynch International	281,860	558,000	(10,948)	(0.00)
Bought GBP / Sold PLN, due 06/07/20	BNP Paribas SA	1,119,860	5,516,000	(10,751)	(0.00)
Bought GBP / Sold SEK, due 06/07/20	BNP Paribas SA	513,829	6,038,000	(13,212)	(0.00)
Bought GBP / Sold SGD, due 06/07/20	BNP Paribas SA	869,710	1,513,000	(9,919)	(0.00)
Bought GBP / Sold THB, due 07/07/20	HSBC Bank PLC	1,664,227	64,803,000	(40,296)	(0.00)
Bought GBP / Sold THB, due 05/08/20	HSBC Bank PLC	1,682,107	64,803,000	(17,600)	(0.00)
Bought GBP / Sold USD, due 06/07/20	Westpac Banking Corporation	1,565,498	1,946,941	(12,567)	(0.00)
Bought HUF / Sold GBP, due 06/07/20	Westpac Banking Corporation	101,246,000	260,325	(851)	(0.00)
Bought IDR / Sold CHF, due 06/07/20	JPMorgan Chase Bank NA London	273,249,000	18,183	(72)	(0.00)
Bought IDR / Sold EUR, due 06/07/20	JPMorgan Chase Bank NA London	111,232,766,000	6,932,550	(3,825)	(0.00)
Bought IDR / Sold USD, due 06/07/20	JPMorgan Chase Bank NA London	27,419,979,000	1,931,120	(12,508)	(0.00)
Bought ILS / Sold CHF, due 06/07/20	Westpac Banking Corporation	24,000	6,605	(36)	(0.00)
Bought ILS / Sold EUR, due 06/07/20	Westpac Banking Corporation	11,252,000	2,904,754	(11,357)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.66% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought ILS / Sold GBP, due 06/07/20	Westpac Banking Corporation	2,511,000	593,970	(8,347)	(0.00)
Bought ILS / Sold USD, due 06/07/20	Westpac Banking Corporation	2,222,000	646,931	(4,861)	(0.00)
Bought JPY / Sold CHF, due 06/07/20	Barclays Bank PLC	45,538,500	401,506	(1,656)	(0.00)
Bought JPY / Sold CHF, due 06/07/20	BNP Paribas SA	578,000	5,115	(41)	(0.00)
Bought JPY / Sold CHF, due 06/07/20	HSBC Bank PLC	45,538,500	401,512	(1,664)	(0.00)
Bought JPY / Sold EUR, due 06/07/20	HSBC Bank PLC	19,017,748,500	157,555,468	(687,536)	(0.03)
Bought JPY / Sold EUR, due 06/07/20	Royal Bank of Canada	19,017,748,500	157,568,652	(702,346)	(0.04)
Bought JPY / Sold EUR, due 05/08/20	BNP Paribas SA	41,253,500	341,008	(743)	(0.00)
Bought JPY / Sold EUR, due 05/08/20	JPMorgan Chase Bank NA London	41,253,500	341,008	(742)	(0.00)
Bought JPY / Sold EUR, due 05/08/20	Westpac Banking Corporation	197,534,000	1,643,082	(15,058)	(0.00)
Bought JPY / Sold GBP, due 06/07/20	Barclays Bank PLC	4,957,101,000	37,534,843	(429,228)	(0.02)
Bought JPY / Sold GBP, due 06/07/20	HSBC Bank PLC	4,957,101,000	37,532,471	(426,296)	(0.02)
Bought JPY / Sold USD, due 06/07/20	Barclays Bank PLC	170,364,500	1,589,599	(10,403)	(0.00)
Bought JPY / Sold USD, due 06/07/20	HSBC Bank PLC	170,364,500	1,589,799	(10,603)	(0.00)
Bought JPY / Sold USD, due 06/07/20	JPMorgan Chase Bank NA London	3,916,658,500	36,547,244	(241,721)	(0.01)
Bought JPY / Sold USD, due 06/07/20	UBS AG London	3,916,658,500	36,547,960	(242,437)	(0.01)
Bought JPY / Sold USD, due 05/08/20	Westpac Banking Corporation	23,604,000	220,928	(2,049)	(0.00)
Bought KRW / Sold USD, due 06/07/20	BNP Paribas SA	6,178,907,000	5,141,934	(4,995)	(0.00)
Bought MXN / Sold CHF, due 06/07/20	Westpac Banking Corporation	342,000	14,025	(10)	(0.00)
Bought MXN / Sold GBP, due 06/07/20	Westpac Banking Corporation	35,887,000	1,264,988	(10,752)	(0.00)
Bought MXN / Sold USD, due 06/07/20	Westpac Banking Corporation	30,839,000	1,337,970	(4,019)	(0.00)
Bought MYR / Sold CHF, due 06/07/20	Goldman Sachs International	71,000	15,696	(0)	(0.00)
Bought MYR / Sold USD, due 06/07/20	Goldman Sachs International	7,415,000	1,735,315	(5,217)	(0.00)
Bought NOK / Sold GBP, due 06/07/20	Westpac Banking Corporation	3,739,000	314,031	(439)	(0.00)
Bought NZD / Sold GBP, due 06/07/20	Westpac Banking Corporation	558,000	291,697	(1,208)	(0.00)
Bought PLN / Sold GBP, due 06/07/20	Westpac Banking Corporation	5,516,000	1,131,580	(3,732)	(0.00)
Bought RUB / Sold CHF, due 06/07/20	UBS AG London	724,000	9,893	(285)	(0.00)
Bought RUB / Sold EUR, due 06/07/20	UBS AG London	292,020,000	3,737,463	(101,245)	(0.01)
Bought RUB / Sold GBP, due 06/07/20	UBS AG London	78,379,000	906,370	(20,337)	(0.00)
Bought RUB / Sold USD, due 06/07/20	UBS AG London	53,296,000	770,932	(23,227)	(0.00)
Bought SEK / Sold GBP, due 06/07/20	Westpac Banking Corporation	6,038,000	527,524	(3,711)	(0.00)
Bought SEK / Sold USD, due 06/07/20	Westpac Banking Corporation	5,773,000	620,794	(1,127)	(0.00)
Bought SGD / Sold GBP, due 06/07/20	Westpac Banking Corporation	1,513,000	882,757	(6,201)	(0.00)
Bought SGD / Sold USD, due 06/07/20	Westpac Banking Corporation	1,274,000	914,890	(1,653)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.66% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought THB / Sold CHF, due 07/07/20	HSBC Bank PLC	558,000	17,107	(2)	(0.00)
Bought THB / Sold USD, due 07/07/20	HSBC Bank PLC	48,063,000	1,559,778	(4,719)	(0.00)
Bought USD / Sold AUD, due 06/07/20	Merrill Lynch International	3,533,543	5,338,000	(141,792)	(0.01)
	Westpac Banking Corporation				
Bought USD / Sold AUD, due 05/08/20	Westpac Banking Corporation	3,671,033	5,338,000	(4,827)	(0.00)
Bought USD / Sold CAD, due 06/07/20	Merrill Lynch International	3,562,184	4,902,000	(36,965)	(0.00)
	Westpac Banking Corporation				
Bought USD / Sold CAD, due 05/08/20	Westpac Banking Corporation	3,590,036	4,902,000	(9,405)	(0.00)
Bought USD / Sold CHF, due 06/07/20	BNP Paribas SA	759,602	736,000	(17,222)	(0.00)
Bought USD / Sold CLP, due 05/08/20	UBS AG London	235,081	193,181,000	(500)	(0.00)
Bought USD / Sold CNH, due 06/07/20	Merrill Lynch International	11,018,945	79,159,000	(178,548)	(0.01)
Bought USD / Sold CNH, due 05/08/20	Royal Bank of Canada	11,922,678	84,437,000	(2,767)	(0.00)
	Westpac Banking Corporation				
Bought USD / Sold CNH, due 05/08/20	Westpac Banking Corporation	295,481	2,096,000	(548)	(0.00)
Bought USD / Sold CNY, due 06/07/20	State Street Bank London	926,773	6,598,000	(5,715)	(0.00)
Bought USD / Sold CZK, due 07/07/20	BNP Paribas SA	481,616	11,809,000	(16,215)	(0.00)
	Westpac Banking Corporation				
Bought USD / Sold CZK, due 05/08/20	Westpac Banking Corporation	495,166	11,809,000	(2,762)	(0.00)
Bought USD / Sold DKK, due 06/07/20	BNP Paribas SA	944,630	6,394,000	(18,978)	(0.00)
	Goldman Sachs International				
Bought USD / Sold EUR, due 06/07/20	Goldman Sachs International	159,911,640	142,684,376	(357,366)	(0.01)
Bought USD / Sold EUR, due 06/07/20	Societe Generale	5,267,000	4,707,045	(20,148)	(0.00)
Bought USD / Sold EUR, due 06/07/20	State Street Bank London	275,174	246,000	(1,144)	(0.00)
Bought USD / Sold EUR, due 06/07/20	UBS AG London	159,928,681	142,752,306	(416,626)	(0.02)
	Westpac Banking Corporation				
Bought USD / Sold EUR, due 05/08/20	Westpac Banking Corporation	3,731,280	3,324,693	(5,607)	(0.00)
Bought USD / Sold GBP, due 06/07/20	Barclays Bank PLC	32,337,002	26,191,654	(26,171)	(0.00)
	Goldman Sachs International				
Bought USD / Sold GBP, due 06/07/20	Goldman Sachs International	744,959	608,000	(6,304)	(0.00)
Bought USD / Sold GBP, due 06/07/20	Merrill Lynch International	17,348,043	14,154,100	(141,176)	(0.01)
Bought USD / Sold GBP, due 06/07/20	UBS AG London	32,336,999	26,186,200	(19,435)	(0.00)
Bought USD / Sold GBP, due 05/08/20	Merrill Lynch International	17,557,046	14,240,100	(41,903)	(0.00)
	Westpac Banking Corporation				
Bought USD / Sold GBP, due 05/08/20	Westpac Banking Corporation	1,220,497	988,000	(545)	(0.00)
Bought USD / Sold HUF, due 06/07/20	BNP Paribas SA	366,030	116,317,000	(2,539)	(0.00)
	Westpac Banking Corporation				
Bought USD / Sold HUF, due 05/08/20	Westpac Banking Corporation	368,008	116,317,000	(451)	(0.00)
Bought USD / Sold IDR, due 06/07/20	UBS AG London	1,851,701	27,419,979,000	(66,912)	(0.00)
Bought USD / Sold ILS, due 06/07/20	BNP Paribas SA	634,042	2,222,000	(8,028)	(0.00)
Bought USD / Sold KRW, due 06/07/20	BNP Paribas SA	5,028,121	6,178,907,000	(108,817)	(0.01)
	Goldman Sachs International				
Bought USD / Sold MYR, due 06/07/20	Goldman Sachs International	1,701,859	7,415,000	(28,239)	(0.00)
Bought USD / Sold NOK, due 06/07/20	BNP Paribas SA	346,829	3,424,000	(8,104)	(0.00)
	Westpac Banking Corporation				
Bought USD / Sold NOK, due 05/08/20	Westpac Banking Corporation	353,982	3,424,000	(992)	(0.00)
Bought USD / Sold NZD, due 06/07/20	Merrill Lynch International	346,722	560,000	(13,787)	(0.00)
	Westpac Banking Corporation				
Bought USD / Sold NZD, due 05/08/20	Westpac Banking Corporation	360,299	560,000	(222)	(0.00)
Bought USD / Sold PLN, due 06/07/20	BNP Paribas SA	1,158,034	4,654,000	(18,528)	(0.00)
	Westpac Banking Corporation				
Bought USD / Sold PLN, due 05/08/20	Westpac Banking Corporation	1,175,188	4,654,000	(1,487)	(0.00)
Bought USD / Sold RUB, due 06/07/20	UBS AG London	747,396	53,296,000	(309)	(0.00)

## Schedule of Investments *(continued)*

as at 30 June 2020 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – 0.66% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold SEK, due 06/07/20	BNP Paribas SA	602,204	5,773,000	(17,464)	(0.00)
Bought USD / Sold SGD, due 06/07/20	BNP Paribas SA	897,657	1,274,000	(15,580)	(0.00)
Bought USD / Sold THB, due 07/07/20	HSBC Bank PLC	1,509,991	48,063,000	(45,069)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(10,024,501)	(0.47)
Total Forward Foreign Exchange Contracts Hedge				13,932,820	0.66
Other Net Assets/(Liabilities)				33,230,061	1.57
TOTAL NET ASSETS				2,115,130,335	100.00

## Schedule of Investments

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net 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 - 10.07%				Asset Backed Obligations - 10.07% <i>(continued)</i>			
United Kingdom				United States <i>(continued)</i>			
GBP 50,000	Equity Release Funding No 3 PLC, 5.050%, 26/04/33	77,888	0.00	USD 140,808	Fannie Mae Pool, 3.000%, 01/08/29	148,663	0.00
<b>Total United Kingdom</b>				USD 352,984	Fannie Mae Pool, 3.000%, 01/08/29	372,675	0.01
United States				USD 375,739	Fannie Mae Pool, 3.000%, 01/09/29	396,700	0.01
USD 1,000,000	Citigroup Commercial Mortgage Trust 2015-GC27, 3.137%, 10/02/48	1,063,640	0.03	USD 321,216	Fannie Mae Pool, 3.500%, 01/10/29	340,496	0.01
USD 700,000	COMM 2013-CCRE6 Mortgage Trust, 3.101%, 10/03/46	727,270	0.02	USD 279,058	Fannie Mae Pool, 2.500%, 01/02/30	292,796	0.01
USD 515,000	Comm Mortgage Trust, 3.644%, 10/12/47	558,733	0.02	USD 586,162	Fannie Mae Pool, 3.000%, 01/04/30	618,210	0.02
USD 10,000,000	Fannie Mae or Freddie Mac, 2.500%, 16/07/35	10,468,700	0.30	USD 478,303	Fannie Mae Pool, 3.000%, 01/09/30	504,454	0.02
USD 21	Fannie Mae Pool, 4.500%, 01/03/21	22	0.00	USD 499,297	Fannie Mae Pool, 2.500%, 01/02/31	523,877	0.02
USD 23,430	Fannie Mae Pool, 5.500%, 01/10/22	24,032	0.00	USD 351,693	Fannie Mae Pool, 3.500%, 01/02/31	370,199	0.01
USD 66,277	Fannie Mae Pool, 4.000%, 01/01/25	70,125	0.00	USD 203	Fannie Mae Pool, 6.000%, 01/04/31	235	0.00
USD 186,942	Fannie Mae Pool, 3.500%, 01/04/26	196,779	0.01	USD 441,031	Fannie Mae Pool, 4.000%, 01/10/31	474,859	0.01
USD 180,218	Fannie Mae Pool, 3.000%, 01/12/26	189,439	0.01	USD 344	Fannie Mae Pool, 6.000%, 01/01/32	384	0.00
USD 29,060	Fannie Mae Pool, 3.500%, 01/12/26	30,589	0.00	USD 1,706,300	Fannie Mae Pool, 3.000%, 01/02/32	1,794,461	0.05
USD 284,819	Fannie Mae Pool, 3.500%, 01/01/27	299,302	0.01	USD 6,306,712	Fannie Mae Pool, 3.000%, 01/02/32	6,673,238	0.19
USD 10,339	Fannie Mae Pool, 3.000%, 01/05/27	10,885	0.00	USD 295,708	Fannie Mae Pool, 3.000%, 01/08/32	311,258	0.01
USD 49,872	Fannie Mae Pool, 3.000%, 01/10/27	52,494	0.00	USD 1,182	Fannie Mae Pool, 7.000%, 01/03/33	1,301	0.00
USD 12,552	Fannie Mae Pool, 3.000%, 01/10/27	13,212	0.00	USD 13,169	Fannie Mae Pool, 6.000%, 01/08/33	14,657	0.00
USD 109,958	Fannie Mae Pool, 3.000%, 01/12/27	115,740	0.00	USD 14,431	Fannie Mae Pool, 5.000%, 01/09/33	16,562	0.00
USD 12,177	Fannie Mae Pool, 3.000%, 01/12/27	12,818	0.00	USD 9,714	Fannie Mae Pool, 6.000%, 01/11/33	10,791	0.00
USD 57	Fannie Mae Pool, 6.500%, 01/02/28	63	0.00	USD 72,516	Fannie Mae Pool, 5.000%, 01/03/34	83,159	0.00
USD 197,323	Fannie Mae Pool, 2.500%, 01/05/28	208,631	0.01	USD 173,088	Fannie Mae Pool, 5.500%, 01/04/34	202,045	0.01
USD 682,922	Fannie Mae Pool, 2.500%, 01/07/28	715,828	0.02	USD 18,959	Fannie Mae Pool, 6.000%, 01/08/34	21,159	0.00
USD 322,930	Fannie Mae Pool, 2.500%, 01/08/28	338,490	0.01	USD 11,247	Fannie Mae Pool, 4.500%, 01/03/35	12,234	0.00
USD 504,473	Fannie Mae Pool, 2.500%, 01/08/28	528,781	0.02	USD 7,013	Fannie Mae Pool, 4.500%, 01/04/35	7,521	0.00
USD 318,090	Fannie Mae Pool, 2.500%, 01/08/28	333,417	0.01	USD 7,722	Fannie Mae Pool, 5.000%, 01/04/35	8,888	0.00
USD 162,984	Fannie Mae Pool, 2.500%, 01/09/28	170,837	0.01	USD 468,173	Fannie Mae Pool, 3.000%, 01/05/35	496,683	0.01
USD 10,286	Fannie Mae Pool, 6.500%, 01/10/28	11,512	0.00	USD 29,836	Fannie Mae Pool, 4.500%, 01/05/35	32,560	0.00
USD 220,941	Fannie Mae Pool, 3.000%, 01/11/28	233,339	0.01	USD 33,421	Fannie Mae Pool, 5.000%, 01/07/35	36,935	0.00
USD 326,565	Fannie Mae Pool, 3.000%, 01/06/29	345,076	0.01				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 10.07% (continued)				Asset Backed Obligations - 10.07% (continued)			
United States (continued)				United States (continued)			
USD 42,883	Fannie Mae Pool, 5.000%, 01/08/35	48,294	0.00	USD 1,690,656	Fannie Mae Pool, 3.500%, 01/03/38	1,780,188	0.05
USD 22,467	Fannie Mae Pool, 5.000%, 01/10/35	25,747	0.00	USD 238	Fannie Mae Pool, 5.000%, 01/04/38	259	0.00
USD 33,370	Fannie Mae Pool, 5.500%, 01/10/35	38,311	0.00	USD 17,791	Fannie Mae Pool, 4.500%, 01/05/38	19,328	0.00
USD 8,111	Fannie Mae Pool, 5.500%, 01/10/35	9,519	0.00	USD 5,125	Fannie Mae Pool, 4.500%, 01/05/38	5,536	0.00
USD 13,942	Fannie Mae Pool, 5.500%, 01/12/35	16,362	0.00	USD 132,835	Fannie Mae Pool, 6.000%, 01/05/38	158,047	0.01
USD 29,090	Fannie Mae Pool, 6.000%, 01/12/35	34,241	0.00	USD 2,490,701	Fannie Mae Pool, 3.500%, 01/06/38	2,622,601	0.08
USD 181,108	Fannie Mae Pool, 5.500%, 01/01/36	212,547	0.01	USD 24,679	Fannie Mae Pool, 4.500%, 01/06/38	27,668	0.00
USD 27,237	Fannie Mae Pool, 6.000%, 01/01/36	30,591	0.00	USD 43,070	Fannie Mae Pool, 5.500%, 01/07/38	49,311	0.00
USD 84,907	Fannie Mae Pool, 5.000%, 01/02/36	97,724	0.00	USD 61,994	Fannie Mae Pool, 4.500%, 01/11/38	68,926	0.00
USD 80,046	Fannie Mae Pool, 5.500%, 01/04/36	93,942	0.00	USD 78,497	Fannie Mae Pool, 5.500%, 01/11/38	90,971	0.00
USD 22,807	Fannie Mae Pool, 6.000%, 01/04/36	25,347	0.00	USD 149,690	Fannie Mae Pool, 6.000%, 01/12/38	174,069	0.01
USD 18,033	Fannie Mae Pool, 5.000%, 01/05/36	20,701	0.00	USD 136,211	Fannie Mae Pool, 4.500%, 01/01/39	151,147	0.00
USD 16,267	Fannie Mae Pool, 6.000%, 01/08/36	18,079	0.00	USD 19,439	Fannie Mae Pool, 4.000%, 01/02/39	21,293	0.00
USD 3,899	Fannie Mae Pool, 6.500%, 01/08/36	4,745	0.00	USD 22,616	Fannie Mae Pool, 4.500%, 01/02/39	25,105	0.00
USD 8,649	Fannie Mae Pool, 6.000%, 01/09/36	10,079	0.00	USD 8,343	Fannie Mae Pool, 5.000%, 01/03/39	9,131	0.00
USD 15,853	Fannie Mae Pool, 5.000%, 01/11/36	18,246	0.00	USD 106,401	Fannie Mae Pool, 4.500%, 01/04/39	119,238	0.00
USD 27,546	Fannie Mae Pool, 5.000%, 01/11/36	31,558	0.00	USD 90,076	Fannie Mae Pool, 4.000%, 01/05/39	98,765	0.00
USD 3,189	Fannie Mae Pool, 6.000%, 01/12/36	3,551	0.00	USD 165,522	Fannie Mae Pool, 4.500%, 01/05/39	181,883	0.01
USD 32,901	Fannie Mae Pool, 6.000%, 01/01/37	36,602	0.00	USD 34,248	Fannie Mae Pool, 5.000%, 01/06/39	39,156	0.00
USD 1,059,560	Fannie Mae Pool, 3.500%, 01/02/37	1,128,861	0.03	USD 95,600	Fannie Mae Pool, 5.000%, 01/07/39	109,333	0.00
USD 214,317	Fannie Mae Pool, 6.000%, 01/02/37	250,306	0.01	USD 42,898	Fannie Mae Pool, 4.500%, 01/08/39	48,074	0.00
USD 23,885	Fannie Mae Pool, 6.000%, 01/03/37	27,206	0.00	USD 189,818	Fannie Mae Pool, 4.000%, 01/09/39	208,617	0.01
USD 14,677	Fannie Mae Pool, 7.000%, 01/05/37	15,795	0.00	USD 51,185	Fannie Mae Pool, 4.500%, 01/09/39	56,889	0.00
USD 7,104	Fannie Mae Pool, 6.000%, 01/07/37	8,218	0.00	USD 3,345	Fannie Mae Pool, 4.000%, 01/12/39	3,668	0.00
USD 3,437	Fannie Mae Pool, 5.000%, 01/08/37	3,931	0.00	USD 84,260	Fannie Mae Pool, 4.500%, 01/01/40	94,425	0.00
USD 105,604	Fannie Mae Pool, 5.500%, 01/08/37	116,076	0.00	USD 302,223	Fannie Mae Pool, 6.000%, 01/04/40	360,771	0.01
USD 235,090	Fannie Mae Pool, 3.000%, 01/09/37	249,104	0.01	USD 45,677	Fannie Mae Pool, 5.500%, 01/05/40	52,910	0.00
USD 28,160	Fannie Mae Pool, 6.000%, 01/02/38	31,350	0.00	USD 59,097	Fannie Mae Pool, 4.500%, 01/06/40	65,526	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 10.07% (continued)				Asset Backed Obligations - 10.07% (continued)			
United States (continued)				United States (continued)			
USD 3,513	Fannie Mae Pool, 4.000%, 01/08/40	3,853	0.00	USD 371,781	Fannie Mae Pool, 3.000%, 01/07/43	397,567	0.01
USD 48,241	Fannie Mae Pool, 4.000%, 01/09/40	52,952	0.00	USD 880,240	Fannie Mae Pool, 3.500%, 01/07/43	952,105	0.03
USD 65,526	Fannie Mae Pool, 4.500%, 01/09/40	72,909	0.00	USD 126,117	Fannie Mae Pool, 3.500%, 01/07/43	135,551	0.00
USD 172,349	Fannie Mae Pool, 4.000%, 01/10/40	189,204	0.01	USD 133,020	Fannie Mae Pool, 3.000%, 01/08/43	142,246	0.00
USD 3,003,848	Fannie Mae Pool, 4.500%, 01/11/40	3,345,123	0.10	USD 1,159,810	Fannie Mae Pool, 3.000%, 01/08/43	1,240,251	0.04
USD 754,330	Fannie Mae Pool, 4.000%, 01/12/40	828,985	0.02	USD 260,778	Fannie Mae Pool, 3.000%, 01/08/43	279,463	0.01
USD 171,751	Fannie Mae Pool, 4.000%, 01/01/41	188,749	0.01	USD 252,702	Fannie Mae Pool, 3.000%, 01/08/43	270,229	0.01
USD 162,718	Fannie Mae Pool, 4.000%, 01/02/41	178,822	0.01	USD 611,176	Fannie Mae Pool, 3.000%, 01/08/43	653,565	0.02
USD 779,063	Fannie Mae Pool, 4.000%, 01/03/41	853,852	0.03	USD 150,859	Fannie Mae Pool, 3.000%, 01/09/43	161,455	0.01
USD 20,876	Fannie Mae Pool, 4.500%, 01/04/41	23,313	0.00	USD 410,956	Fannie Mae Pool, 3.500%, 01/09/43	439,580	0.01
USD 278,444	Fannie Mae Pool, 4.500%, 01/05/41	310,079	0.01	USD 328,943	Fannie Mae Pool, 3.500%, 01/09/43	351,100	0.01
USD 85,100	Fannie Mae Pool, 3.500%, 01/07/41	89,867	0.00	USD 79,780	Fannie Mae Pool, 3.500%, 01/09/43	86,126	0.00
USD 67,984	Fannie Mae Pool, 4.000%, 01/09/41	74,631	0.00	USD 69,026	Fannie Mae Pool, 3.500%, 01/09/43	74,661	0.00
USD 914,345	Fannie Mae Pool, 4.500%, 01/01/42	1,021,065	0.03	USD 44,253	Fannie Mae Pool, 3.500%, 01/09/43	47,271	0.00
USD 187,892	Fannie Mae Pool, 3.500%, 01/02/42	203,162	0.01	USD 196,026	Fannie Mae Pool, 4.500%, 01/09/43	218,557	0.01
USD 490,436	Fannie Mae Pool, 4.000%, 01/03/42	541,595	0.02	USD 115,252	Fannie Mae Pool, 3.000%, 01/10/43	123,372	0.00
USD 64,335	Fannie Mae Pool, 4.000%, 01/04/42	70,659	0.00	USD 187,881	Fannie Mae Pool, 3.500%, 01/10/43	203,220	0.01
USD 568,363	Fannie Mae Pool, 5.000%, 01/06/42	652,021	0.02	USD 387,800	Fannie Mae Pool, 4.000%, 01/10/43	424,044	0.01
USD 478,241	Fannie Mae Pool, 3.500%, 01/09/42	518,142	0.02	USD 27,840	Fannie Mae Pool, 5.000%, 01/12/43	30,795	0.00
USD 151,056	Fannie Mae Pool, 3.500%, 01/09/42	163,659	0.01	USD 680,016	Fannie Mae Pool, 3.500%, 01/01/44	735,534	0.02
USD 515,651	Fannie Mae Pool, 3.500%, 01/10/42	558,672	0.02	USD 222,436	Fannie Mae Pool, 4.000%, 01/07/44	241,107	0.01
USD 60,554	Fannie Mae Pool, 3.500%, 01/12/42	63,700	0.00	USD 480,221	Fannie Mae Pool, 4.000%, 01/09/44	520,530	0.02
USD 800,940	Fannie Mae Pool, 3.000%, 01/01/43	856,554	0.03	USD 519,413	Fannie Mae Pool, 3.500%, 01/10/44	556,876	0.02
USD 379,018	Fannie Mae Pool, 3.500%, 01/01/43	410,640	0.01	USD 243,857	Fannie Mae Pool, 4.000%, 01/10/44	264,326	0.01
USD 114,107	Fannie Mae Pool, 3.000%, 01/05/43	122,262	0.00	USD 81,445	Fannie Mae Pool, 4.500%, 01/12/44	89,389	0.00
USD 343,869	Fannie Mae Pool, 3.000%, 01/05/43	367,719	0.01	USD 348,821	Fannie Mae Pool, 3.500%, 01/01/45	373,980	0.01
USD 479,175	Fannie Mae Pool, 3.000%, 01/06/43	512,409	0.02	USD 563,332	Fannie Mae Pool, 3.500%, 01/01/45	603,962	0.02
USD 1,026,371	Fannie Mae Pool, 3.000%, 01/07/43	1,097,557	0.03	USD 630,724	Fannie Mae Pool, 3.500%, 01/05/45	672,722	0.02



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 10.07% (continued)				Asset Backed Obligations - 10.07% (continued)			
United States (continued)				United States (continued)			
USD 587,299	Fannie Mae Pool, 4.000%, 01/07/45	638,337	0.02	USD 1,315,854	Fannie Mae Pool, 3.500%, 01/04/47	1,388,672	0.04
USD 744,102	Fannie Mae Pool, 3.500%, 01/08/45	799,726	0.02	USD 330,246	Fannie Mae Pool, 4.000%, 01/04/47	352,032	0.01
USD 881,718	Fannie Mae Pool, 3.500%, 01/08/45	940,429	0.03	USD 826,275	Fannie Mae Pool, 4.500%, 01/04/47	889,625	0.03
USD 672,081	Fannie Mae Pool, 3.000%, 01/09/45	710,997	0.02	USD 897,534	Fannie Mae Pool, 3.500%, 01/05/47	952,266	0.03
USD 504,374	Fannie Mae Pool, 4.000%, 01/09/45	548,206	0.02	USD 1,626,816	Fannie Mae Pool, 4.500%, 01/05/47	1,808,459	0.05
USD 534,590	Fannie Mae Pool, 4.000%, 01/09/45	581,047	0.02	USD 864,896	Fannie Mae Pool, 3.500%, 01/06/47	912,758	0.03
USD 755,901	Fannie Mae Pool, 4.000%, 01/09/45	821,590	0.02	USD 1,127,509	Fannie Mae Pool, 4.000%, 01/07/47	1,201,892	0.04
USD 204,954	Fannie Mae Pool, 3.000%, 01/11/45	216,821	0.01	USD 1,198,236	Fannie Mae Pool, 4.000%, 01/08/47	1,277,285	0.04
USD 931,137	Fannie Mae Pool, 3.000%, 01/11/45	985,054	0.03	USD 1,114,748	Fannie Mae Pool, 3.000%, 01/09/47	1,175,944	0.03
USD 508,247	Fannie Mae Pool, 3.500%, 01/11/45	542,090	0.02	USD 876,487	Fannie Mae Pool, 3.500%, 01/09/47	924,991	0.03
USD 3,038,551	Fannie Mae Pool, 4.000%, 01/12/45	3,335,136	0.10	USD 155,540	Fannie Mae Pool, 4.000%, 01/09/47	165,801	0.01
USD 526,606	Fannie Mae Pool, 3.500%, 01/04/46	558,719	0.02	USD 790,580	Fannie Mae Pool, 4.500%, 01/09/47	851,193	0.03
USD 997,364	Fannie Mae Pool, 4.000%, 01/04/46	1,090,578	0.03	USD 643,681	Fannie Mae Pool, 3.500%, 01/10/47	679,302	0.02
USD 442,961	Fannie Mae Pool, 3.500%, 01/05/46	469,973	0.01	USD 2,956,350	Fannie Mae Pool, 4.000%, 01/02/48	3,151,383	0.09
USD 1,236,588	Fannie Mae Pool, 3.000%, 01/08/46	1,305,183	0.04	USD 791,493	Fannie Mae Pool, 4.000%, 01/07/48	837,855	0.02
USD 434,870	Fannie Mae Pool, 4.000%, 01/08/46	468,648	0.01	USD 1,611,268	Fannie Mae Pool, 4.500%, 01/07/48	1,735,651	0.05
USD 1,265,303	Fannie Mae Pool, 3.000%, 01/09/46	1,335,491	0.04	USD 3,745,580	Fannie Mae Pool, 4.500%, 01/07/48	4,034,723	0.12
USD 776,809	Fannie Mae Pool, 3.000%, 01/10/46	819,899	0.02	USD 1,346,217	Fannie Mae Pool, 4.500%, 01/08/48	1,446,428	0.04
USD 217,704	Fannie Mae Pool, 3.000%, 01/11/46	229,780	0.01	USD 2,126,959	Fannie Mae Pool, 3.000%, 01/11/48	2,250,118	0.07
USD 802,205	Fannie Mae Pool, 3.000%, 01/12/46	846,704	0.03	USD 3,025,204	Fannie Mae Pool, 4.500%, 01/01/49	3,250,399	0.09
USD 536,832	Fannie Mae Pool, 4.000%, 01/12/46	578,530	0.02	USD 1,414,301	Fannie Mae Pool, 4.000%, 01/03/49	1,498,049	0.04
USD 397,320	Fannie Mae Pool, 3.000%, 01/01/47	419,360	0.01	USD 2,820,779	Fannie Mae Pool, 3.500%, 01/05/49	2,964,531	0.09
USD 885,390	Fannie Mae Pool, 3.000%, 01/01/47	934,504	0.03	USD 5,592,824	Fannie Mae Pool, 3.500%, 01/08/49	5,877,845	0.17
USD 4,727,707	Fannie Mae Pool, 3.000%, 01/01/47	4,989,959	0.15	USD 4,633,753	Fannie Mae Pool, 5.000%, 01/10/49	5,071,730	0.15
USD 4,703,465	Fannie Mae Pool, 3.000%, 01/02/47	4,964,372	0.14	USD 4,406,997	Fannie Mae Pool, 3.000%, 01/11/49	4,639,997	0.14
USD 5,797,714	Fannie Mae Pool, 3.500%, 01/02/47	6,288,209	0.18	USD 1,923,687	Fannie Mae-Aces, 2.723%, 25/10/24	2,070,032	0.06
USD 494,014	Fannie Mae Pool, 4.000%, 01/02/47	536,944	0.02	USD 1,932,352	FED Home Loan Pool G08534, 3.000%, 01/06/43	2,066,865	0.06
USD 512,825	Fannie Mae Pool, 3.500%, 01/03/47	541,204	0.02	USD 752,782	FED Home Loan Pool G08762, 4.000%, 01/05/47	802,526	0.02

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 10.07% (continued)				Asset Backed Obligations - 10.07% (continued)			
United States (continued)				United States (continued)			
USD 2,324,086	FED Home Loan Pool G08779, 3.500%, 01/09/47	2,453,262	0.07	USD 158,119	Freddie Mac Gold Pool, 4.000%, 01/07/25	167,186	0.01
USD 695,467	FED Home Loan Pool Q50962, 3.500%, 01/09/47	734,122	0.02	USD 57,493	Freddie Mac Gold Pool, 4.000%, 01/09/25	60,793	0.00
USD 1,958,774	FED Home Loan Pool V84594, 4.000%, 01/09/48	2,083,169	0.06	USD 35,914	Freddie Mac Gold Pool, 4.000%, 01/04/26	38,078	0.00
USD 3,936,688	Federal National Mortgage Association, 2.500%, 01/12/33	4,130,490	0.12	USD 38,485	Freddie Mac Gold Pool, 4.000%, 01/04/26	40,875	0.00
USD 3,508,774	Federal National Mortgage Association, 4.000%, 01/03/46	3,813,695	0.11	USD 68,942	Freddie Mac Gold Pool, 4.000%, 01/04/26	73,223	0.00
USD 2,447,917	Federal National Mortgage Association, 5.000%, 01/08/49	2,672,943	0.08	USD 183,183	Freddie Mac Gold Pool, 4.500%, 01/05/26	192,916	0.01
USD 8,143,810	Federal National Mortgage Association, 3.000%, 01/01/50	8,574,378	0.25	USD 3,487	Freddie Mac Gold Pool, 4.500%, 01/08/26	3,672	0.00
USD 7,000,000	Federal National Mortgage Association, 3.000%, 14/07/50	7,372,470	0.21	USD 33,485	Freddie Mac Gold Pool, 3.000%, 01/09/26	35,204	0.00
USD 869,261	FNMA Pool AS6730, 3.500%, 01/02/46	922,269	0.03	USD 68,854	Freddie Mac Gold Pool, 3.000%, 01/01/27	72,389	0.00
USD 1,555,119	FNMA Pool BC0326, 3.500%, 01/12/45	1,658,670	0.05	USD 33,265	Freddie Mac Gold Pool, 3.000%, 01/03/27	35,019	0.00
USD 1,421,621	FNMA Pool BD2446, 3.000%, 01/01/47	1,500,480	0.04	USD 88,589	Freddie Mac Gold Pool, 3.000%, 01/03/27	93,248	0.00
USD 910,782	FNMA Pool MA3182, 3.500%, 01/11/47	961,184	0.03	USD 320,912	Freddie Mac Gold Pool, 3.000%, 01/12/27	337,830	0.01
USD 2,875,233	FNMA Pool Ma3333, 4.000%, 01/04/48	3,040,244	0.09	USD 50,858	Freddie Mac Gold Pool, 2.500%, 01/08/28	53,295	0.00
USD 1,230,785	FNMA Pool MA3415, 4.000%, 01/07/48	1,301,421	0.04	USD 673,906	Freddie Mac Gold Pool, 2.500%, 01/08/28	706,498	0.02
USD 2,846,232	FNMA Pool Ma3443, 4.000%, 01/08/48	3,009,579	0.09	USD 346,227	Freddie Mac Gold Pool, 2.500%, 01/09/28	362,972	0.01
USD 2,681,530	FNMA Pool MA3693, 4.000%, 01/07/49	2,840,316	0.08	USD 144,061	Freddie Mac Gold Pool, 3.500%, 01/09/28	152,236	0.00
USD 221	Freddie Mac Gold Pool, 4.000%, 01/08/20	234	0.00	USD 44,279	Freddie Mac Gold Pool, 3.000%, 01/01/29	46,633	0.00
USD 24	Freddie Mac Gold Pool, 4.500%, 01/09/20	25	0.00	USD 28,592	Freddie Mac Gold Pool, 3.000%, 01/01/29	30,112	0.00
USD 46	Freddie Mac Gold Pool, 4.500%, 01/06/21	48	0.00	USD 146,816	Freddie Mac Gold Pool, 3.000%, 01/02/29	154,935	0.00
USD 195	Freddie Mac Gold Pool, 4.000%, 01/10/21	207	0.00	USD 227,503	Freddie Mac Gold Pool, 3.000%, 01/03/29	239,591	0.01
USD 5,740	Freddie Mac Gold Pool, 4.500%, 01/04/22	6,045	0.00	USD 2,652	Freddie Mac Gold Pool, 5.000%, 01/04/29	2,904	0.00
USD 587	Freddie Mac Gold Pool, 4.500%, 01/06/22	618	0.00	USD 156,097	Freddie Mac Gold Pool, 3.500%, 01/09/29	165,172	0.01
USD 7,848	Freddie Mac Gold Pool, 4.000%, 01/05/23	8,296	0.00	USD 176,618	Freddie Mac Gold Pool, 2.500%, 01/10/29	185,356	0.01
USD 5,782	Freddie Mac Gold Pool, 5.000%, 01/05/23	6,079	0.00	USD 65,295	Freddie Mac Gold Pool, 3.500%, 01/12/29	69,095	0.00
USD 8,390	Freddie Mac Gold Pool, 4.500%, 01/03/24	8,863	0.00	USD 302,435	Freddie Mac Gold Pool, 3.500%, 01/02/30	320,699	0.01
USD 8,357	Freddie Mac Gold Pool, 4.000%, 01/06/24	8,834	0.00	USD 443,322	Freddie Mac Gold Pool, 2.500%, 01/01/31	465,245	0.01
USD 1,526	Freddie Mac Gold Pool, 4.000%, 01/08/24	1,613	0.00	USD 945	Freddie Mac Gold Pool, 6.500%, 01/01/32	1,096	0.00
USD 1,339	Freddie Mac Gold Pool, 4.500%, 01/09/24	1,411	0.00	USD 7,678	Freddie Mac Gold Pool, 5.500%, 01/02/32	8,451	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 10.07% (continued)				Asset Backed Obligations - 10.07% (continued)			
United States (continued)				United States (continued)			
USD 11,782	Freddie Mac Gold Pool, 6.500%, 01/03/32	13,566	0.00	USD 195,974	Freddie Mac Gold Pool, 5.000%, 01/03/37	224,488	0.01
USD 4,307	Freddie Mac Gold Pool, 6.500%, 01/08/32	4,793	0.00	USD 13,865	Freddie Mac Gold Pool, 5.500%, 01/03/37	16,070	0.00
USD 1,749,410	Freddie Mac Gold Pool, 3.500%, 01/06/33	1,836,515	0.05	USD 13,177	Freddie Mac Gold Pool, 4.500%, 01/04/37	14,271	0.00
USD 51,884	Freddie Mac Gold Pool, 5.500%, 01/06/33	60,584	0.00	USD 7,351	Freddie Mac Gold Pool, 5.500%, 01/04/37	8,332	0.00
USD 25,437	Freddie Mac Gold Pool, 5.500%, 01/07/33	27,970	0.00	USD 6,780	Freddie Mac Gold Pool, 5.500%, 01/04/37	7,859	0.00
USD 4,385	Freddie Mac Gold Pool, 5.000%, 01/08/33	5,025	0.00	USD 1,149,113	Freddie Mac Gold Pool, 4.000%, 01/05/37	1,237,119	0.04
USD 21,423	Freddie Mac Gold Pool, 5.500%, 01/08/33	25,015	0.00	USD 33,914	Freddie Mac Gold Pool, 5.000%, 01/06/37	38,957	0.00
USD 1,017,270	Freddie Mac Gold Pool, 3.500%, 01/09/33	1,067,920	0.03	USD 2,801	Freddie Mac Gold Pool, 5.000%, 01/07/37	3,214	0.00
USD 956	Freddie Mac Gold Pool, 5.500%, 01/09/33	1,116	0.00	USD 2,013	Freddie Mac Gold Pool, 5.500%, 01/07/37	2,303	0.00
USD 11,127	Freddie Mac Gold Pool, 5.000%, 01/10/33	12,772	0.00	USD 14,205	Freddie Mac Gold Pool, 7.000%, 01/08/37	16,991	0.00
USD 36,410	Freddie Mac Gold Pool, 5.000%, 01/11/33	41,668	0.00	USD 1,705	Freddie Mac Gold Pool, 5.500%, 01/11/37	1,976	0.00
USD 2,239	Freddie Mac Gold Pool, 5.500%, 01/11/33	2,465	0.00	USD 39,484	Freddie Mac Gold Pool, 6.000%, 01/12/37	45,610	0.00
USD 1,553	Freddie Mac Gold Pool, 5.500%, 01/02/34	1,711	0.00	USD 52,093	Freddie Mac Gold Pool, 5.500%, 01/01/38	60,377	0.00
USD 5,513	Freddie Mac Gold Pool, 5.500%, 01/03/34	6,191	0.00	USD 15,201	Freddie Mac Gold Pool, 5.000%, 01/02/38	17,390	0.00
USD 12,667	Freddie Mac Gold Pool, 5.000%, 01/05/34	14,500	0.00	USD 1,962	Freddie Mac Gold Pool, 5.000%, 01/04/38	2,245	0.00
USD 871	Freddie Mac Gold Pool, 5.000%, 01/12/34	1,003	0.00	USD 56,566	Freddie Mac Gold Pool, 4.500%, 01/06/38	61,911	0.00
USD 10,450	Freddie Mac Gold Pool, 5.500%, 01/12/34	12,236	0.00	USD 3,429	Freddie Mac Gold Pool, 5.500%, 01/07/38	3,975	0.00
USD 9,782	Freddie Mac Gold Pool, 5.500%, 01/02/35	11,239	0.00	USD 1,231	Freddie Mac Gold Pool, 6.000%, 01/08/38	1,368	0.00
USD 38,349	Freddie Mac Gold Pool, 6.000%, 01/05/35	45,372	0.00	USD 3,408	Freddie Mac Gold Pool, 4.500%, 01/09/38	3,777	0.00
USD 30,417	Freddie Mac Gold Pool, 5.500%, 01/07/35	35,707	0.00	USD 14,697	Freddie Mac Gold Pool, 5.500%, 01/11/38	16,176	0.00
USD 13,471	Freddie Mac Gold Pool, 5.000%, 01/09/35	15,511	0.00	USD 516,539	Freddie Mac Gold Pool, 5.500%, 01/11/38	598,814	0.02
USD 18,668	Freddie Mac Gold Pool, 5.000%, 01/10/35	21,494	0.00	USD 211,707	Freddie Mac Gold Pool, 5.000%, 01/01/39	242,186	0.01
USD 9,924	Freddie Mac Gold Pool, 5.500%, 01/12/35	11,177	0.00	USD 68,996	Freddie Mac Gold Pool, 4.500%, 01/02/39	75,411	0.00
USD 4,795	Freddie Mac Gold Pool, 6.000%, 01/01/36	5,404	0.00	USD 7,694	Freddie Mac Gold Pool, 4.500%, 01/02/39	8,557	0.00
USD 13,668	Freddie Mac Gold Pool, 5.500%, 01/02/36	15,704	0.00	USD 24,680	Freddie Mac Gold Pool, 4.500%, 01/02/39	27,189	0.00
USD 9,758	Freddie Mac Gold Pool, 5.500%, 01/04/36	11,210	0.00	USD 1,829	Freddie Mac Gold Pool, 4.500%, 01/03/39	2,003	0.00
USD 15,997	Freddie Mac Gold Pool, 4.500%, 01/05/36	17,517	0.00	USD 31,187	Freddie Mac Gold Pool, 5.000%, 01/03/39	35,813	0.00
USD 3,581	Freddie Mac Gold Pool, 5.500%, 01/08/36	3,937	0.00	USD 102,589	Freddie Mac Gold Pool, 4.500%, 01/04/39	114,903	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 10.07% (continued)				Asset Backed Obligations - 10.07% (continued)			
United States (continued)				United States (continued)			
USD 16,208	Freddie Mac Gold Pool, 4.000%, 01/05/39	17,814	0.00	USD 52,370	Freddie Mac Gold Pool, 4.000%, 01/08/41	57,393	0.00
USD 7,678	Freddie Mac Gold Pool, 4.500%, 01/06/39	8,533	0.00	USD 231,778	Freddie Mac Gold Pool, 4.500%, 01/09/41	258,850	0.01
USD 24,724	Freddie Mac Gold Pool, 4.500%, 01/06/39	27,712	0.00	USD 456,159	Freddie Mac Gold Pool, 4.000%, 01/04/42	500,122	0.01
USD 182,943	Freddie Mac Gold Pool, 4.000%, 01/07/39	200,555	0.01	USD 46,714	Freddie Mac Gold Pool, 3.500%, 01/07/42	50,624	0.00
USD 4,624	Freddie Mac Gold Pool, 6.000%, 01/07/39	5,400	0.00	USD 536,666	Freddie Mac Gold Pool, 3.500%, 01/10/42	581,602	0.02
USD 9,850	Freddie Mac Gold Pool, 4.500%, 01/09/39	10,897	0.00	USD 351,050	Freddie Mac Gold Pool, 3.000%, 01/03/43	375,487	0.01
USD 50,613	Freddie Mac Gold Pool, 4.500%, 01/10/39	56,311	0.00	USD 27,992	Freddie Mac Gold Pool, 3.000%, 01/03/43	30,006	0.00
USD 86,952	Freddie Mac Gold Pool, 4.500%, 01/10/39	96,660	0.00	USD 436,037	Freddie Mac Gold Pool, 3.500%, 01/04/43	471,714	0.01
USD 24,948	Freddie Mac Gold Pool, 4.500%, 01/12/39	27,963	0.00	USD 1,477,103	Freddie Mac Gold Pool, 3.000%, 01/07/43	1,579,925	0.05
USD 146,111	Freddie Mac Gold Pool, 4.500%, 01/01/40	162,625	0.01	USD 41,883	Freddie Mac Gold Pool, 3.000%, 01/08/43	44,799	0.00
USD 16,815	Freddie Mac Gold Pool, 4.500%, 01/02/40	18,731	0.00	USD 383,387	Freddie Mac Gold Pool, 3.000%, 01/08/43	405,217	0.01
USD 15,587	Freddie Mac Gold Pool, 4.500%, 01/04/40	17,363	0.00	USD 390,071	Freddie Mac Gold Pool, 3.500%, 01/08/43	422,001	0.01
USD 21,463	Freddie Mac Gold Pool, 6.000%, 01/04/40	25,780	0.00	USD 348,618	Freddie Mac Gold Pool, 3.000%, 01/09/43	372,886	0.01
USD 132,316	Freddie Mac Gold Pool, 5.500%, 01/05/40	151,668	0.00	USD 159,292	Freddie Mac Gold Pool, 3.000%, 01/09/43	170,655	0.01
USD 106,160	Freddie Mac Gold Pool, 6.000%, 01/05/40	126,225	0.00	USD 575,146	Freddie Mac Gold Pool, 3.500%, 01/09/43	621,585	0.02
USD 211,187	Freddie Mac Gold Pool, 4.500%, 01/06/40	234,555	0.01	USD 1,049,634	Freddie Mac Gold Pool, 3.000%, 01/10/43	1,122,700	0.03
USD 80,428	Freddie Mac Gold Pool, 5.000%, 01/06/40	91,510	0.00	USD 51,298	Freddie Mac Gold Pool, 4.500%, 01/10/43	57,218	0.00
USD 107,163	Freddie Mac Gold Pool, 4.500%, 01/07/40	119,373	0.00	USD 65,360	Freddie Mac Gold Pool, 4.500%, 01/10/43	72,900	0.00
USD 1,826	Freddie Mac Gold Pool, 5.000%, 01/08/40	2,082	0.00	USD 11,151	Freddie Mac Gold Pool, 4.500%, 01/12/43	12,416	0.00
USD 144,805	Freddie Mac Gold Pool, 4.000%, 01/10/40	159,161	0.01	USD 14,854	Freddie Mac Gold Pool, 4.500%, 01/12/43	16,534	0.00
USD 110,150	Freddie Mac Gold Pool, 4.500%, 01/11/40	122,610	0.00	USD 207,270	Freddie Mac Gold Pool, 4.500%, 01/03/44	229,523	0.01
USD 11,262	Freddie Mac Gold Pool, 4.000%, 01/01/41	12,313	0.00	USD 146,589	Freddie Mac Gold Pool, 4.000%, 01/05/44	158,936	0.01
USD 132,460	Freddie Mac Gold Pool, 4.000%, 01/02/41	145,592	0.00	USD 541,256	Freddie Mac Gold Pool, 4.000%, 01/05/44	586,845	0.02
USD 122,488	Freddie Mac Gold Pool, 4.000%, 01/04/41	134,632	0.00	USD 295,268	Freddie Mac Gold Pool, 3.500%, 01/06/44	316,647	0.01
USD 320,390	Freddie Mac Gold Pool, 5.000%, 01/04/41	368,088	0.01	USD 332,976	Freddie Mac Gold Pool, 3.500%, 01/08/44	357,085	0.01
USD 138,873	Freddie Mac Gold Pool, 4.500%, 01/05/41	154,348	0.00	USD 465,737	Freddie Mac Gold Pool, 3.500%, 01/11/44	499,458	0.01
USD 143,389	Freddie Mac Gold Pool, 4.500%, 01/06/41	155,893	0.00	USD 479,124	Freddie Mac Gold Pool, 4.000%, 01/12/44	519,480	0.02
USD 154,037	Freddie Mac Gold Pool, 5.000%, 01/07/41	175,247	0.01	USD 365,221	Freddie Mac Gold Pool, 3.500%, 01/01/45	391,664	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 10.07% (continued)				Asset Backed Obligations - 10.07% (continued)			
United States (continued)				United States (continued)			
USD 553,708	Freddie Mac Gold Pool, 3.500%, 01/02/45	593,799	0.02	USD 336	Ginnie Mae I Pool, 5.500%, 15/10/32	369	0.00
USD 510,553	Freddie Mac Gold Pool, 4.000%, 01/04/45	555,087	0.02	USD 11,645	Ginnie Mae I Pool, 6.000%, 15/10/32	12,966	0.00
USD 544,340	Freddie Mac Gold Pool, 3.500%, 01/07/45	589,910	0.02	USD 24,117	Ginnie Mae I Pool, 6.000%, 15/11/32	26,816	0.00
USD 904,808	Freddie Mac Gold Pool, 3.500%, 01/07/45	965,285	0.03	USD 7,162	Ginnie Mae I Pool, 7.000%, 15/11/32	8,662	0.00
USD 210,229	Freddie Mac Gold Pool, 3.500%, 01/10/45	224,281	0.01	USD 630	Ginnie Mae I Pool, 5.500%, 15/05/33	725	0.00
USD 670,696	Freddie Mac Gold Pool, 4.000%, 01/10/45	729,172	0.02	USD 483	Ginnie Mae I Pool, 5.500%, 15/05/33	563	0.00
USD 516,692	Freddie Mac Gold Pool, 3.500%, 01/12/45	559,928	0.02	USD 21,781	Ginnie Mae I Pool, 5.500%, 15/07/33	25,414	0.00
USD 450,139	Freddie Mac Gold Pool, 4.000%, 01/12/45	489,386	0.01	USD 926	Ginnie Mae I Pool, 6.000%, 15/07/33	1,031	0.00
USD 497,835	Freddie Mac Gold Pool, 3.500%, 01/06/46	528,294	0.02	USD 12,719	Ginnie Mae I Pool, 6.000%, 15/07/33	14,188	0.00
USD 1,280,828	Freddie Mac Gold Pool, 3.000%, 01/10/46	1,352,178	0.04	USD 29,899	Ginnie Mae I Pool, 6.000%, 15/09/33	34,289	0.00
USD 1,169,950	Freddie Mac Gold Pool, 3.500%, 01/02/47	1,241,531	0.04	USD 14,417	Ginnie Mae I Pool, 5.500%, 15/02/34	15,847	0.00
USD 779,006	Freddie Mac Gold Pool, 4.000%, 01/06/47	830,484	0.02	USD 6,991	Ginnie Mae I Pool, 5.500%, 15/04/34	8,157	0.00
USD 272,910	Freddie Mac Gold Pool, 3.500%, 01/08/47	288,078	0.01	USD 15,455	Ginnie Mae I Pool, 5.500%, 15/05/34	16,973	0.00
USD 592,433	Freddie Mac Gold Pool, 4.000%, 01/08/47	632,396	0.02	USD 40,974	Ginnie Mae I Pool, 5.000%, 15/06/34	46,824	0.00
USD 812,104	Freddie Mac Gold Pool, 4.000%, 01/09/47	865,768	0.03	USD 8,960	Ginnie Mae I Pool, 5.000%, 15/08/35	9,878	0.00
USD 500,000	Freddie Mac Multifamily Structured Pass Through Certificates, 2.373%, 25/05/22	511,491	0.02	USD 1,871	Ginnie Mae I Pool, 4.500%, 15/09/35	2,053	0.00
USD 1,000,000	Freddie Mac Multifamily Structured Pass Through Certificates, 3.531%, 25/07/23	1,081,391	0.03	USD 23,406	Ginnie Mae I Pool, 5.500%, 15/06/36	25,725	0.00
USD 1,000,000	Freddie Mac Multifamily Structured Pass Through Certificates, 3.413%, 25/12/26	1,142,850	0.03	USD 2,708	Ginnie Mae I Pool, 6.000%, 15/06/36	3,220	0.00
USD 748,297	Freddie Mac Pool, 3.000%, 01/07/37	791,030	0.02	USD 5,109	Ginnie Mae I Pool, 6.000%, 15/08/36	5,860	0.00
USD 8,568,922	Freddie Mac Pool, 3.500%, 01/06/47	9,139,498	0.27	USD 92,705	Ginnie Mae I Pool, 6.000%, 15/01/37	110,391	0.00
USD 4,240,508	Freddie Mac Pool, 3.000%, 01/10/49	4,464,706	0.13	USD 494	Ginnie Mae I Pool, 5.500%, 15/04/37	543	0.00
USD 3,722	Ginnie Mae I Pool, 6.000%, 15/12/28	4,134	0.00	USD 1,063	Ginnie Mae I Pool, 5.500%, 15/08/37	1,202	0.00
USD 361	Ginnie Mae I Pool, 6.000%, 15/01/29	401	0.00	USD 43,271	Ginnie Mae I Pool, 6.000%, 15/12/37	51,525	0.00
USD 167	Ginnie Mae I Pool, 7.000%, 15/07/31	203	0.00	USD 80,763	Ginnie Mae I Pool, 5.500%, 15/01/38	94,198	0.00
USD 35,151	Ginnie Mae I Pool, 6.000%, 15/02/32	40,329	0.00	USD 23,110	Ginnie Mae I Pool, 5.500%, 15/02/38	26,963	0.00
USD 7,233	Ginnie Mae I Pool, 6.000%, 15/04/32	8,507	0.00	USD 15,329	Ginnie Mae I Pool, 5.000%, 15/03/38	17,537	0.00
USD 27,325	Ginnie Mae I Pool, 7.000%, 15/07/32	27,912	0.00	USD 83,546	Ginnie Mae I Pool, 5.500%, 15/04/38	97,531	0.00
				USD 63,163	Ginnie Mae I Pool, 5.000%, 15/06/38	72,274	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net 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 - 10.07% <i>(continued)</i>				Asset Backed Obligations - 10.07% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 36,013	Ginnie Mae I Pool, 5.500%, 15/06/38	41,733	0.00	USD 89,217	Ginnie Mae I Pool, 4.500%, 15/07/40	99,292	0.00
USD 73,473	Ginnie Mae I Pool, 5.500%, 15/07/38	85,212	0.00	USD 55,355	Ginnie Mae I Pool, 4.000%, 15/08/40	61,056	0.00
USD 11,041	Ginnie Mae I Pool, 5.000%, 15/08/38	12,118	0.00	USD 37,303	Ginnie Mae I Pool, 4.000%, 15/01/41	40,377	0.00
USD 89,983	Ginnie Mae I Pool, 5.500%, 15/11/38	104,748	0.00	USD 126,508	Ginnie Mae I Pool, 4.500%, 15/01/41	140,812	0.00
USD 34,404	Ginnie Mae I Pool, 5.500%, 15/12/38	40,184	0.00	USD 163,814	Ginnie Mae I Pool, 6.000%, 15/03/41	190,782	0.01
USD 92,590	Ginnie Mae I Pool, 4.500%, 15/01/39	103,307	0.00	USD 143,323	Ginnie Mae I Pool, 4.500%, 15/06/41	161,468	0.01
USD 76,155	Ginnie Mae I Pool, 5.500%, 15/01/39	88,243	0.00	USD 45,788	Ginnie Mae I Pool, 4.500%, 15/07/41	50,998	0.00
USD 12,561	Ginnie Mae I Pool, 5.500%, 15/01/39	14,652	0.00	USD 36,559	Ginnie Mae I Pool, 4.500%, 15/07/41	40,659	0.00
USD 2,889	Ginnie Mae I Pool, 4.500%, 15/03/39	3,224	0.00	USD 142,073	Ginnie Mae I Pool, 4.500%, 15/07/41	156,340	0.00
USD 129,330	Ginnie Mae I Pool, 5.000%, 15/03/39	146,242	0.00	USD 161,846	Ginnie Mae I Pool, 4.500%, 15/07/41	180,249	0.01
USD 33,308	Ginnie Mae I Pool, 4.500%, 15/04/39	37,344	0.00	USD 36,906	Ginnie Mae I Pool, 4.500%, 15/10/41	40,465	0.00
USD 371,693	Ginnie Mae I Pool, 5.000%, 15/04/39	422,005	0.01	USD 308,976	Ginnie Mae I Pool, 3.500%, 15/02/42	338,038	0.01
USD 2,585	Ginnie Mae I Pool, 4.500%, 15/05/39	2,883	0.00	USD 742,542	Ginnie Mae I Pool, 3.000%, 15/05/42	794,386	0.02
USD 42,063	Ginnie Mae I Pool, 4.500%, 15/07/39	47,161	0.00	USD 95,216	Ginnie Mae I Pool, 3.500%, 15/06/42	104,173	0.00
USD 27,715	Ginnie Mae I Pool, 5.000%, 15/08/39	31,176	0.00	USD 62,028	Ginnie Mae I Pool, 3.500%, 15/07/42	67,862	0.00
USD 57,048	Ginnie Mae I Pool, 4.500%, 15/10/39	64,214	0.00	USD 65,949	Ginnie Mae I Pool, 3.500%, 15/04/43	72,064	0.00
USD 2,204	Ginnie Mae I Pool, 4.500%, 15/10/39	2,458	0.00	USD 227,270	Ginnie Mae I Pool, 3.000%, 15/07/43	241,064	0.01
USD 207,221	Ginnie Mae I Pool, 4.500%, 15/11/39	227,505	0.01	USD 350,630	Ginnie Mae I Pool, 4.000%, 15/07/44	376,972	0.01
USD 100,699	Ginnie Mae I Pool, 4.500%, 15/12/39	112,902	0.00	USD 358,525	Ginnie Mae I Pool, 4.000%, 15/05/45	390,021	0.01
USD 41,021	Ginnie Mae I Pool, 5.000%, 15/02/40	46,837	0.00	USD 485,736	Ginnie Mae II Pool, 4.000%, 20/01/41	537,005	0.02
USD 164,757	Ginnie Mae I Pool, 5.000%, 15/02/40	188,205	0.01	USD 86,732	Ginnie Mae II Pool, 4.500%, 20/04/41	97,587	0.00
USD 94,971	Ginnie Mae I Pool, 5.000%, 15/04/40	108,374	0.00	USD 58,255	Ginnie Mae II Pool, 5.000%, 20/06/41	65,631	0.00
USD 52,229	Ginnie Mae I Pool, 4.500%, 15/05/40	58,137	0.00	USD 128,168	Ginnie Mae II Pool, 4.000%, 20/11/41	141,738	0.00
USD 24,468	Ginnie Mae I Pool, 4.500%, 15/07/40	27,225	0.00	USD 158,411	Ginnie Mae II Pool, 4.000%, 20/04/42	174,679	0.01
USD 24,519	Ginnie Mae I Pool, 4.500%, 15/07/40	26,835	0.00	USD 1,794,283	Ginnie Mae II Pool, 3.500%, 20/05/42	1,975,260	0.06
USD 1,536	Ginnie Mae I Pool, 4.500%, 15/07/40	1,706	0.00	USD 63,176	Ginnie Mae II Pool, 4.000%, 20/07/42	69,664	0.00
USD 158,416	Ginnie Mae I Pool, 4.500%, 15/07/40	176,361	0.01	USD 169,550	Ginnie Mae II Pool, 3.000%, 20/08/42	181,939	0.01
USD 68,609	Ginnie Mae I Pool, 4.500%, 15/07/40	77,311	0.00	USD 160,834	Ginnie Mae II Pool, 3.500%, 20/10/42	174,857	0.01

**Schedule of Investments (continued)**  
as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net 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 - 10.07% <i>(continued)</i>				Asset Backed Obligations - 10.07% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 173,089	Ginnie Mae II Pool, 3.000%, 20/12/42	185,737	0.01	USD 93,902	Ginnie Mae II Pool, 4.500%, 20/12/44	105,260	0.00
USD 775,442	Ginnie Mae II Pool, 3.000%, 20/01/43	832,104	0.02	USD 135,975	Ginnie Mae II Pool, 4.000%, 20/02/45	149,173	0.00
USD 146,117	Ginnie Mae II Pool, 3.500%, 20/02/43	158,857	0.01	USD 325,849	Ginnie Mae II Pool, 3.500%, 20/03/45	349,570	0.01
USD 220,403	Ginnie Mae II Pool, 3.000%, 20/03/43	236,915	0.01	USD 807,277	Ginnie Mae II Pool, 3.500%, 20/04/45	868,752	0.03
USD 661,070	Ginnie Mae II Pool, 3.000%, 20/03/43	718,413	0.02	USD 530,625	Ginnie Mae II Pool, 3.000%, 20/06/45	564,483	0.02
USD 225,526	Ginnie Mae II Pool, 3.500%, 20/03/43	247,729	0.01	USD 690,888	Ginnie Mae II Pool, 3.500%, 20/06/45	741,184	0.02
USD 677,645	Ginnie Mae II Pool, 3.500%, 20/05/43	735,887	0.02	USD 906,980	Ginnie Mae II Pool, 3.000%, 20/07/45	964,852	0.03
USD 549,823	Ginnie Mae II Pool, 4.000%, 20/05/43	605,090	0.02	USD 6,360,491	Ginnie Mae II Pool, 3.500%, 20/06/46	6,795,965	0.20
USD 701,937	Ginnie Mae II Pool, 3.000%, 20/06/43	754,526	0.02	USD 674,346	Ginnie Mae II Pool, 3.000%, 20/10/46	716,287	0.02
USD 609,160	Ginnie Mae II Pool, 3.500%, 20/06/43	661,516	0.02	USD 2,197,898	Ginnie Mae II Pool, 3.500%, 20/10/46	2,348,379	0.07
USD 49,912	Ginnie Mae II Pool, 5.000%, 20/07/43	56,753	0.00	USD 1,359,766	Ginnie Mae II Pool, 3.000%, 20/11/46	1,444,336	0.04
USD 94,095	Ginnie Mae II Pool, 4.000%, 20/08/43	103,461	0.00	USD 466,800	Ginnie Mae II Pool, 3.000%, 20/01/47	495,832	0.01
USD 401,324	Ginnie Mae II Pool, 3.500%, 20/09/43	435,817	0.01	USD 1,097,532	Ginnie Mae II Pool, 3.500%, 20/01/47	1,172,675	0.03
USD 57,807	Ginnie Mae II Pool, 4.500%, 20/10/43	64,952	0.00	USD 1,060,249	Ginnie Mae II Pool, 4.500%, 20/02/47	1,152,416	0.03
USD 113,937	Ginnie Mae II Pool, 4.500%, 20/11/43	128,021	0.00	USD 566,025	Ginnie Mae II Pool, 4.000%, 20/03/47	609,704	0.02
USD 106,022	Ginnie Mae II Pool, 4.500%, 20/01/44	119,127	0.00	USD 910,039	Ginnie Mae II Pool, 3.500%, 20/07/47	967,555	0.03
USD 211,769	Ginnie Mae II Pool, 4.000%, 20/02/44	232,848	0.01	USD 4,110,758	Ginnie Mae II Pool, 3.000%, 20/08/47	4,360,501	0.13
USD 47,227	Ginnie Mae II Pool, 4.000%, 20/03/44	51,811	0.00	USD 1,171,933	Ginnie Mae II Pool, 3.500%, 20/08/47	1,246,000	0.04
USD 96,818	Ginnie Mae II Pool, 4.000%, 20/05/44	106,215	0.00	USD 1,018,829	Ginnie Mae II Pool, 3.000%, 20/09/47	1,080,727	0.03
USD 100,721	Ginnie Mae II Pool, 4.000%, 20/06/44	110,497	0.00	USD 304,451	Ginnie Mae II Pool, 3.500%, 20/09/47	323,692	0.01
USD 134,858	Ginnie Mae II Pool, 5.000%, 20/06/44	154,168	0.00	USD 662,947	Ginnie Mae II Pool, 3.000%, 20/10/47	703,223	0.02
USD 380,562	Ginnie Mae II Pool, 4.000%, 20/08/44	417,499	0.01	USD 954,924	Ginnie Mae II Pool, 4.500%, 20/12/47	1,030,698	0.03
USD 521,574	Ginnie Mae II Pool, 3.500%, 20/10/44	562,752	0.02	USD 1,391,201	Ginnie Mae II Pool, 3.500%, 20/01/48	1,479,127	0.04
USD 64,648	Ginnie Mae II Pool, 4.000%, 20/10/44	70,923	0.00	USD 2,664,987	Ginnie Mae II Pool, 4.000%, 20/09/48	2,844,556	0.08
USD 130,678	Ginnie Mae II Pool, 4.500%, 20/11/44	146,484	0.00	USD 3,565,896	Ginnie Mae II Pool, 4.500%, 20/12/48	3,836,186	0.11
USD 170,384	Ginnie Mae II Pool, 3.000%, 20/12/44	181,515	0.01	USD 3,168,729	Ginnie Mae II Pool, 3.500%, 20/08/49	3,345,724	0.10
USD 333,524	Ginnie Mae II Pool, 3.500%, 20/12/44	359,856	0.01	USD 2,084,033	Ginnie Mae II Pool, 3.500%, 20/09/49	2,200,440	0.06
USD 378,038	Ginnie Mae II Pool, 4.000%, 20/12/44	414,730	0.01	USD 2,306,819	Ginnie Mae II Pool, 3.500%, 20/10/49	2,435,671	0.07

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 10.07% (continued)				Mortgage Backed Securities - 0.49%			
United States (continued)				United States			
USD 1,925,592	Ginnie Mae II Pool, 3.500%, 20/11/49	2,033,149	0.06	USD 400,000	American Express, 2.350%, 15/05/25	417,878	0.01
USD 4,385,136	Ginnie Mae II Pool, 3.000%, 20/12/49	4,655,193	0.14	USD 100,000	Americredit Automobile Receivables Trust 2018-1, 3.500%, 18/01/24	103,735	0.00
USD 822,362	GNMA II Pool MA2753, 3.000%, 20/04/45	874,834	0.03	USD 300,000	BA Credit Card Trust, 3.100%, 15/12/23	308,462	0.01
USD 561,080	GNMA II Pool MA3173, 3.500%, 20/10/45	601,926	0.02	USD 191,107	Bank, 4.231%, 15/09/60	224,689	0.01
USD 387,018	GNMA II Pool MA3174, 4.000%, 20/10/45	420,670	0.01	USD 350,000	BANK 2017-BNK7, 3.175%, 15/09/60	383,808	0.01
USD 501,214	GNMA II Pool MA3521, 3.500%, 20/03/46	535,529	0.02	USD 100,000	BANK 2018-BNK13, 4.217%, 15/08/61	117,599	0.00
USD 4,984,733	GNMA II Pool Ma3522, 4.000%, 20/03/46	5,418,169	0.16	USD 200,000	Benchmark 2018-B4 Mortgage Trust, 4.121%, 15/07/51	235,090	0.01
USD 879,228	GNMA II Pool MA3597, 3.500%, 20/04/46	939,425	0.03	USD 200,000	Benchmark 2018-B5 Mortgage Trust, 4.208%, 15/07/51	235,685	0.01
USD 608,033	GNMA II Pool MA4126, 3.000%, 20/12/46	645,849	0.02	USD 130,000	CarMax Auto Owner Trust 2017-2, 2.410%, 15/12/22	132,229	0.00
USD 920,802	GNMA II Pool MA4261, 3.000%, 20/02/47	978,071	0.03	USD 200,000	CD 2017-CD6 Mortgage Trust, 3.456%, 13/11/50	222,929	0.01
USD 894,450	GNMA II Pool MA4321, 3.500%, 20/03/47	950,981	0.03	USD 150,000	Citigroup Commercial Mortgage Trust 2014-GC25, 3.372%, 10/10/47	160,825	0.01
USD 665,652	GNMA II Pool MA4383, 4.000%, 20/04/47	714,097	0.02	USD 183,667	COMM 2012-CCRE3 Mortgage Trust, 2.822%, 15/10/45	186,772	0.01
USD 781,999	GNMA II Pool MA4451, 3.500%, 20/05/47	831,422	0.02	USD 371,496	COMM 2015-CCRE26 Mortgage Trust, 3.359%, 10/10/48	403,284	0.01
USD 240,075	GNMA II Pool MA4511, 4.000%, 20/06/47	257,548	0.01	USD 500,000	COMM 2015-CCRE27 Mortgage Trust, 3.349%, 10/10/48	544,015	0.02
USD 525,933	GNMA II Pool MA4720, 4.000%, 20/09/47	564,210	0.02	USD 66,678	CSAIL 2017-C8 Commercial Mortgage Trust, 3.392%, 15/06/50	73,374	0.00
USD 2,630,898	Gnma II Pool Ma5528, 4.000%, 20/10/48	2,808,170	0.08	USD 400,000	CSAIL 2018-CX12 Commercial Mortgage Trust, 4.224%, 15/08/51	468,843	0.01
USD 3,500,000	Government National Mortgage Association, 3.000%, 21/07/50	3,707,410	0.11	USD 100,000	Discover Card Execution Note Trust, 3.320%, 15/03/24	103,498	0.00
USD 250,000	GS Mortgage Securities Trust 2014-GC18, 4.074%, 10/01/47	270,163	0.01	USD 265,000	Fannie Mae-Aces, 2.999%, 25/01/28	297,051	0.01
USD 700,000	JPMBB Commercial Mortgage Securities Trust 2014-C18, 4.439%, 15/02/47	754,433	0.02	USD 400,000	Fannie Mae-Aces, 2.937%, 25/04/29	449,489	0.01
USD 1,000,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30, 2.860%, 15/09/49	1,066,323	0.03	USD 100,000	Fannie Mae-Aces, 3.776%, 25/08/30	119,873	0.00
USD 200,000	SG Commercial Mortgage Securities Trust 2016-C5, 3.055%, 10/10/48	210,807	0.01	USD 150,000	Fannie Mae-Aces, 3.820%, 25/09/30	179,486	0.01
USD 500,000	Wells Fargo Commercial Mortgage Trust 2015-C31, 3.695%, 15/11/48	545,691	0.02	USD 1,600,000	Freddie Mac Multifamily Structured Pass Through Certificates, 3.111%, 25/02/23	1,691,712	0.05
USD 200,000	WFRBS Commercial Mortgage Trust 2012-C10, 3.241%, 15/12/45	198,497	0.01	USD 500,000	Freddie Mac Multifamily Structured Pass Through Certificates, 3.250%, 25/04/23	532,165	0.02
USD 500,000	WFRBS Commercial Mortgage Trust 2012-C8, 3.001%, 15/08/45	513,974	0.02	USD 1,000,000	Freddie Mac Multifamily Structured Pass Through Certificates, 3.060%, 25/07/23	1,067,445	0.03
<b>Total United States</b>		<b>346,069,616</b>	<b>10.07</b>	USD 400,000	Freddie Mac Multifamily Structured Pass Through Certificates, 3.208%, 25/02/26	446,812	0.01
<b>Total Asset Backed Obligations</b>		<b>346,147,504</b>	<b>10.07</b>				



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 0.49% (continued)				Corporate Bonds - 25.69%			
United States (continued)				Australia			
USD 200,000	Freddie Mac Multifamily Structured Pass Through Certificates, 2.862%, 25/05/26	221,220	0.01	AUD 100,000	AGL Energy Ltd, 5.000%, 05/11/21	70,971	0.00
USD 365,000	Freddie Mac Multifamily Structured Pass Through Certificates, 3.303%, 25/11/27	419,627	0.01	AUD 100,000	Anheuser-Busch InBev Worldwide Inc, 3.750%, 06/09/24	74,556	0.00
USD 138,537	Freddie Mac Multifamily Structured Pass Through Certificates, 2.903%, 25/06/29	157,962	0.00	EUR 100,000	APT Pipelines Ltd, 2.000%, 22/03/27	118,728	0.00
USD 1,000,000	Freddie Mac Multifamily Structured Pass Through Certificates, 2.673%, 25/09/29	1,126,618	0.03	GBP 100,000	APT Pipelines Ltd, 3.500%, 22/03/30	135,477	0.01
USD 500,000	Freddie Mac Multifamily Structured Pass Through Certificates, 2.537%, 25/10/29	557,062	0.02	EUR 100,000	APT Pipelines Ltd, 2.000%, 15/07/30	118,400	0.00
USD 300,000	Freddie Mac Multifamily Structured Pass Through Certificates, 3.542%, 25/03/34	357,125	0.01	AUD 200,000	Aurizon Network Pty Ltd, 4.000%, 21/06/24	146,874	0.01
USD 290,000	GS Mortgage Securities Trust 2012-GCJ7, 4.085%, 10/05/45	296,862	0.01	EUR 100,000	AusNet Services Holdings Pty Ltd, 1.500%, 26/02/27	120,521	0.00
USD 320,000	GS Mortgage Securities Trust 2013-GC16, 5.161%, 10/11/46	327,605	0.01	EUR 200,000	Australia & New Zealand Banking Group Ltd, 0.250%, 29/11/22	227,966	0.01
USD 186,000	GS Mortgage Securities Trust 2014-GC18, 5.155%, 10/01/47	176,505	0.01	AUD 300,000	Australia & New Zealand Banking Group Ltd, 3.100%, 18/01/23	219,209	0.01
USD 52,009	GS Mortgage Securities Trust 2017-GS5, 3.218%, 10/03/50	52,993	0.00	EUR 100,000	Australia & New Zealand Banking Group Ltd, 0.625%, 21/02/23	114,185	0.00
USD 72,000	JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP2, 2.713%, 15/08/49	74,695	0.00	USD 100,000	Australia & New Zealand Banking Group Ltd, 3.700%, 16/11/25	114,248	0.00
USD 166,000	JPMCC Commercial Mortgage Securities Trust 2017-JP5, 3.549%, 15/03/50	179,430	0.01	EUR 100,000	Australia & New Zealand Banking Group Ltd, 0.750%, 29/09/26	116,978	0.00
USD 200,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C29, 3.140%, 15/05/49	210,505	0.01	EUR 200,000	BHP Billiton Finance Ltd, 0.750%, 28/10/22	226,452	0.01
USD 300,000	Morgan Stanley Capital I 2017-HR2, 3.587%, 15/12/50	337,261	0.01	EUR 100,000	BHP Billiton Finance Ltd, 1.500%, 29/04/30	119,257	0.00
USD 125,000	UBS Commercial Mortgage Trust 2017-C5, 4.100%, 15/11/50	126,143	0.00	GBP 100,000	BHP Billiton Finance Ltd, 4.300%, 25/09/42	181,175	0.01
USD 300,000	UBS Commercial Mortgage Trust 2018-C13, 4.334%, 15/10/51	355,429	0.01	GBP 100,000	BHP Billiton Finance Ltd, 6.500%, 22/10/77	133,638	0.01
USD 751,226	Wells Fargo Commercial Mortgage Trust 2015-C28, 3.290%, 15/05/48	797,201	0.02	USD 49,000	BHP Billiton Finance USA Ltd, 2.875%, 24/02/22	50,740	0.00
USD 750,000	Wells Fargo Commercial Mortgage Trust 2017-C41, 3.472%, 15/11/50	835,036	0.02	USD 100,000	BHP Billiton Finance USA Ltd, 5.000%, 30/09/43	137,622	0.01
USD 1,000,000	WFRBS Commercial Mortgage Trust 2013-C11, 3.071%, 15/03/45	1,037,277	0.03	EUR 100,000	Commonwealth Bank Australia, 0.375%, 24/04/23	114,295	0.00
USD 150,000	World Omni Auto Receivables Trust 2018-D, 3.330%, 15/04/24	154,734	0.00	EUR 100,000	Commonwealth Bank of Australia, 0.750%, 04/11/21	113,966	0.00
<b>Total United States</b>		<b>16,908,038</b>	<b>0.49</b>	USD 100,000	Commonwealth Bank of Australia, 2.750%, 10/03/22	103,746	0.00
<b>Total Mortgage Backed Securities</b>		<b>16,908,038</b>	<b>0.49</b>	EUR 100,000	Commonwealth Bank of Australia, 0.500%, 11/07/22	113,559	0.00
				USD 1,000,000	Commonwealth Bank of Australia, 1.625%, 17/10/22	1,023,520	0.03
				EUR 100,000	Commonwealth Bank of Australia, 0.375%, 11/04/24	114,757	0.00
				USD 250,000	Commonwealth Bank of Australia, 4.500%, 09/12/25	281,300	0.01
				GBP 100,000	Commonwealth Bank of Australia, 3.000%, 04/09/26	140,847	0.01
				EUR 100,000	Commonwealth Bank of Australia, 1.125%, 18/01/28	120,589	0.00
				EUR 100,000	Commonwealth Bank of Australia, 1.625%, 10/02/31	130,029	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Australia (continued)				Australia (continued)			
USD 500,000	Commonwealth Bank of Australia, 3.743%, 12/09/39	536,010	0.02	EUR 100,000	Telstra Corp Ltd, 2.500%, 15/09/23	120,408	0.00
USD 300,000	Commonwealth Bank of Australia, 3.900%, 12/07/47	364,575	0.01	EUR 100,000	Telstra Corp Ltd, 1.375%, 26/03/29	120,293	0.00
EUR 100,000	Goodman Australia Finance Pty Ltd, 1.375%, 27/09/25	112,313	0.00	AUD 100,000	Toyota Finance Australia Ltd, 3.100%, 19/05/22	70,860	0.00
EUR 100,000	Macquarie Bank Ltd, 1.125%, 20/01/22	113,776	0.00	EUR 100,000	Transurban Finance Co Pty Ltd, 2.000%, 28/08/25	116,883	0.00
USD 300,000	Macquarie Bank Ltd, 2.100%, 17/10/22	307,632	0.01	EUR 100,000	Vicinity Centres Trust, 1.125%, 07/11/29	103,748	0.00
USD 200,000	Macquarie Bank Ltd, 4.875%, 10/06/25	221,090	0.01	EUR 100,000	Westpac Banking Corp, 0.750%, 22/07/21	113,598	0.00
EUR 100,000	Macquarie Group Ltd, 0.625%, 03/02/27	109,415	0.00	USD 100,000	Westpac Banking Corp, 2.000%, 19/08/21	101,824	0.00
USD 250,000	National Australia Bank Ltd, 1.875%, 12/07/21	253,670	0.01	USD 100,000	Westpac Banking Corp, 2.800%, 11/01/22	103,446	0.00
CHF 200,000	National Australia Bank Ltd, 1.000%, 10/12/21	215,016	0.01	EUR 100,000	Westpac Banking Corp, 0.625%, 14/01/22	113,948	0.00
EUR 100,000	National Australia Bank Ltd, 0.250%, 28/03/22	113,486	0.00	USD 200,000	Westpac Banking Corp, 2.500%, 28/06/22	207,760	0.01
USD 250,000	National Australia Bank Ltd, 2.500%, 22/05/22	259,180	0.01	GBP 100,000	Westpac Banking Corp, 1.000%, 30/06/22	124,691	0.01
GBP 200,000	National Australia Bank Ltd, 1.375%, 27/06/22	249,819	0.01	AUD 300,000	Westpac Banking Corp, 3.125%, 27/10/22	218,464	0.01
EUR 100,000	National Australia Bank Ltd, 0.350%, 07/09/22	113,316	0.00	USD 100,000	Westpac Banking Corp, 2.750%, 11/01/23	105,317	0.00
EUR 100,000	National Australia Bank Ltd, 0.875%, 16/11/22	115,445	0.00	EUR 100,000	Westpac Banking Corp, 0.750%, 17/10/23	114,974	0.00
USD 250,000	National Australia Bank Ltd, 3.625%, 20/06/23	271,360	0.01	USD 1,000,000	Westpac Banking Corp, 3.150%, 16/01/24	1,088,980	0.03
EUR 200,000	National Australia Bank Ltd, 0.625%, 30/08/23	229,031	0.01	USD 250,000	Westpac Banking Corp, 3.300%, 26/02/24	272,118	0.01
EUR 100,000	National Australia Bank Ltd, 0.625%, 18/09/24	114,915	0.00	EUR 200,000	Westpac Banking Corp, 0.500%, 16/01/25	231,576	0.01
EUR 100,000	National Australia Bank Ltd, 0.875%, 19/02/27	119,257	0.00	GBP 100,000	Westpac Banking Corp, 2.125%, 02/05/25	129,991	0.01
EUR 100,000	National Australia Bank Ltd, 1.375%, 30/08/28	122,930	0.01	USD 100,000	Westpac Banking Corp, 2.700%, 19/08/26	109,251	0.00
EUR 100,000	National Australia Bank Ltd Ltd, 1.125%, 20/05/31	121,547	0.01	EUR 100,000	Westpac Banking Corp, 1.450%, 17/07/28	123,792	0.01
EUR 100,000	Origin Energy Finance Ltd, 1.000%, 17/09/29	105,676	0.00	EUR 100,000	Westpac Banking Corp, 1.375%, 17/05/32	129,253	0.01
USD 300,000	QBE Insurance Group Ltd, 5.250%, perpetual	294,957	0.01	USD 30,000	Westpac Banking Corp, 4.110%, 24/07/34	33,061	0.00
USD 50,000	Rio Tinto Finance USA Ltd, 5.200%, 02/11/40	69,981	0.00	USD 275,000	Westpac Banking Corp, 4.421%, 24/07/39	323,400	0.01
GBP 100,000	Scentre Group Trust 1 Via Scentre Group Trust 2, 2.375%, 08/04/22	124,230	0.01	<b>Total Australia</b>		<b>13,960,520</b>	<b>0.41</b>
EUR 100,000	Scentre Group Trust 1 Via Scentre Group Trust 2, 1.375%, 22/03/23	112,530	0.00	<b>Austria</b>			
USD 100,000	Scentre Group Trust 1 Via Scentre Group Trust 2, 3.500%, 12/02/25	104,191	0.00	EUR 200,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 0.625%, 19/06/34	241,740	0.01
EUR 100,000	Stockland Trust, 1.625%, 27/04/26	110,983	0.00	EUR 100,000	Erste Group Bank AG, 3.500%, 08/02/22	119,276	0.00
EUR 100,000	Sydney Airport Finance Co Pty Ltd, 1.750%, 26/04/28	112,948	0.00	EUR 100,000	Erste Group Bank AG, 0.250%, 26/06/24	114,812	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets	
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)				
Austria (continued)				Austria (continued)				
EUR 100,000	Erste Group Bank AG, 0.625%, 18/01/27	118,655	0.00	EUR 100,000	Raiffeisen-Landesbank Steiermark AG, 0.625%, 20/01/23	115,016	0.00	
EUR 200,000	Erste Group Bank AG, 0.875%, 15/05/34	250,119	0.01	USD 200,000	Suzano Austria GmbH, 6.000%, 15/01/29	216,506	0.01	
EUR 100,000	Heta Asset Resolution AG, 2.375%, 13/12/22	118,342	0.00	USD 200,000	Suzano Austria GmbH, 5.000%, 15/01/30	204,076	0.01	
EUR 50,000	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG, 3.000%, 09/05/22	59,607	0.00	EUR 100,000	Telekom Finanzmanagement GmbH, 1.500%, 07/12/26	120,913	0.01	
EUR 100,000	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG, 0.375%, 04/04/23	114,456	0.00	EUR 100,000	UniCredit Bank Austria AG, 0.750%, 25/02/25	117,851	0.00	
EUR 100,000	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG, 0.375%, 25/06/24	112,920	0.00	<b>Total Austria</b>			<b>5,721,435</b>	<b>0.17</b>
EUR 100,000	KAF Kaerntner Ausgleichszahlungs-Fonds, zero coupon, 14/01/32	108,993	0.00	Belgium				
EUR 200,000	OeBB-Infrastruktur AG, 2.250%, 04/07/23	242,836	0.01	EUR 100,000	Anheuser Busch InBev SA, 1.125%, 01/07/27	114,739	0.00	
EUR 100,000	OeBB-Infrastruktur AG, 1.000%, 18/11/24	119,246	0.00	EUR 100,000	Anheuser Busch InBev SA, 1.650%, 28/03/31	115,918	0.00	
EUR 150,000	OeBB-Infrastruktur AG, 3.375%, 18/05/32	235,267	0.01	EUR 50,000	Anheuser-Busch InBev SA/NV, 0.875%, 17/03/22	56,847	0.00	
USD 50,000	Oesterreichische Kontrollbank AG, 2.875%, 07/09/21	51,517	0.00	EUR 200,000	Anheuser-Busch InBev SA/NV, 0.800%, 20/04/23	228,352	0.01	
USD 200,000	Oesterreichische Kontrollbank AG, 2.625%, 31/01/22	207,274	0.01	EUR 100,000	Anheuser-Busch InBev SA/NV, 2.875%, 25/09/24	123,625	0.01	
USD 200,000	Oesterreichische Kontrollbank AG, 1.625%, 17/09/22	205,678	0.01	EUR 45,000	Anheuser-Busch InBev SA/NV, 1.500%, 17/03/25	53,179	0.00	
USD 200,000	Oesterreichische Kontrollbank AG, 2.875%, 13/03/23	213,492	0.01	GBP 100,000	Anheuser-Busch InBev SA/NV, 4.000%, 24/09/25	141,466	0.01	
USD 100,000	Oesterreichische Kontrollbank AG, 3.125%, 07/11/23	109,030	0.00	EUR 100,000	Anheuser-Busch InBev SA/NV, 2.700%, 31/03/26	125,946	0.01	
GBP 200,000	Oesterreichische Kontrollbank AG, 1.250%, 15/12/23	255,063	0.01	EUR 500,000	Anheuser-Busch InBev SA/NV, 2.125%, 02/12/27	608,343	0.02	
EUR 100,000	Oesterreichische Kontrollbank AG, 0.250%, 26/09/24	115,217	0.00	EUR 50,000	Anheuser-Busch InBev SA/NV, 2.000%, 17/03/28	60,552	0.00	
CHF 150,000	Oesterreichische Kontrollbank AG, 2.625%, 22/11/24	179,354	0.01	GBP 100,000	Anheuser-Busch InBev SA/NV, 2.250%, 24/05/29	127,638	0.01	
EUR 100,000	OMV AG, 4.250%, 12/10/21	118,249	0.00	EUR 100,000	Anheuser-Busch InBev SA/NV, 1.500%, 18/04/30	116,014	0.00	
EUR 55,000	OMV AG, zero coupon, 16/06/23	61,546	0.00	EUR 100,000	Anheuser-Busch InBev SA/NV, 2.000%, 23/01/35	115,305	0.00	
EUR 100,000	OMV AG, 1.500%, 09/04/24	117,503	0.00	EUR 50,000	Anheuser-Busch InBev SA/NV, 2.750%, 17/03/36	62,037	0.00	
EUR 300,000	OMV AG, zero coupon, 03/07/25	332,339	0.01	EUR 100,000	Argenta Spaarbank, 1.000%, 29/01/27	110,882	0.00	
EUR 100,000	OMV AG, 2.000%, 09/04/28	124,338	0.01	EUR 100,000	Belfius Bank SA, 0.625%, 14/10/21	113,691	0.00	
EUR 100,000	OMV AG, 1.875%, 04/12/28	123,580	0.01	EUR 300,000	Belfius Bank SA, 0.250%, 10/03/22	340,264	0.01	
EUR 60,000	OMV AG, 0.750%, 16/06/30	66,609	0.00	EUR 100,000	Belfius Bank SA, 0.625%, 30/08/23	113,576	0.00	
EUR 100,000	OMV AG, 2.375%, 09/04/32	128,938	0.01	EUR 100,000	Belfius Bank SA, 1.000%, 26/10/24	114,157	0.00	
EUR 100,000	Raiffeisen Bank International AG, 0.250%, 22/01/25	111,365	0.00	EUR 100,000	BNP Paribas Fortis SA, 0.500%, 23/09/24	116,104	0.01	
EUR 100,000	Raiffeisen Bank International AG, 0.375%, 25/09/26	111,518	0.00	EUR 100,000	bpost SA, 1.250%, 11/07/26	115,252	0.00	
EUR 100,000	Raiffeisen Bank International AG, 2.875%, 18/06/32	113,961	0.00	EUR 100,000	Elia System Operator SA/NV, 1.375%, 27/05/24	117,138	0.01	
EUR 200,000	Raiffeisenlandesbank Niederoesterreich-Wien AG, 0.875%, 30/01/29	244,233	0.01	EUR 100,000	Elia System Operator SA/NV, 1.375%, 14/01/26	118,332	0.01	

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Belgium (continued)				British Virgin Islands (continued)			
EUR 100,000	Euroclear Bank SA, 0.500%, 10/07/23	113,787	0.00	USD 200,000	CNOOC Finance 2011 Ltd, 5.750%, 26/01/41	280,692	0.01
EUR 100,000	FLUVIUS System Operator CVBA, 2.875%, 07/05/29	133,891	0.01	USD 300,000	CNOOC Finance 2013 Ltd, 2.875%, 30/09/29	318,993	0.01
EUR 200,000	ING Belgium SA, 0.625%, 30/05/25	234,988	0.01	USD 300,000	CSSC Capital 2015 Ltd, 2.500%, 13/02/25	297,189	0.01
EUR 200,000	KBC Bank NV, 0.750%, 08/03/26	238,290	0.01	USD 200,000	HKT Capital No 2 Ltd, 3.625%, 02/04/25	211,554	0.01
EUR 100,000	KBC Group NV, 0.750%, 18/10/23	113,840	0.00	USD 200,000	Huarong Finance 2017 Co Ltd, 4.750%, 27/04/27	215,734	0.01
EUR 100,000	KBC Group NV, 1.125%, 25/01/24	115,321	0.00	USD 200,000	Hysan MTN Ltd, 3.500%, 16/01/23	207,098	0.00
EUR 100,000	KBC Group NV, 1.875%, 11/03/27	113,220	0.00	USD 200,000	Minmetals Bounteous Finance BVI Ltd, 4.750%, 30/07/25	224,170	0.01
EUR 100,000	KBC Group NV, 0.375%, 16/06/27	112,647	0.00	USD 200,000	Nan Fung Treasury Ltd, 4.500%, 20/09/22	208,328	0.00
EUR 100,000	KBC Group NV, 0.500%, 03/12/29	108,524	0.00	USD 200,000	Poly Real Estate Finance Ltd, 3.950%, 05/02/23	207,572	0.00
EUR 100,000	KBC Group NV, 0.750%, 24/01/30	112,789	0.00	USD 200,000	Sino-Ocean Land Treasure IV Ltd, 4.750%, 14/01/30	198,528	0.00
<b>Total Belgium</b>		<b>4,706,654</b>	<b>0.14</b>	USD 250,000	Sinopec Group Overseas Development 2012 Ltd, 3.900%, 17/05/22	261,757	0.01
Bermuda				EUR 100,000	Sinopec Group Overseas Development 2015 Ltd, 1.000%, 28/04/22	112,782	0.00
USD 25,000	Aircastle Ltd, 5.500%, 15/02/22	25,127	0.00	USD 200,000	Sinopec Group Overseas Development 2017 Ltd, 3.000%, 12/04/22	205,764	0.00
USD 25,000	Aircastle Ltd, 5.000%, 01/04/23	24,486	0.00	USD 200,000	Sinopec Group Overseas Development 2017 Ltd, 2.500%, 13/09/22	204,980	0.00
USD 20,000	Aircastle Ltd, 4.125%, 01/05/24	18,860	0.00	USD 200,000	Sinopec Group Overseas Development 2017 Ltd, 3.250%, 13/09/27	215,242	0.01
USD 265,000	Aircastle Ltd, 4.250%, 15/06/26	241,971	0.01	USD 300,000	Sinopec Group Overseas Development 2018 Ltd, 2.950%, 12/11/29	314,319	0.01
USD 140,000	Arch Capital Group Ltd, 3.635%, 30/06/50	147,129	0.00	USD 300,000	Sinopec Group Overseas Development 2018 Ltd, 2.700%, 13/05/30	309,054	0.01
USD 100,000	Athene Holding Ltd, 6.150%, 03/04/30	114,878	0.00	USD 200,000	State Elite Global Ltd, 2.750%, 13/06/22	205,738	0.00
USD 200,000	China Resources Gas Group Ltd, 4.500%, 05/04/22	208,716	0.01	USD 200,000	State Grid Overseas Investment 2014 Ltd, 4.125%, 07/05/24	220,130	0.01
USD 100,000	Enstar Group Ltd, 4.500%, 10/03/22	101,419	0.00	USD 200,000	State Grid Overseas Investment 2016 Ltd, 2.750%, 04/05/22	205,248	0.00
USD 300,000	IHS Markit Ltd, 4.750%, 01/08/28	351,873	0.01	USD 200,000	State Grid Overseas Investment 2016 Ltd, 3.500%, 04/05/27	220,730	0.01
USD 200,000	Kunlun Energy Co Ltd, 3.750%, 13/05/25	216,574	0.01	EUR 200,000	State Grid Overseas Investment 2016 Ltd, 2.125%, 02/05/30	242,147	0.01
USD 100,000	Ooredoo International Finance Ltd, 3.875%, 31/01/28	110,566	0.00	EUR 200,000	Talent Yield European Ltd, 1.300%, 21/04/22	225,989	0.01
USD 300,000	Qatar Reinsurance Co Ltd, 4.950%, perpetual	291,348	0.01	USD 400,000	Wharf REIC Finance BVI Ltd, 2.375%, 07/05/25	405,612	0.01
<b>Total Bermuda</b>		<b>1,852,947</b>	<b>0.05</b>	<b>Total British Virgin Islands</b>		<b>7,733,450</b>	<b>0.22</b>
British Virgin Islands							
USD 300,000	CCCI Treasure Ltd, 3.425%, 31/12/99	297,498	0.01				
USD 300,000	Charming Light Investments Ltd, 4.375%, 21/12/27	337,047	0.01				
USD 200,000	China Cinda Finance 2015 I Ltd, 4.250%, 23/04/25	219,250	0.01				
USD 200,000	China Cinda Finance 2017 I Ltd, 4.400%, 09/03/27	222,626	0.01				
USD 400,000	China Great Wall International Holdings III Ltd, 3.125%, 31/08/22	409,564	0.01				
USD 300,000	China Huaneng Group Hong Kong Treasury Management Holdings Ltd, 2.600%, 10/12/24	309,045	0.01				
USD 200,000	China Southern Power Grid International Finance BVI Co Ltd, 3.500%, 08/05/27	219,070	0.01				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Canada				Canada (continued)			
USD 100,000	Alimentation Couche-Tard Inc, 2.700%, 26/07/22	102,553	0.00	USD 50,000	Canadian Imperial Bank of Commerce, 2.606%, 22/07/23	51,689	0.00
USD 100,000	Alimentation Couche-Tard Inc, 3.550%, 26/07/27	107,358	0.00	EUR 200,000	Canadian Imperial Bank of Commerce, 0.375%, 03/05/24	223,430	0.01
USD 250,000	Bank of Montreal, 2.500%, 11/01/22	257,745	0.01	USD 15,000	Canadian National Railway Co, 6.250%, 01/08/34	22,266	0.00
CAD 200,000	Bank of Montreal, 2.120%, 16/03/22	149,874	0.00	USD 200,000	Canadian National Railway Co, 3.650%, 03/02/48	235,006	0.01
USD 200,000	Bank of Montreal, 2.900%, 26/03/22	208,374	0.01	USD 100,000	Canadian National Railway Co, 2.450%, 01/05/50	96,871	0.00
EUR 100,000	Bank of Montreal, 0.750%, 21/09/22	114,957	0.00	USD 185,000	Canadian Natural Resources Ltd, 3.800%, 15/04/24	196,931	0.01
USD 250,000	Bank of Montreal, 2.550%, 06/11/22	261,317	0.01	USD 150,000	Canadian Natural Resources Ltd, 3.900%, 01/02/25	160,995	0.01
EUR 100,000	Bank of Montreal, 0.200%, 26/01/23	113,777	0.00	USD 25,000	Canadian Natural Resources Ltd, 6.250%, 15/03/38	29,649	0.00
EUR 100,000	Bank of Montreal, 0.250%, 10/01/24	114,377	0.00	USD 100,000	Canadian Natural Resources Ltd, 4.950%, 01/06/47	109,698	0.00
USD 200,000	Bank of Montreal, 2.500%, 28/06/24	212,204	0.01	USD 100,000	Canadian Pacific Railway Co, 2.900%, 01/02/25	108,427	0.00
USD 300,000	Bank of Montreal, 3.803%, 15/12/32	320,916	0.01	USD 70,000	Canadian Pacific Railway Co, 2.050%, 05/03/30	71,762	0.00
USD 200,000	Bank Of Montreal, 3.300%, 05/02/24	216,826	0.01	USD 20,000	Canadian Pacific Railway Co, 4.800%, 15/09/35	25,931	0.00
USD 200,000	Bank of Nova Scotia, 2.700%, 07/03/22	207,428	0.01	USD 30,000	Canadian Pacific Railway Co, 6.125%, 15/09/15	46,447	0.00
EUR 300,000	Bank of Nova Scotia, 0.250%, 28/09/22	341,396	0.01	USD 200,000	Enbridge Inc, 3.500%, 10/06/24	215,300	0.01
USD 250,000	Bank of Nova Scotia, 2.000%, 15/11/22	257,630	0.01	USD 200,000	Enbridge Inc, 3.700%, 15/07/27	220,390	0.01
USD 300,000	Bank of Nova Scotia, 1.950%, 01/02/23	309,066	0.01	USD 200,000	Encana Corp, 3.900%, 15/11/21	198,730	0.01
EUR 100,000	Bank of Nova Scotia, 0.375%, 10/03/23	114,329	0.00	USD 300,000	Federation des Caisses Desjardins du Quebec, 2.050%, 10/02/25	308,532	0.01
GBP 200,000	Bank of Nova Scotia, 1.375%, 05/12/23	250,753	0.01	CAD 50,000	First Capital Real Estate Investment Trust, 3.900%, 30/10/23	37,431	0.00
EUR 200,000	Bank of Nova Scotia, 0.250%, 11/01/24	228,840	0.01	USD 300,000	Fortis Inc, 3.055%, 04/10/26	323,472	0.01
USD 300,000	Bank of Nova Scotia, 3.400%, 11/02/24	325,758	0.01	USD 250,000	Glencore Finance Canada Ltd, 4.250%, 25/10/22	264,017	0.01
EUR 100,000	Bank of Nova Scotia, 0.500%, 22/01/25	116,271	0.00	USD 200,000	Husky Energy Inc, 3.950%, 15/04/22	204,622	0.01
USD 300,000	Bell Canada Inc, 4.464%, 01/04/48	375,861	0.01	USD 300,000	Kinross Gold Corp, 4.500%, 15/07/27	327,693	0.01
USD 50,000	Brookfield Finance Inc, 4.850%, 29/03/29	58,781	0.00	EUR 100,000	Magna International Inc, 1.900%, 24/11/23	116,544	0.00
USD 100,000	Brookfield Finance Inc, 4.700%, 20/09/47	116,106	0.00	USD 50,000	Magna International Inc, 4.150%, 01/10/25	56,065	0.00
CAD 50,000	Cameco Corp, 3.750%, 14/11/22	37,803	0.00	USD 140,000	Manulife Financial Corp, 2.484%, 19/05/27	146,842	0.00
USD 300,000	Canadian Imperial Bank of Commerce, 2.550%, 16/06/22	311,850	0.01	USD 300,000	MEGlobal Canada ULC, 5.000%, 18/05/25	324,201	0.01
GBP 100,000	Canadian Imperial Bank of Commerce, 1.125%, 30/06/22	125,145	0.00	CAD 200,000	Metro Inc, 5.030%, 01/12/44	191,335	0.01
EUR 100,000	Canadian Imperial Bank of Commerce, 0.250%, 24/01/23	113,860	0.00	EUR 200,000	National Bank of Canada, 0.500%, 26/01/22	227,568	0.01
USD 155,000	Canadian Imperial Bank of Commerce, 0.950%, 23/06/23	155,682	0.00	USD 300,000	National Bank of Canada, 2.150%, 07/10/22	308,328	0.01
				USD 300,000	National Bank of Canada, 2.100%, 01/02/23	308,376	0.01
				USD 45,000	Nexen Inc, 7.500%, 30/07/39	73,147	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Canada (continued)				Canada (continued)			
USD 200,000	Nutrien Ltd, 3.150%, 01/10/22	208,708	0.01	USD 150,000	Thomson Reuters Corp, 4.300%, 23/11/23	164,211	0.01
USD 300,000	Nutrien Ltd, 3.000%, 01/04/25	320,085	0.01	EUR 300,000	Toronto-Dominion Bank, 0.250%, 12/01/23	341,693	0.01
USD 5,000	Nutrien Ltd, 5.875%, 01/12/36	6,043	0.00	USD 250,000	Toronto-Dominion Bank, 0.750%, 12/06/23	251,680	0.01
USD 145,000	Nutrien Ltd, 5.250%, 15/01/45	180,731	0.01	EUR 100,000	Toronto-Dominion Bank, 0.625%, 20/07/23	114,520	0.00
CAD 275,774	Plenary Properties LTAP LP, 6.288%, 31/01/44	288,840	0.01	EUR 100,000	Toronto-Dominion Bank, zero coupon, 09/02/24	113,476	0.00
USD 200,000	Rio Tinto Alcan Inc, 7.250%, 15/03/31	289,652	0.01	USD 200,000	Toronto-Dominion Bank, 2.650%, 12/06/24	213,994	0.01
USD 15,000	Rio Tinto Alcan Inc, 6.125%, 15/12/33	21,654	0.00	CAD 600,000	Toronto-Dominion Bank, 2.496%, 02/12/24	461,176	0.01
USD 100,000	Rogers Communications Inc, 3.000%, 15/03/23	106,240	0.00	EUR 200,000	Toronto-Dominion Bank, 0.625%, 06/06/25	234,365	0.01
USD 35,000	Rogers Communications Inc, 3.625%, 15/12/25	39,666	0.00	USD 250,000	Toronto-Dominion Bank, 1.150%, 12/06/25	253,410	0.01
USD 100,000	Rogers Communications Inc, 2.900%, 15/11/26	109,767	0.00	USD 100,000	Toronto-Dominion Bank, 3.625%, 15/09/31	112,148	0.00
USD 50,000	Rogers Communications Inc, 5.000%, 15/03/44	64,381	0.00	EUR 200,000	Total Capital Canada Ltd, 1.125%, 18/03/22	228,655	0.01
USD 75,000	Rogers Communications Inc, 4.350%, 01/05/49	91,678	0.00	USD 200,000	Total Capital Canada Ltd, 2.750%, 15/07/23	212,662	0.01
USD 350,000	Rogers Communications Inc, 3.700%, 15/11/49	388,178	0.01	CAD 300,000	Toyota Credit Canada Inc, 2.020%, 28/02/22	224,231	0.01
USD 150,000	Royal Bank of Canada, 2.750%, 01/02/22	155,542	0.00	CAD 500,000	Toyota Credit Canada Inc, 2.640%, 27/03/24	382,684	0.01
USD 300,000	Royal Bank of Canada, 2.800%, 29/04/22	312,243	0.01	USD 15,000	TransCanada PipeLines Ltd, 5.850%, 15/03/36	19,672	0.00
USD 300,000	Royal Bank of Canada, 1.950%, 17/01/23	309,531	0.01	USD 30,000	TransCanada PipeLines Ltd, 6.200%, 15/10/37	40,167	0.00
USD 250,000	Royal Bank of Canada, 3.700%, 05/10/23	273,065	0.01	USD 300,000	TransCanada PipeLines Ltd, 4.750%, 15/05/38	352,494	0.01
EUR 100,000	Royal Bank of Canada, 0.125%, 23/07/24	111,514	0.00	USD 15,000	TransCanada PipeLines Ltd, 7.250%, 15/08/38	22,056	0.00
CAD 200,000	Royal Bank of Canada, 4.930%, 16/07/25	173,480	0.01	USD 200,000	TransCanada PipeLines Ltd, 7.625%, 15/01/39	304,484	0.01
EUR 200,000	Royal Bank of Canada, 0.050%, 19/06/26	228,406	0.01	USD 325,000	TransCanada PipeLines Ltd, 4.875%, 15/05/48	400,764	0.01
EUR 300,000	Royal Bank of Canada, 0.010%, 21/01/27	341,524	0.01	USD 200,000	TransCanada Trust, 5.500%, 15/09/79	199,530	0.01
CAD 50,000	Scotiabank Capital Trust, 5.650%, 31/12/56	44,125	0.00	USD 100,000	Waste Connections Inc, 3.500%, 01/05/29	112,372	0.00
CAD 100,000	Shaw Communications Inc, 6.750%, 09/11/39	103,625	0.00				
USD 100,000	Suncor Energy Inc, 3.600%, 01/12/24	108,457	0.00				
USD 95,000	Suncor Energy Inc, 3.100%, 15/05/25	101,436	0.00	<b>Total Canada</b>		<b>20,387,034</b>	<b>0.59</b>
USD 15,000	Suncor Energy Inc, 5.950%, 15/05/35	17,797	0.00	<b>Cayman Islands</b>			
USD 15,000	Suncor Energy Inc, 6.850%, 01/06/39	19,456	0.00	USD 200,000	Alibaba Group Holding Ltd, 3.600%, 28/11/24	217,542	0.01
USD 105,000	Suncor Energy Inc, 4.000%, 15/11/47	108,118	0.00	USD 200,000	Alibaba Group Holding Ltd, 4.500%, 28/11/34	245,418	0.01
USD 65,000	Teck Resources Ltd, 3.900%, 15/07/30	65,179	0.00	USD 200,000	Avolon Holdings Funding Ltd, 3.625%, 01/05/22	188,440	0.00
USD 50,000	TELUS Corp, 4.600%, 16/11/48	60,827	0.00	USD 200,000	Baidu Inc, 3.875%, 29/09/23	212,986	0.01
USD 100,000	TELUS Corp, 4.300%, 15/06/49	118,110	0.00	USD 200,000	Baidu Inc, 4.375%, 14/05/24	217,914	0.01
				USD 200,000	CDBL Funding 2, 2.625%, 01/08/20	200,166	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Cayman Islands (continued)				Cayman Islands (continued)			
USD 100,000	CDBL Funding 2, 3.000%, 01/08/22	102,260	0.00	GBP 100,000	Southern Water Services Finance Ltd, 2.375%, 28/05/28	125,501	0.00
USD 300,000	China Overseas Finance Cayman V Ltd, 3.950%, 15/11/22	313,950	0.01	GBP 100,000	Southern Water Services Finance Ltd, 3.000%, 28/05/37	127,435	0.00
USD 200,000	China Resources Land Ltd, 3.750%, perpetual	202,638	0.01	USD 400,000	Sun Hung Kai Properties Capital Market Ltd, 2.750%, 13/05/30	405,848	0.01
EUR 200,000	CK Hutchison Europe Finance 18 Ltd, 1.250%, 13/04/25	226,706	0.01	USD 200,000	Tencent Holdings Ltd, 3.800%, 11/02/25	219,550	0.01
USD 200,000	CK Hutchison International 19 II Ltd, 3.375%, 06/09/49	215,134	0.01	USD 300,000	Tencent Holdings Ltd, 3.925%, 19/01/38	337,626	0.01
USD 400,000	CK Hutchison International 20 Ltd, 3.375%, 08/05/50	430,064	0.01	GBP 150,000	Thames Water Utilities Finance PLC, 4.625%, 04/06/46	270,489	0.01
USD 300,000	Country Garden Holdings Co Ltd, 5.125%, 14/01/27	301,581	0.01	USD 100,000	Vale Overseas Ltd, 6.250%, 10/08/26	117,639	0.00
USD 300,000	DIB Sukuk Ltd, 3.664%, 14/02/22	306,807	0.01	USD 70,000	Vale Overseas Ltd, 6.875%, 21/11/36	91,435	0.00
USD 100,000	Fibria Overseas Finance Ltd, 4.000%, 14/01/25	103,047	0.00	USD 200,000	Vale Overseas Ltd, 6.875%, 10/11/39	260,986	0.01
EUR 100,000	Hutchison Whampoa Europe Finance 12 Ltd, 3.625%, 06/06/22	118,616	0.00	GBP 100,000	Yorkshire Water Finance PLC, 6.588%, 21/02/23	141,844	0.00
EUR 100,000	Hutchison Whampoa Finance 14 Ltd, 1.375%, 31/10/21	113,575	0.00				
USD 200,000	Hutchison Whampoa International 12 II Ltd, 3.250%, 08/11/22	208,272	0.01	<b>Total Cayman Islands</b>		<b>9,987,839</b>	<b>0.29</b>
USD 300,000	KSA Sukuk Ltd, 2.969%, 29/10/29	314,778	0.01	<b>Chile</b>			
USD 107,663	Lima Metro Line 2 Finance Ltd, 5.875%, 05/07/34	126,748	0.00	USD 300,000	Banco del Estado de Chile, 2.704%, 09/01/25	308,895	0.01
USD 300,000	Longfor Group Holdings Ltd, 3.850%, 13/01/32	304,098	0.01	USD 300,000	Banco Santander Chile, 2.700%, 10/01/25	308,997	0.01
EUR 200,000	MDGH - GMTN BV, 3.625%, 30/05/23	243,099	0.01	USD 584,016	Celeo Redes Operacion Chile SA, 5.200%, 22/06/47	646,581	0.02
USD 200,000	Mizuho Financial Group Cayman 3 Ltd, 4.600%, 27/03/24	218,238	0.01	USD 250,000	Celulosa Arauco y Constitucion SA, 4.500%, 01/08/24	264,573	0.01
USD 250,000	Park Aerospace Holdings Ltd, 5.500%, 15/02/24	228,770	0.01	USD 300,000	Celulosa Arauco y Constitucion SA, 5.150%, 29/01/50	298,881	0.01
GBP 100,000	Phoenix Group Holdings PLC, 4.125%, 20/07/22	127,639	0.00	USD 200,000	Cencosud SA, 4.375%, 17/07/27	203,862	0.00
USD 300,000	QNB Finance Ltd, 3.500%, 28/03/24	317,349	0.01	USD 300,000	Corp Nacional del Cobre de Chile, 3.625%, 01/08/27	321,411	0.01
USD 300,000	Rakfunding Cayman Ltd, 4.125%, 09/04/24	307,770	0.01	USD 250,000	Corp Nacional del Cobre de Chile, 5.625%, 18/10/43	323,697	0.01
USD 300,000	Samba Funding Ltd, 2.750%, 02/10/24	307,659	0.01	USD 400,000	Corp Nacional del Cobre de Chile, 4.500%, 01/08/47	457,728	0.01
USD 200,000	Sands China Ltd, 4.600%, 08/08/23	210,330	0.01	USD 200,000	Corp Nacional del Cobre de Chile, 4.375%, 05/02/49	227,166	0.01
USD 200,000	Saudi Electricity Global Sukuk Co 3, 5.500%, 08/04/44	241,146	0.01	USD 100,000	Enel Americas SA, 4.000%, 25/10/26	106,298	0.00
USD 107,000	Seagate HDD Cayman, 4.091%, 01/06/29	112,406	0.00	USD 100,000	Enel Chile SA, 4.875%, 12/06/28	112,083	0.00
USD 300,000	Semiconductor Manufacturing International Corp, 2.693%, 27/02/25	298,764	0.01	USD 200,000	Engie Energia Chile SA, 3.400%, 28/01/30	208,352	0.01
USD 500,000	Sharjah Sukuk Program Ltd, 3.854%, 03/04/26	528,110	0.01	<b>Total Chile</b>		<b>3,788,524</b>	<b>0.11</b>
GBP 50,000	Southern Water Services Finance Ltd, 6.640%, 31/03/26	77,466	0.00	<b>China</b>			
				USD 200,000	Bank of China Ltd, 5.000%, 13/11/24	221,272	0.01
				USD 200,000	Bank of China Ltd, 3.875%, 30/06/25	223,516	0.01
				USD 300,000	China Minmetals Corp, 3.750%, perpetual	302,493	0.01
				USD 200,000	Chongqing Energy Investment Group Co Ltd, 5.625%, 18/03/22	189,728	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
China (continued)				Denmark (continued)			
USD 100,000	Industrial & Commercial Bank of China Ltd, 2.875%, 21/02/22	102,674	0.00	DKK 2,000,000	Nykredit Realkredit A/S, 1.000%, 01/07/21	305,448	0.01
USD 250,000	Industrial & Commercial Bank of China Ltd, 2.957%, 08/11/22	259,685	0.01	EUR 100,000	Nykredit Realkredit A/S, 0.500%, 19/01/22	112,175	0.00
USD 250,000	Industrial & Commercial Bank of China Ltd, 3.538%, 08/11/27	275,898	0.01	DKK 4,000,000	Nykredit Realkredit A/S, 1.000%, 01/04/22	615,990	0.02
<b>Total China</b>		<b>1,575,266</b>	<b>0.05</b>	DKK 2,500,000	Nykredit Realkredit A/S, 1.000%, 01/07/24	395,490	0.01
Colombia				EUR 100,000	Nykredit Realkredit A/S, 0.500%, 10/07/25	113,491	0.00
USD 200,000	Ecopetrol SA, 5.875%, 18/09/23	214,780	0.01	EUR 300,000	Nykredit Realkredit A/S, 0.750%, 20/01/27	326,860	0.01
USD 165,000	Ecopetrol SA, 5.375%, 26/06/26	173,446	0.00	EUR 100,000	Orsted A/S, 2.625%, 19/09/22	118,291	0.01
USD 300,000	Ecopetrol SA, 6.875%, 29/04/30	343,617	0.01	GBP 50,000	Orsted A/S, 5.750%, 09/04/40	103,615	0.00
<b>Total Colombia</b>		<b>731,843</b>	<b>0.02</b>	EUR 100,000	Sydbank A/S, 1.375%, 18/09/23	112,289	0.00
Czech Republic				<b>Total Denmark</b>		<b>5,213,296</b>	<b>0.15</b>
EUR 100,000	CEZ AS, 4.875%, 16/04/25	134,343	0.01	Finland			
EUR 100,000	EP Infrastructure AS, 1.698%, 30/07/26	110,796	0.00	EUR 100,000	Aktia Bank OYJ, 0.250%, 31/03/22	113,517	0.00
<b>Total Czech Republic</b>		<b>245,139</b>	<b>0.01</b>	EUR 100,000	Fortum OYJ, 2.250%, 06/09/22	116,896	0.01
Denmark				EUR 200,000	Fortum OYJ, 0.875%, 27/02/23	226,854	0.01
EUR 200,000	AP Moller - Maersk A/S, 1.750%, 16/03/26	226,126	0.01	EUR 100,000	Nordea Bank Abp, 1.000%, 22/02/23	115,417	0.00
EUR 100,000	Carlsberg Breweries A/S, 0.500%, 06/09/23	113,198	0.00	USD 500,000	Nordea Bank Abp, 1.000%, 09/06/23	505,405	0.02
EUR 100,000	Carlsberg Breweries A/S, 0.375%, 30/06/27	111,164	0.00	EUR 100,000	Nordea Bank Abp, 0.375%, 28/05/26	114,491	0.00
EUR 100,000	Carlsberg Breweries A/S, 0.875%, 01/07/29	114,519	0.01	EUR 100,000	Nordea Bank Abp, 0.500%, 14/05/27	114,794	0.00
USD 100,000	Danske Bank A/S, 2.000%, 08/09/21	101,182	0.00	EUR 100,000	Nordea Bank Abp, 1.125%, 27/09/27	120,031	0.01
EUR 100,000	Danske Bank A/S, 0.125%, 14/02/22	113,186	0.00	EUR 100,000	Nordea Mortgage Bank Plc, 0.025%, 24/01/22	113,081	0.00
USD 100,000	Danske Bank A/S, 2.700%, 02/03/22	102,915	0.00	EUR 100,000	Nordea Mortgage Bank Plc, 0.250%, 28/02/23	114,263	0.00
EUR 100,000	Danske Bank A/S, 1.375%, 24/05/22	113,575	0.00	EUR 100,000	Nordea Mortgage Bank Plc, 0.625%, 23/05/25	117,544	0.01
EUR 120,000	Danske Bank A/S, 3.750%, 23/06/22	145,769	0.01	EUR 500,000	Nordea Mortgage Bank Plc, 0.250%, 18/03/26	578,950	0.02
EUR 100,000	Danske Bank A/S, 0.875%, 22/05/23	112,219	0.00	EUR 100,000	Nordea Mortgage Bank Plc, 0.625%, 17/03/27	119,041	0.01
EUR 100,000	Danske Bank A/S, 0.750%, 02/06/23	114,325	0.01	EUR 100,000	Nordea Mortgage Bank Plc, 0.125%, 18/06/27	115,241	0.00
USD 200,000	Danske Bank A/S, 5.375%, 12/01/24	223,006	0.01	EUR 100,000	OP Corporate Bank plc, 0.375%, 29/08/23	113,493	0.00
EUR 100,000	Danske Bank A/S, 0.625%, 26/05/25	113,402	0.00	EUR 100,000	OP Corporate Bank plc, 0.125%, 01/07/24	112,041	0.00
EUR 200,000	Danske Bank A/S, 0.500%, 27/08/25	220,003	0.01	EUR 100,000	OP Corporate Bank plc, 0.500%, 12/08/25	113,786	0.00
GBP 200,000	Danske Bank A/S, 2.250%, 14/01/28	248,526	0.01	EUR 100,000	OP Corporate Bank plc, 0.600%, 18/01/27	111,751	0.00
EUR 100,000	ISS Global A/S, 0.875%, 18/06/26	108,902	0.00	EUR 100,000	OP Corporate Bank plc, 1.625%, 09/06/30	112,306	0.00
EUR 100,000	Jyske Bank A/S, 0.625%, 20/06/24	110,990	0.00	GBP 100,000	OP Corporate Bank PLC, 2.500%, 20/05/22	127,756	0.01
EUR 200,000	Jyske Realkredit A/S, 0.250%, 01/07/23	228,485	0.01				
DKK 2,500,000	Nordea Kredit Realkreditatieselskab, 1.000%, 01/10/22	388,155	0.01				



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Finland (continued)				France (continued)			
EUR 100,000	OP Mortgage Bank, 0.050%, 22/02/23	113,672	0.00	EUR 100,000	Banque Federative du Credit Mutuel SA, 0.375%, 13/01/22	112,755	0.00
EUR 200,000	OP Mortgage Bank, 0.250%, 13/03/24	229,860	0.00	USD 200,000	Banque Federative du Credit Mutuel SA, 2.700%, 20/07/22	208,000	0.01
EUR 100,000	OP Mortgage Bank, 1.000%, 28/11/24	119,045	0.01	EUR 300,000	Banque Federative du Credit Mutuel SA, 0.500%, 16/11/22	339,991	0.01
EUR 300,000	OP Mortgage Bank, 0.050%, 21/04/28	344,152	0.01	EUR 200,000	Banque Federative du Credit Mutuel SA, 0.750%, 15/06/23	228,864	0.01
EUR 100,000	Sampo Oyj, 1.250%, 30/05/25	116,796	0.00	EUR 100,000	Banque Federative du Credit Mutuel SA, 3.000%, 28/11/23	123,315	0.01
EUR 100,000	Sampo OYJ, 2.250%, 27/09/30	126,316	0.01	GBP 100,000	Banque Federative du Credit Mutuel SA, 2.250%, 18/12/23	129,448	0.01
<b>Total Finland</b>		<b>4,326,499</b>	<b>0.13</b>	EUR 100,000	Banque Federative du Credit Mutuel SA, 0.125%, 05/02/24	112,031	0.00
France				EUR 100,000	Banque Federative du Credit Mutuel SA, 0.750%, 17/07/25	115,386	0.00
EUR 100,000	Accor SA, 2.375%, 17/09/23	112,531	0.00	EUR 200,000	Banque Federative du Credit Mutuel SA, 0.750%, 08/06/26	230,023	0.01
EUR 100,000	Aeroports de Paris, 1.500%, 07/04/25	116,823	0.00	GBP 100,000	Banque Federative du Credit Mutuel SA, 1.500%, 07/10/26	126,365	0.01
EUR 100,000	Aeroports de Paris, 2.750%, 05/06/28	127,676	0.01	EUR 100,000	Banque Federative du Credit Mutuel SA, 1.875%, 04/11/26	115,232	0.00
EUR 400,000	Aeroports de Paris, 1.125%, 18/06/34	434,232	0.01	EUR 100,000	Banque Federative du Credit Mutuel SA, 2.625%, 31/03/27	120,544	0.01
EUR 200,000	Air Liquide Finance SA, 1.875%, 05/06/24	241,129	0.01	EUR 100,000	Banque Federative du Credit Mutuel SA, 1.250%, 26/05/27	120,094	0.01
EUR 100,000	Air Liquide Finance SA, 0.625%, 20/06/30	115,759	0.00	EUR 100,000	Banque Federative du Credit Mutuel SA, 2.500%, 25/05/28	120,885	0.01
EUR 100,000	Airbus SE, 1.375%, 09/06/26	114,047	0.00	EUR 100,000	Banque Federative du Credit Mutuel SA, 1.375%, 16/07/28	121,856	0.01
EUR 100,000	Ald SA, 1.250%, 11/10/22	111,320	0.00	EUR 100,000	Banque Federative du Credit Mutuel SA, 0.750%, 17/01/30	111,218	0.00
EUR 100,000	Alstom SA, 0.250%, 14/10/26	107,361	0.00	EUR 200,000	BNP Paribas Cardif SA, 1.000%, 29/11/24	222,705	0.01
EUR 100,000	Altearea SCA, 1.875%, 17/01/28	103,600	0.00	EUR 200,000	BNP Paribas Home Loan SFH SA, 0.375%, 22/07/24	231,079	0.01
EUR 200,000	APRR SA, 1.125%, 09/01/26	234,049	0.01	EUR 200,000	BNP Paribas Home Loan SFH SA, 0.875%, 14/11/24	236,461	0.01
EUR 200,000	APRR SA, 1.250%, 18/01/28	237,322	0.01	USD 200,000	BNP Paribas SA, 2.950%, 23/05/22	206,860	0.01
EUR 100,000	Arkea Home Loans SFH SA, 0.375%, 04/03/24	115,234	0.00	EUR 300,000	BNP Paribas SA, 0.500%, 01/06/22	340,318	0.01
EUR 100,000	Arkea Home Loans SFH SA, 0.750%, 05/10/27	120,259	0.01	EUR 100,000	BNP Paribas SA, 0.750%, 11/11/22	114,133	0.00
EUR 200,000	Arkea Public Sector Scf, 0.125%, 15/01/30	229,576	0.01	EUR 100,000	BNP Paribas SA, 1.125%, 15/01/23	115,386	0.00
EUR 100,000	Arkema SA, 1.500%, 20/01/25	117,384	0.00	USD 50,000	BNP Paribas SA, 3.250%, 03/03/23	53,829	0.00
EUR 100,000	Auchan Holding SA, 2.375%, 12/12/22	114,556	0.00	EUR 50,000	BNP Paribas SA, 4.500%, 21/03/23	62,973	0.00
EUR 100,000	Auchan Holding SA, 2.375%, 25/04/25	111,461	0.00	EUR 400,000	BNP Paribas SA, 1.125%, 22/11/23	458,371	0.01
EUR 50,000	Autoroutes du Sud de la France SA, 5.625%, 04/07/22	62,182	0.00	USD 200,000	BNP Paribas SA, 3.800%, 10/01/24	216,268	0.01
EUR 100,000	Autoroutes du Sud de la France SA, 1.125%, 20/04/26	118,241	0.00	EUR 100,000	BNP Paribas SA, 1.000%, 17/04/24	114,152	0.00
EUR 100,000	Autoroutes du Sud de la France SA, 1.375%, 22/01/30	122,073	0.01	EUR 100,000	BNP Paribas SA, 1.000%, 27/06/24	114,163	0.00
EUR 100,000	AXA Bank Europe SCF, 0.125%, 14/03/22	113,251	0.00	USD 200,000	BNP Paribas SA, 4.705%, 10/01/25	221,320	0.01
EUR 300,000	AXA Bank Europe SCF, 0.010%, 22/01/27	342,430	0.01				
USD 25,000	AXA SA, 8.600%, 15/12/30	36,170	0.00				
EUR 100,000	AXA SA, 5.125%, 04/07/43	125,098	0.01				
EUR 200,000	AXA SA, 3.250%, 28/05/49	246,078	0.01				
GBP 100,000	AXA SA, 5.625%, 16/01/54	151,029	0.01				
USD 150,000	AXA SA, 6.379%, perpetual	192,298	0.01				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
France (continued)				France (continued)			
EUR 100,000	BNP Paribas SA, 1.625%, 23/02/26	123,040	0.01	EUR 400,000	Caisse de Refinancement de l'Habitat SA, 0.010%, 27/11/26	456,743	0.02
USD 500,000	BNP Paribas SA, 2.219%, 09/06/26	512,530	0.02	EUR 300,000	Caisse de Refinancement de l'Habitat SA, 0.010%, 08/10/29	341,453	0.01
EUR 200,000	BNP Paribas SA, 1.125%, 11/06/26	228,752	0.01	EUR 100,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.000%, 23/01/27	134,917	0.01
EUR 100,000	BNP Paribas SA, 2.250%, 11/01/27	119,339	0.00	EUR 200,000	Capgemini SE, 0.500%, 09/11/21	225,133	0.01
USD 150,000	BNP Paribas SA, 4.625%, 13/03/27	168,403	0.01	EUR 100,000	Capgemini SE, 2.000%, 15/04/29	120,745	0.01
GBP 100,000	BNP Paribas SA, 1.875%, 14/12/27	124,072	0.01	EUR 100,000	Capgemini SE, 2.375%, 15/04/32	123,452	0.01
EUR 100,000	BNP Paribas SA, 0.500%, 19/02/28	109,257	0.00	EUR 100,000	Carmila SA, 2.125%, 07/03/28	109,147	0.00
EUR 100,000	BNP Paribas SA, 1.500%, 23/05/28	118,112	0.00	EUR 100,000	Carrefour SA, 0.875%, 12/06/23	114,243	0.00
EUR 200,000	BNP Paribas SA, 1.125%, 17/04/29	221,647	0.00	EUR 100,000	Carrefour SA, 1.000%, 17/05/27	115,203	0.00
EUR 100,000	BNP Paribas SA, 1.375%, 28/05/29	117,165	0.00	EUR 59,000	Cie de Financement Foncier SA, 5.750%, 04/10/21	71,354	0.00
USD 200,000	BNP Paribas SA, 5.198%, 10/01/30	244,584	0.01	EUR 200,000	Cie de Financement Foncier SA, 0.250%, 16/03/22	226,856	0.01
USD 300,000	BNP Paribas SA, 4.375%, 01/03/33	334,200	0.01	EUR 100,000	Cie de Financement Foncier SA, 0.200%, 16/09/22	113,682	0.00
EUR 200,000	Bouygues SA, 4.500%, 09/02/22	240,334	0.01	EUR 150,000	Cie de Financement Foncier SA, 2.375%, 21/11/22	179,413	0.01
EUR 100,000	BPCE SA, 4.500%, 10/02/22	120,326	0.01	EUR 100,000	Cie de Financement Foncier SA, 0.625%, 10/02/23	115,130	0.00
USD 300,000	BPCE SA, 3.000%, 22/05/22	310,224	0.01	EUR 200,000	Cie de Financement Foncier SA, 0.250%, 11/04/23	228,253	0.01
EUR 100,000	BPCE SA, 1.125%, 14/12/22	114,789	0.00	EUR 300,000	Cie de Financement Foncier SA, 0.050%, 16/04/24	341,433	0.01
GBP 200,000	BPCE SA, 2.125%, 16/12/22	255,591	0.01	EUR 200,000	Cie de Financement Foncier SA, 0.500%, 04/09/24	232,207	0.01
EUR 200,000	BPCE SA, 1.125%, 18/01/23	227,611	0.01	EUR 150,000	Cie de Financement Foncier SA, 4.000%, 24/10/25	207,105	0.01
EUR 100,000	BPCE SA, 0.375%, 05/10/23	113,158	0.00	EUR 200,000	Cie de Financement Foncier SA, 0.225%, 14/09/26	231,164	0.01
EUR 100,000	BPCE SA, 0.875%, 31/01/24	113,376	0.00	EUR 200,000	Cie de Financement Foncier SA, 0.375%, 09/04/27	233,790	0.01
USD 150,000	BPCE SA, 4.000%, 15/04/24	166,309	0.01	EUR 100,000	Cie de Financement Foncier SA, 0.010%, 10/11/27	114,040	0.00
EUR 200,000	BPCE SA, 1.000%, 15/07/24	231,717	0.01	EUR 200,000	Cie de Saint-Gobain, 0.625%, 15/03/24	226,874	0.01
EUR 100,000	BPCE SA, 3.000%, 19/07/24	124,912	0.01	EUR 100,000	Cie de Saint-Gobain, 1.000%, 17/03/25	115,365	0.00
USD 300,000	BPCE SA, 2.375%, 14/01/25	310,131	0.01	EUR 100,000	Cie de Saint-Gobain, 1.125%, 23/03/26	116,318	0.00
EUR 100,000	BPCE SA, 1.000%, 01/04/25	113,816	0.00	EUR 200,000	Cie Financiere et Industrielle des Autoroutes SA, 0.375%, 07/02/25	226,773	0.01
EUR 200,000	BPCE SA, 0.625%, 28/04/25	227,798	0.00	EUR 100,000	Cie Financiere et Industrielle des Autoroutes SA, 1.125%, 13/10/27	118,776	0.00
EUR 100,000	BPCE SA, 0.250%, 15/01/26	111,567	0.00	EUR 100,000	Cie Financiere et Industrielle des Autoroutes SA, 1.000%, 19/05/31	117,096	0.00
USD 250,000	BPCE SA, 3.500%, 23/10/27	271,340	0.01	EUR 200,000	Cie Generale des Etablissements Michelin SCA, 0.875%, 03/09/25	232,009	0.01
USD 300,000	BPCE SA, 2.700%, 01/10/29	318,603	0.01	EUR 100,000	CNP Assurances, 6.875%, 30/09/41	119,921	0.00
EUR 100,000	BPCE SFH SA, 4.000%, 23/03/22	120,777	0.01	EUR 100,000	CNP Assurances, 4.250%, 05/06/45	124,964	0.01
EUR 100,000	BPCE SFH SA, 0.500%, 11/10/22	114,509	0.00	EUR 100,000	CNP Assurances, 2.000%, 27/07/50	108,464	0.00
EUR 300,000	BPCE SFH SA, 0.375%, 21/02/24	345,790	0.01				
EUR 100,000	BPCE SFH SA, 1.000%, 24/02/25	119,277	0.00				
EUR 200,000	BPCE SFH SA, 0.010%, 08/11/26	228,750	0.01				
EUR 400,000	BPCE SFH SA, 0.750%, 27/11/26	478,992	0.02				
EUR 400,000	Caisse Centrale du Credit Immobilier de France SA, zero coupon, 17/01/24	453,712	0.01				
EUR 100,000	Caisse de Refinancement de l'Habitat SA, 3.600%, 13/09/21	117,654	0.00				
EUR 200,000	Caisse de Refinancement de l'Habitat SA, 4.000%, 17/06/22	243,993	0.01				
EUR 100,000	Caisse de Refinancement de l'Habitat SA, 3.900%, 20/10/23	128,214	0.01				
EUR 120,000	Caisse de Refinancement de l'Habitat SA, 3.600%, 08/03/24	154,585	0.01				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
France (continued)				France (continued)			
EUR 200,000	Coentreprise de Transport d'Electricite SA, 0.875%, 29/09/24	230,484	0.01	EUR 200,000	Credit Mutuel - CIC Home Loan SFH SA, 0.500%, 21/01/22	227,523	0.01
EUR 100,000	Council Of Europe, 0.375%, 27/03/25	116,547	0.00	EUR 100,000	Credit Mutuel - CIC Home Loan SFH SA, 0.375%, 12/09/22	114,108	0.00
GBP 100,000	Council Of Europe Development Bank, 0.625%, 15/06/22	124,514	0.01	EUR 100,000	Credit Mutuel - CIC Home Loan SFH SA, 4.125%, 16/01/23	125,107	0.01
EUR 200,000	Credit Agricole Assurances SA, 2.625%, 29/01/48	226,944	0.01	EUR 200,000	Credit Mutuel - CIC Home Loan SFH SA, 1.750%, 19/06/24	243,272	0.01
EUR 100,000	Credit Agricole Assurances SA, 4.250%, perpetual	120,599	0.01	EUR 100,000	Credit Mutuel - CIC Home Loan SFH SA, 0.625%, 02/02/26	118,042	0.00
EUR 200,000	Credit Agricole Home Loan SFH SA, 0.375%, 21/10/21	226,816	0.01	EUR 100,000	Credit Mutuel Arkea, 0.875%, 05/10/23	114,295	0.00
EUR 100,000	Credit Agricole Home Loan SFH SA, 4.000%, 17/01/22	119,897	0.00	EUR 100,000	Credit Mutuel Arkea SA, 1.625%, 15/04/26	117,040	0.00
EUR 200,000	Credit Agricole Home Loan SFH SA, 0.375%, 24/03/23	229,177	0.01	EUR 100,000	Credit Mutuel Arkea SA, 1.250%, 11/06/29	112,693	0.00
EUR 100,000	Credit Agricole Home Loan SFH SA, 0.625%, 11/09/23	115,848	0.00	EUR 300,000	Credit Mutuel Home Loan SFH SA, 0.250%, 30/04/24	344,493	0.01
EUR 200,000	Credit Agricole Home Loan SFH SA, 0.375%, 30/09/24	231,400	0.01	EUR 100,000	Danone SA, 0.424%, 03/11/22	113,212	0.00
EUR 300,000	Credit Agricole Home Loan SFH SA, 0.125%, 16/12/24	343,596	0.01	USD 100,000	Danone SA, 2.589%, 02/11/23	105,363	0.00
EUR 200,000	Credit Agricole Home Loan SFH SA, 0.500%, 03/04/25	233,397	0.01	EUR 300,000	Danone SA, 1.250%, 30/05/24	352,583	0.01
EUR 200,000	Credit Agricole Home Loan SFH SA, 0.750%, 05/05/27	240,172	0.01	EUR 100,000	Danone SA, 1.208%, 03/11/28	121,813	0.01
EUR 100,000	Credit Agricole Home Loan SFH SA, 1.375%, 03/02/32	130,847	0.01	EUR 100,000	Danone SA, 0.395%, 10/06/29	113,433	0.00
EUR 100,000	Credit Agricole Home Loan SFH SA, 0.875%, 06/05/34	125,317	0.01	EUR 100,000	Dassault Systemes SE, zero coupon, 16/09/24	111,701	0.00
EUR 100,000	Credit Agricole Home Loan SFH SA, 1.500%, 28/09/38	139,810	0.01	EUR 100,000	Dassault Systemes SE, 0.125%, 16/09/26	111,224	0.00
EUR 200,000	Credit Agricole Public Sector SCF SA, 0.875%, 02/08/27	242,039	0.01	USD 250,000	Dexia Credit Local SA, 2.875%, 29/01/22	259,332	0.01
USD 300,000	Credit Agricole SA, 3.375%, 10/01/22	310,416	0.01	USD 200,000	Dexia Credit Local SA, 2.375%, 20/09/22	208,374	0.01
EUR 200,000	Credit Agricole SA, 0.750%, 05/12/23	229,927	0.01	EUR 100,000	Dexia Credit Local SA, 0.750%, 25/01/23	115,269	0.00
EUR 100,000	Credit Agricole SA, 1.375%, 13/03/25	116,409	0.00	EUR 300,000	Dexia Credit Local SA, 0.250%, 01/06/23	342,279	0.01
EUR 200,000	Credit Agricole SA, 0.375%, 21/10/25	221,428	0.00	EUR 200,000	Dexia Credit Local SA, 0.625%, 03/02/24	231,749	0.01
EUR 300,000	Credit Agricole SA, 1.000%, 22/04/26	340,068	0.01	EUR 200,000	Dexia Credit Local SA, zero coupon, 29/05/24	226,670	0.01
EUR 100,000	Credit Agricole SA, 1.875%, 20/12/26	120,604	0.01	USD 300,000	Dexia Credit Local SA, 1.625%, 16/10/24	311,874	0.01
USD 250,000	Credit Agricole SA, 4.125%, 10/01/27	282,355	0.01	EUR 200,000	Dexia Credit Local SA, 0.500%, 17/01/25	231,659	0.01
EUR 200,000	Credit Agricole SA, 1.375%, 03/05/27	242,695	0.01	GBP 200,000	Dexia Credit Local SA, 2.125%, 12/02/25	264,483	0.01
EUR 200,000	Credit Agricole SA, 1.750%, 05/03/29	241,518	0.01	EUR 300,000	Dexia Credit Local SA, 0.010%, 22/01/27	339,162	0.01
EUR 100,000	Credit Agricole SA, 1.000%, 03/07/29	119,784	0.00	EUR 100,000	Edenred, 1.875%, 06/03/26	118,629	0.00
EUR 100,000	Credit Agricole SA, 0.875%, 14/01/32	110,612	0.00	EUR 100,000	Edenred, 1.375%, 18/06/29	112,808	0.00
				EUR 100,000	Electricite de France SA, 4.625%, 11/09/24	132,771	0.01
				EUR 400,000	Electricite de France SA, 1.000%, 13/10/26	467,046	0.02
				EUR 200,000	Electricite de France SA, 4.125%, 25/03/27	276,942	0.01
				EUR 300,000	Electricite de France SA, 2.000%, 02/10/30	372,536	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
France (continued)				France (continued)			
USD 150,000	Electricite de France SA, 6.950%, 26/01/39	223,332	0.01	EUR 100,000	HSBC SFH France SA, 2.000%, 16/10/23	121,019	0.01
USD 125,000	Electricite de France SA, 5.600%, 27/01/40	163,145	0.01	EUR 100,000	ICADE, 1.625%, 28/02/28	112,473	0.00
USD 200,000	Electricite de France SA, 4.875%, 22/01/44	239,022	0.01	EUR 100,000	Icade Sante SAS, 0.875%, 04/11/29	103,388	0.00
USD 500,000	Electricite de France SA, 5.000%, 21/09/48	632,140	0.02	EUR 100,000	Imerys SA, 1.500%, 15/01/27	108,191	0.00
EUR 100,000	Electricite de France SA, 2.000%, 09/12/49	110,451	0.00	EUR 100,000	Indigo Group SAS, 1.625%, 19/04/28	106,892	0.00
GBP 100,000	Electricite de France SA, 6.000%, 29/12/49	130,599	0.01	EUR 100,000	JCDecaux SA, 2.000%, 24/10/24	113,488	0.00
EUR 200,000	Electricite de France SA, 3.000%, 31/12/99	214,697	0.01	EUR 100,000	JCDecaux SA, 2.625%, 24/04/28	114,041	0.00
GBP 200,000	Electricite de France SA, 6.000%, 23/01/14	413,669	0.01	EUR 100,000	Kering SA, 1.250%, 10/05/26	118,209	0.00
GBP 300,000	Electricite de France SA, 5.875%, perpetual	384,425	0.01	EUR 100,000	Klepierre SA, 1.000%, 17/04/23	112,527	0.00
EUR 28,000	Engie Alliance GIE, 5.750%, 24/06/23	36,762	0.00	EUR 100,000	Klepierre SA, 2.000%, 12/05/29	117,300	0.00
EUR 200,000	Engie SA, 0.500%, 13/03/22	225,807	0.01	EUR 100,000	Klepierre SA, 0.625%, 01/07/30	104,801	0.00
EUR 50,000	Engie SA, 3.000%, 01/02/23	60,332	0.00	EUR 100,000	Klepierre SA, 1.625%, 13/12/32	111,986	0.00
EUR 100,000	Engie SA, 0.375%, 28/02/23	113,054	0.00	EUR 100,000	La Banque Postale Home Loan SFH SA, 0.175%, 22/04/22	113,428	0.00
EUR 100,000	Engie SA, 0.875%, 27/03/24	115,365	0.00	EUR 300,000	La Banque Postale Home Loan SFH SA, 0.875%, 07/02/28	364,595	0.01
EUR 100,000	Engie SA, zero coupon, 04/03/27	109,592	0.00	EUR 100,000	La Banque Postale SA, 0.500%, 17/06/26	111,239	0.00
EUR 100,000	Engie SA, 0.375%, 21/06/27	111,787	0.00	EUR 200,000	La Banque Postale SA, 2.750%, 19/11/27	231,176	0.01
EUR 100,000	Engie SA, 1.500%, 27/03/28	121,108	0.01	EUR 100,000	La Banque Postale SA, 1.375%, 24/04/29	117,373	0.00
EUR 100,000	Engie SA, 1.375%, 28/02/29	119,079	0.00	EUR 59,000	La Poste SA, 4.375%, 26/06/23	74,568	0.00
EUR 100,000	Engie SA, 1.500%, 13/03/35	118,606	0.00	EUR 100,000	La Poste SA, 0.625%, 21/10/26	114,318	0.00
EUR 100,000	Engie SA, 1.375%, 21/06/39	114,047	0.00	EUR 200,000	La Poste SA, 0.375%, 17/09/27	223,803	0.01
GBP 100,000	Engie SA, 5.000%, 01/10/60	236,726	0.01	EUR 100,000	La Poste SA, 1.375%, 21/04/32	118,429	0.00
EUR 100,000	Engie SA, 1.375%, perpetual	109,226	0.00	EUR 100,000	Legrand SA, 0.625%, 24/06/28	113,302	0.00
EUR 100,000	Essilorluxottica, 0.750%, 27/11/31	113,381	0.00	EUR 100,000	Legrand SA, 1.875%, 06/07/32	127,206	0.01
EUR 100,000	EssilorLuxottica SA, zero coupon, 27/05/23	111,967	0.00	EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 1.000%, 24/09/21	113,466	0.00
EUR 100,000	EssilorLuxottica SA, 0.125%, 27/05/25	111,693	0.00	EUR 45,000	LVMH Moet Hennessy Louis Vuitton SE, 0.375%, 26/05/22	50,799	0.00
EUR 100,000	EssilorLuxottica SA, 0.375%, 27/11/27	111,954	0.00	EUR 85,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 26/05/24	97,576	0.00
EUR 100,000	Eutelsat SA, 3.125%, 10/10/22	117,547	0.00	EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 07/04/25	115,080	0.00
EUR 100,000	Eutelsat SA, 2.000%, 02/10/25	114,530	0.00	EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, zero coupon, 11/02/26	110,801	0.00
EUR 100,000	Gecina SA, 1.375%, 30/06/27	117,401	0.00	EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 11/02/28	110,298	0.00
EUR 100,000	Gecina SA, 1.625%, 29/05/34	115,975	0.00	EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 0.375%, 11/02/31	110,142	0.00
EUR 50,000	Holding d'Infrastructures de Transport SASU, 4.875%, 27/10/21	59,087	0.00	EUR 100,000	Orange SA, 0.750%, 11/09/23	114,182	0.00
EUR 100,000	Holding d'Infrastructures de Transport SASU, 1.625%, 27/11/27	108,824	0.00	EUR 300,000	Orange SA, 1.000%, 12/05/25	347,239	0.01
EUR 100,000	HSBC France SA, 0.200%, 04/09/21	112,596	0.00	EUR 100,000	Orange SA, 1.500%, 09/09/27	120,486	0.01
EUR 100,000	HSBC France SA, 0.600%, 20/03/23	113,902	0.00	EUR 100,000	Orange SA, 1.375%, 20/03/28	119,544	0.00
EUR 100,000	HSBC France SA, 0.100%, 03/09/27	108,825	0.00	EUR 100,000	Orange SA, 2.000%, 15/01/29	125,588	0.01
EUR 100,000	HSBC SFH France SA, 0.375%, 11/03/22	113,664	0.00	EUR 100,000	Orange SA, 1.375%, 16/01/30	120,590	0.01
				USD 25,000	Orange SA, 9.000%, 01/03/31	40,653	0.00
				GBP 200,000	Orange SA, 3.250%, 15/01/32	288,641	0.01
				EUR 300,000	Orange SA, 1.625%, 07/04/32	365,599	0.01
				EUR 43,000	Orange SA, 8.125%, 28/01/33	87,514	0.00

## Schedule of Investments *(continued)*

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net 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 - 25.69% <i>(continued)</i>				Corporate Bonds - 25.69% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
USD 50,000	Orange SA, 5.375%, 13/01/42	70,296	0.00	EUR 100,000	Societe Fonciere Lyonnaise SA, 1.500%, 29/05/25	116,126	0.00
GBP 100,000	Orange SA, 5.875%, perpetual	130,748	0.01	EUR 100,000	Societe Generale SA, 0.125%, 05/10/21	112,372	0.00
EUR 100,000	Orange SA, 5.250%, perpetual	125,171	0.01	EUR 100,000	Societe Generale SA, 0.250%, 18/01/22	112,601	0.00
EUR 100,000	Orange SA, 2.375%, perpetual	113,692	0.00	EUR 100,000	Societe Generale SA, 0.500%, 13/01/23	111,552	0.00
EUR 100,000	Pernod Ricard SA, zero coupon, 24/10/23	111,311	0.00	EUR 100,000	Societe Generale SA, 5.000%, 17/01/24	216,682	0.01
EUR 100,000	Pernod Ricard SA, 1.500%, 18/05/26	118,833	0.00	USD 200,000	Societe Generale SA, 3.875%, 28/03/24	213,518	0.01
EUR 200,000	Peugeot SA, 2.000%, 20/03/25	224,778	0.01	EUR 100,000	Societe Generale SA, 1.125%, 23/01/25	113,228	0.00
EUR 100,000	Peugeot SA, 1.125%, 18/09/29	101,920	0.00	EUR 100,000	Societe Generale SA, 2.625%, 27/02/25	119,677	0.00
EUR 100,000	PSA Banque France SA, 0.625%, 10/10/22	110,276	0.00	EUR 100,000	Societe Generale SA, 0.125%, 24/02/26	110,914	0.00
EUR 100,000	PSA Banque France SA, 0.750%, 19/04/23	110,059	0.00	EUR 100,000	Societe Generale SA, 1.125%, 21/04/26	112,327	0.00
EUR 65,000	RCI Banque SA, 0.625%, 10/11/21	71,783	0.00	EUR 200,000	Societe Generale SA, 0.875%, 01/07/26	222,220	0.01
EUR 100,000	RCI Banque SA, 0.750%, 12/01/22	110,525	0.00	USD 100,000	Societe Generale SA, 4.250%, 19/08/26	106,664	0.00
EUR 45,000	RCI Banque SA, 0.750%, 26/09/22	49,290	0.00	EUR 100,000	Societe Generale SA, 0.750%, 25/01/27	109,543	0.00
EUR 50,000	RCI Banque SA, 0.250%, 08/03/23	54,138	0.00	EUR 200,000	Societe Generale SA, 1.375%, 13/01/28	228,170	0.01
EUR 55,000	RCI Banque SA, 0.750%, 10/04/23	60,018	0.00	EUR 100,000	Societe Generale SA, 1.750%, 22/03/29	117,347	0.00
EUR 100,000	RCI Banque SA, 2.000%, 11/07/24	113,103	0.00	EUR 100,000	Societe Generale SA, 0.875%, 24/09/29	108,856	0.00
EUR 100,000	RCI Banque SA, 1.750%, 10/04/26	111,112	0.00	USD 200,000	Societe Generale SA, 5.625%, 24/11/45	251,674	0.01
EUR 60,000	RCI Banque SA, 1.125%, 15/01/27	63,347	0.00	EUR 100,000	Societe Generale SCF SA, 4.250%, 03/02/23	125,758	0.01
EUR 100,000	RTE Reseau de Transport d'Electricite SADIR, zero coupon, 09/09/27	109,943	0.00	EUR 300,000	Societe Generale SFH SA, 0.250%, 23/01/24	344,206	0.01
EUR 200,000	RTE Reseau de Transport d'Electricite SADIR, 2.750%, 20/06/29	271,712	0.01	EUR 300,000	Societe Generale SFH SA, 0.750%, 19/01/28	362,428	0.01
EUR 100,000	RTE Reseau de Transport d'Electricite SADIR, 2.000%, 18/04/36	132,158	0.01	EUR 100,000	Sodexo SA, 0.750%, 27/04/25	112,567	0.00
EUR 100,000	RTE Reseau de Transport d'Electricite SADIR, 1.125%, 09/09/49	112,257	0.00	EUR 100,000	Sodexo SA, 1.125%, 22/05/25	115,225	0.00
EUR 100,000	Sanofi, zero coupon, 21/03/22	112,506	0.00	EUR 100,000	Sodexo SA, 1.000%, 27/04/29	110,661	0.00
EUR 100,000	Sanofi, zero coupon, 13/09/22	112,480	0.00	EUR 100,000	Suez, 5.500%, 22/07/24	136,209	0.01
EUR 100,000	Sanofi, 0.500%, 21/03/23	113,981	0.00	EUR 200,000	Suez, 1.000%, 03/04/25	231,481	0.01
USD 200,000	Sanofi, 3.375%, 19/06/23	216,424	0.01	EUR 100,000	Suez, 1.625%, 17/09/30	122,891	0.01
EUR 300,000	Sanofi, 2.500%, 14/11/23	364,234	0.01	EUR 100,000	Suez, 1.250%, 14/05/35	114,137	0.00
EUR 100,000	Sanofi, 0.625%, 05/04/24	115,079	0.00	EUR 100,000	Teleperformance, 1.875%, 02/07/25	116,390	0.00
EUR 100,000	Sanofi, 1.000%, 21/03/26	118,340	0.00	EUR 100,000	Thales SA, 0.875%, 19/04/24	114,587	0.00
EUR 100,000	Sanofi, 1.125%, 05/04/28	120,438	0.01	EUR 100,000	Thales SA, 0.250%, 29/01/27	110,919	0.00
USD 100,000	Sanofi, 3.625%, 19/06/28	117,956	0.00	EUR 100,000	Tikehau Capital SCA, 2.250%, 14/10/26	109,669	0.00
EUR 100,000	Sanofi, 0.875%, 21/03/29	118,336	0.00	EUR 100,000	Total Capital International SA, 2.125%, 15/03/23	118,433	0.00
EUR 100,000	Sanofi, 1.375%, 21/03/30	123,969	0.01	EUR 200,000	Total Capital International SA, 0.250%, 12/07/23	225,794	0.01
EUR 100,000	Schlumberger Finance France SAS, 1.000%, 18/02/26	113,844	0.00				
EUR 100,000	Schneider Electric SE, 0.250%, 09/09/24	112,955	0.00				
EUR 100,000	Schneider Electric SE, 0.875%, 13/12/26	116,937	0.00				
EUR 100,000	Schneider Electric SE, 1.500%, 15/01/28	122,174	0.01				

## Schedule of Investments *(continued)*

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net 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 - 25.69% <i>(continued)</i>				Corporate Bonds - 25.69% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
USD 100,000	Total Capital International SA, 3.700%, 15/01/24	109,830	0.00	EUR 100,000	Veolia Environnement SA, 0.892%, 14/01/24	114,621	0.00
EUR 100,000	Total Capital International SA, 0.625%, 04/10/24	114,529	0.00	EUR 100,000	Veolia Environnement SA, 1.940%, 07/01/30	125,092	0.01
GBP 100,000	Total Capital International SA, 1.250%, 16/12/24	126,684	0.01	EUR 100,000	Veolia Environnement SA, 0.664%, 15/01/31	111,036	0.00
GBP 200,000	Total Capital International SA, 1.660%, 22/07/26	258,636	0.01	GBP 100,000	Vinci SA, 2.250%, 15/03/27	130,329	0.01
EUR 100,000	Total Capital International SA, 1.023%, 04/03/27	117,033	0.00	EUR 200,000	Vinci SA, 1.625%, 18/01/29	246,105	0.01
EUR 200,000	Total Capital International SA, 0.696%, 31/05/28	228,083	0.01	EUR 100,000	Vivendi SA, zero coupon, 13/06/22	111,447	0.00
EUR 200,000	Total Capital International SA, 0.750%, 12/07/28	229,004	0.01	EUR 100,000	Vivendi SA, 0.625%, 11/06/25	112,071	0.00
USD 300,000	Total Capital International SA, 3.455%, 19/02/29	339,372	0.01	EUR 100,000	Wendel SA, 1.000%, 20/04/23	113,169	0.00
EUR 100,000	Total Capital International SA, 0.952%, 18/05/31	115,292	0.00	EUR 100,000	Wendel SA, 1.375%, 26/04/26	112,248	0.00
GBP 100,000	Total Capital International SA, 1.405%, 03/09/31	126,581	0.01	EUR 100,000	Worldline SA, 0.875%, 30/06/27	111,410	0.00
EUR 100,000	Total Capital International SA, 1.618%, 18/05/40	117,177	0.00				
USD 200,000	Total Capital International SA, 3.127%, 29/05/50	204,928	0.01	<b>Total France</b>		<b>61,714,796</b>	<b>1.79</b>
USD 200,000	Total Capital International SA, 3.386%, 29/06/60	205,686	0.01	<b>Germany</b>			
EUR 100,000	Total Capital SA, 3.125%, 16/09/22	119,751	0.00	EUR 200,000	Aareal Bank AG, 0.125%, 01/02/23	227,561	0.01
USD 50,000	Total Capital SA, 3.883%, 11/10/28	57,955	0.00	EUR 100,000	Albemarle New Holdings GmbH, 1.125%, 25/11/25	110,326	0.00
EUR 100,000	TOTAL SA, 3.369%, perpetual	119,522	0.00	EUR 100,000	Albemarle New Holdings GmbH, 1.625%, 25/11/28	107,384	0.00
EUR 100,000	Unibail-Rodamco-Westfield SE, 2.500%, 26/02/24	117,871	0.00	EUR 100,000	Allianz SE, 3.099%, 06/07/47	124,206	0.01
EUR 100,000	Unibail-Rodamco-Westfield SE, 2.125%, 09/04/25	116,368	0.00	EUR 300,000	BASF SE, 0.875%, 22/05/25	351,178	0.01
EUR 100,000	Unibail-Rodamco-Westfield SE, 1.125%, 15/09/25	111,215	0.00	EUR 100,000	BASF SE, 0.250%, 05/06/27	112,905	0.00
EUR 200,000	Unibail-Rodamco-Westfield SE, 1.375%, 09/03/26	225,021	0.01	EUR 100,000	Bayer AG, 3.750%, 01/07/74	116,238	0.00
EUR 100,000	Unibail-Rodamco-Westfield SE, 1.500%, 29/05/29	110,038	0.00	EUR 100,000	Bayer AG, 2.375%, 02/04/75	111,460	0.00
EUR 100,000	Unibail-Rodamco-Westfield SE, 2.625%, 09/04/30	120,383	0.01	EUR 100,000	Bayer AG, 2.375%, 12/11/79	109,049	0.00
EUR 100,000	Unibail-Rodamco-Westfield SE, 1.875%, 15/01/31	112,458	0.00	EUR 100,000	Bayer AG, 3.125%, 12/11/79	111,232	0.00
EUR 100,000	Unibail-Rodamco-Westfield SE, 0.875%, 29/03/32	99,400	0.00	EUR 200,000	Bayerische Landesbank, 0.750%, 20/01/26	237,870	0.01
EUR 100,000	Unibail-Rodamco-Westfield SE, 2.000%, 29/06/32	112,065	0.00	EUR 200,000	Bayerische Landesbank, 0.750%, 05/02/29	243,052	0.01
EUR 100,000	Unibail-Rodamco-Westfield SE, 2.125%, perpetual	97,995	0.00	EUR 300,000	Bayerische Landesbodenkreditanstalt, 0.625%, 22/11/27	358,705	0.01
EUR 100,000	Unibail-Rodamco-Westfield SE, 2.875%, perpetual	98,863	0.00	EUR 100,000	Berlin Hyp AG, 0.125%, 05/05/22	113,376	0.00
EUR 100,000	Valeo SA, 0.375%, 12/09/22	108,691	0.00	EUR 200,000	Berlin Hyp AG, 0.250%, 30/05/23	228,970	0.01
EUR 164,000	Veolia Environnement SA, 5.125%, 24/05/22	200,743	0.01	EUR 300,000	Berlin Hyp AG, 0.625%, 22/10/25	354,045	0.01
				EUR 100,000	Berlin Hyp AG, 1.125%, 25/10/27	115,210	0.00
				EUR 200,000	Bertelsmann SE & Co KGaA, 2.625%, 02/08/22	236,699	0.01
				EUR 100,000	Bertelsmann SE & Co KGaA, 1.500%, 15/05/30	115,735	0.00
				EUR 100,000	Commerzbank AG, 0.250%, 26/01/22	113,437	0.00
				EUR 100,000	Commerzbank AG, 1.500%, 21/09/22	113,808	0.00
				EUR 60,000	Commerzbank AG, 0.500%, 28/08/23	67,428	0.00
				EUR 300,000	Commerzbank AG, 0.250%, 13/09/23	343,650	0.01
				EUR 45,000	Commerzbank AG, 0.625%, 28/08/24	50,521	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Germany (continued)				Germany (continued)			
EUR 100,000	Commerzbank AG, 0.250%, 16/09/24	107,323	0.00	USD 300,000	Deutsche Bank AG, 3.950%, 27/02/23	311,427	0.01
EUR 100,000	Commerzbank AG, 0.625%, 28/05/25	117,556	0.00	EUR 100,000	Deutsche Bank AG, 1.125%, 30/08/23	114,763	0.00
EUR 100,000	Commerzbank AG, 1.125%, 22/06/26	110,238	0.00	EUR 100,000	Deutsche Bank AG, 0.050%, 20/11/24	112,892	0.00
EUR 100,000	Commerzbank AG, 0.875%, 22/01/27	107,633	0.00	EUR 100,000	Deutsche Bank AG, 1.125%, 17/03/25	109,944	0.00
EUR 23,000	Commerzbank AG, 1.500%, 28/08/28	27,216	0.00	EUR 100,000	Deutsche Bank AG, 2.625%, 12/02/26	117,588	0.00
EUR 200,000	Commerzbank AG, 1.250%, 09/01/34	261,137	0.01	EUR 15,000	Deutsche Bank AG, 1.375%, 10/06/26	17,154	0.00
EUR 100,000	Continental AG, zero coupon, 12/09/23	109,774	0.00	EUR 100,000	Deutsche Bank AG, 1.750%, 17/01/28	111,757	0.00
EUR 100,000	Daimler AG, 0.750%, 11/05/23	112,727	0.00	EUR 400,000	Deutsche Bank AG, 0.125%, 21/01/30	459,687	0.01
EUR 100,000	Daimler AG, 1.625%, 22/08/23	114,772	0.00	EUR 100,000	Deutsche Boerse AG, 2.375%, 05/10/22	118,164	0.00
EUR 200,000	Daimler AG, 2.625%, 07/04/25	239,168	0.01	EUR 50,000	Deutsche Hypothekenbank AG, 0.125%, 20/04/22	56,642	0.00
EUR 100,000	Daimler AG, 1.500%, 09/03/26	114,156	0.00	EUR 200,000	Deutsche Hypothekenbank AG, 0.125%, 23/11/23	228,211	0.01
EUR 100,000	Daimler AG, 2.000%, 22/08/26	117,028	0.00	EUR 300,000	Deutsche Hypothekenbank AG, 0.010%, 18/02/27	342,302	0.01
EUR 100,000	Daimler AG, 0.375%, 08/11/26	105,995	0.00	EUR 100,000	Deutsche Kreditbank AG, 0.500%, 19/03/27	117,937	0.00
EUR 100,000	Daimler AG, 1.000%, 15/11/27	108,883	0.00	EUR 200,000	Deutsche Kreditbank AG, 0.010%, 07/11/29	227,640	0.01
EUR 65,000	Daimler AG, 0.750%, 08/02/30	67,437	0.00	EUR 100,000	Deutsche Pfandbriefbank AG, 0.050%, 09/08/21	112,817	0.00
EUR 50,000	Daimler AG, 2.375%, 22/05/30	59,401	0.00	EUR 100,000	Deutsche Pfandbriefbank AG, 0.750%, 07/02/23	112,241	0.00
EUR 100,000	Daimler AG, 1.125%, 06/11/31	106,979	0.00	EUR 100,000	Deutsche Pfandbriefbank AG, 0.125%, 05/09/24	108,966	0.00
EUR 100,000	Daimler AG, 1.125%, 08/08/34	103,778	0.00	EUR 200,000	Deutsche Pfandbriefbank AG, 0.625%, 30/08/27	238,317	0.01
EUR 300,000	Deutsche Apotheker- und Aerztebank eG, 0.050%, 13/11/29	343,064	0.01	EUR 100,000	Deutsche Pfandbriefbank AG, 0.100%, 21/01/28	114,902	0.00
EUR 100,000	Deutsche Bahn Finance GMBH, zero coupon, 19/07/21	112,337	0.00	EUR 50,000	Deutsche Post AG, 2.750%, 09/10/23	61,573	0.00
EUR 50,000	Deutsche Bahn Finance GMBH, 3.375%, 04/11/22	60,293	0.00	EUR 100,000	Deutsche Post AG, 0.375%, 20/05/26	113,103	0.00
CHF 200,000	Deutsche Bahn Finance GMBH, 1.500%, 26/08/24	225,873	0.01	EUR 100,000	Deutsche Post AG, 1.625%, 05/12/28	123,288	0.01
GBP 100,000	Deutsche Bahn Finance GMBH, 1.375%, 07/07/25	127,329	0.01	EUR 100,000	Deutsche Post AG, 0.750%, 20/05/29	115,231	0.00
EUR 100,000	Deutsche Bahn Finance GMBH, 0.500%, 09/04/27	115,249	0.00	EUR 100,000	Deutsche Post AG, 1.000%, 20/05/32	115,936	0.00
EUR 100,000	Deutsche Bahn Finance GMBH, 1.000%, 17/12/27	119,247	0.01	EUR 55,000	Deutsche Telekom AG, 0.875%, 25/03/26	63,549	0.00
EUR 100,000	Deutsche Bahn Finance GMBH, 0.375%, 23/06/29	112,489	0.00	EUR 400,000	Deutsche Telekom AG, 0.500%, 05/07/27	450,203	0.01
EUR 100,000	Deutsche Bahn Finance GMBH, 1.625%, 06/11/30	126,612	0.01	EUR 50,000	Deutsche Telekom AG, 1.750%, 25/03/31	60,979	0.00
EUR 200,000	Deutsche Bahn Finance GMBH, 1.625%, 16/08/33	252,087	0.01	EUR 100,000	Deutsche Telekom AG, 1.375%, 05/07/34	115,212	0.00
EUR 100,000	Deutsche Bahn Finance GMBH, 0.750%, 16/07/35	111,984	0.00	EUR 200,000	DZ HYP AG, 0.010%, 14/10/21	225,735	0.01
EUR 100,000	Deutsche Bahn Finance GMBH, 0.875%, 23/06/39	109,659	0.00				
USD 400,000	Deutsche Bank AG, 4.250%, 14/10/21	409,216	0.01				
GBP 100,000	Deutsche Bank AG, 1.750%, 16/12/21	122,863	0.01				
USD 100,000	Deutsche Bank AG, 3.300%, 16/11/22	102,611	0.00				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Germany (continued)				Germany (continued)			
EUR 100,000	DZ HYP AG, 0.500%, 29/07/22	114,392	0.00	GBP 100,000	Henkel AG & Co KGaA, 1.250%, 30/09/26	126,317	0.01
EUR 300,000	DZ HYP AG, 0.125%, 01/03/24	343,162	0.01	EUR 100,000	HSH Finanzfonds AoeR, 0.250%, 07/02/23	113,854	0.00
EUR 200,000	DZ HYP AG, 0.050%, 06/12/24	228,653	0.01	EUR 200,000	ING-DiBa AG, 1.000%, 23/05/39	262,202	0.01
EUR 100,000	DZ HYP AG, 0.750%, 02/02/26	119,053	0.00	EUR 300,000	Investitionsbank Berlin, 0.050%, 02/03/35	334,671	0.01
EUR 100,000	DZ HYP AG, 0.875%, 18/01/30	123,343	0.01	GBP 200,000	Kreditanstalt fuer Wiederaufbau, 5.550%, 07/06/21	259,649	0.01
EUR 100,000	E.ON SE, 0.375%, 23/08/21	112,494	0.00	EUR 200,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 30/06/21	225,789	0.01
EUR 55,000	E.ON SE, zero coupon, 29/09/22	61,597	0.00	EUR 255,000	Kreditanstalt fuer Wiederaufbau, 3.500%, 04/07/21	298,080	0.01
EUR 200,000	E.ON SE, 0.375%, 20/04/23	224,754	0.00	USD 500,000	Kreditanstalt fuer Wiederaufbau, 3.125%, 15/12/21	520,755	0.02
EUR 100,000	E.ON SE, zero coupon, 18/12/23	111,323	0.00	USD 150,000	Kreditanstalt fuer Wiederaufbau, 2.625%, 25/01/22	155,581	0.01
EUR 100,000	E.ON SE, 0.875%, 22/05/24	114,795	0.00	USD 150,000	Kreditanstalt fuer Wiederaufbau, 2.500%, 15/02/22	155,436	0.01
EUR 100,000	E.ON SE, 0.750%, 20/02/28	114,261	0.00	USD 200,000	Kreditanstalt fuer Wiederaufbau, 2.125%, 07/03/22	206,290	0.01
EUR 30,000	E.ON SE, 0.350%, 28/02/30	32,629	0.00	GBP 100,000	Kreditanstalt fuer Wiederaufbau, 0.875%, 15/03/22	125,122	0.01
EUR 70,000	E.ON SE, 0.875%, 20/08/31	79,360	0.00	EUR 500,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 28/04/22	567,247	0.02
EUR 200,000	EnBW Energie Baden-Wuerttemberg AG, 1.625%, 05/08/79	217,815	0.01	AUD 300,000	Kreditanstalt fuer Wiederaufbau, 2.900%, 06/06/22	216,138	0.01
EUR 100,000	Eurogrid GmbH, 1.625%, 03/11/23	117,438	0.00	USD 200,000	Kreditanstalt fuer Wiederaufbau, 2.125%, 15/06/22	207,320	0.01
EUR 100,000	Evonik Industries AG, 1.000%, 23/01/23	114,451	0.00	EUR 800,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 30/06/22	908,332	0.03
EUR 100,000	Evonik Industries AG, 0.625%, 18/09/25	113,412	0.00	EUR 100,000	Kreditanstalt fuer Wiederaufbau, 0.625%, 04/07/22	115,003	0.00
EUR 100,000	FMS Wertmanagement, 3.375%, 17/06/21	116,384	0.00	USD 500,000	Kreditanstalt fuer Wiederaufbau, 1.750%, 22/08/22	516,045	0.02
EUR 200,000	FMS Wertmanagement, 0.050%, 06/07/21	225,630	0.01	USD 300,000	Kreditanstalt fuer Wiederaufbau, 2.000%, 29/09/22	311,757	0.01
GBP 100,000	FMS Wertmanagement, 0.875%, 14/02/22	124,945	0.01	EUR 300,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 15/12/22	341,521	0.01
USD 300,000	FMS Wertmanagement, 2.000%, 01/08/22	310,668	0.01	GBP 200,000	Kreditanstalt fuer Wiederaufbau, 1.000%, 15/12/22	252,243	0.01
GBP 200,000	FMS Wertmanagement, 1.000%, 07/09/22	251,363	0.01	USD 370,000	Kreditanstalt fuer Wiederaufbau, 2.375%, 29/12/22	389,358	0.01
USD 200,000	FMS Wertmanagement, 1.375%, 26/02/23	205,600	0.01	EUR 500,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 26/01/23	569,398	0.02
GBP 200,000	FMS Wertmanagement, 1.125%, 20/03/23	253,058	0.01	USD 400,000	Kreditanstalt fuer Wiederaufbau, 1.625%, 15/02/23	414,000	0.01
USD 200,000	FMS Wertmanagement, 2.750%, 30/01/24	216,952	0.01	EUR 600,000	Kreditanstalt fuer Wiederaufbau, 0.125%, 24/02/23	686,040	0.02
EUR 100,000	FMS Wertmanagement, 0.375%, 29/04/30	118,345	0.00	AUD 300,000	Kreditanstalt fuer Wiederaufbau, 2.800%, 07/03/23	218,850	0.01
EUR 100,000	Fresenius Medical Care AG & Co KGaA, 0.250%, 29/11/23	111,601	0.00	EUR 500,000	Kreditanstalt fuer Wiederaufbau, 0.125%, 07/06/23	573,065	0.02
EUR 100,000	Fresenius Medical Care AG & Co KGaA, 1.500%, 11/07/25	117,907	0.00	EUR 700,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 30/06/23	799,767	0.02
EUR 50,000	Fresenius Medical Care AG & Co KGaA, 0.625%, 30/11/26	56,110	0.00	EUR 100,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 15/09/23	114,351	0.00
EUR 100,000	Fresenius SE & Co KGaA, 0.750%, 15/01/28	111,153	0.00				
EUR 100,000	Hamburg Commercial Bank AG, 0.250%, 25/04/22	113,477	0.00				
EUR 200,000	Hannover Rueck SE, 1.125%, 09/10/39	214,762	0.01				
EUR 100,000	HeidelbergCement AG, 2.250%, 03/06/24	117,845	0.00				
EUR 30,000	HeidelbergCement AG, 1.500%, 07/02/25	34,330	0.00				



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Germany (continued)				Germany (continued)			
EUR 500,000	Kreditanstalt fuer Wiederaufbau, 0.125%, 07/11/23	574,351	0.02	EUR 200,000	Kreditanstalt fuer Wiederaufbau, 0.050%, 29/09/34	227,878	0.01
GBP 200,000	Kreditanstalt fuer Wiederaufbau, 1.250%, 29/12/23	256,311	0.01	USD 100,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 18/04/36	81,272	0.00
EUR 300,000	Kreditanstalt fuer Wiederaufbau, 0.125%, 15/01/24	344,836	0.01	GBP 100,000	Kreditanstalt fuer Wiederaufbau, 5.000%, 09/06/36	202,866	0.01
USD 105,000	Kreditanstalt fuer Wiederaufbau, 2.625%, 28/02/24	113,745	0.00	EUR 100,000	Kreditanstalt fuer Wiederaufbau, 1.250%, 04/07/36	133,955	0.01
EUR 100,000	Kreditanstalt fuer Wiederaufbau, 0.050%, 30/05/24	114,856	0.00	EUR 150,000	Kreditanstalt fuer Wiederaufbau, 1.125%, 15/06/37	198,518	0.01
EUR 200,000	Kreditanstalt fuer Wiederaufbau, 1.500%, 11/06/24	242,776	0.01	EUR 100,000	Kreditanstalt fuer Wiederaufbau, 0.875%, 04/07/39	128,867	0.01
GBP 200,000	Kreditanstalt fuer Wiederaufbau, 0.875%, 18/07/24	253,916	0.01	EUR 200,000	Landesbank Baden-Wuerttemberg, 0.050%, 11/11/21	225,926	0.01
USD 500,000	Kreditanstalt fuer Wiederaufbau, 1.375%, 05/08/24	520,045	0.02	EUR 400,000	Landesbank Baden-Wuerttemberg, 0.500%, 07/06/22	447,346	0.01
EUR 300,000	Kreditanstalt fuer Wiederaufbau, 0.125%, 04/10/24	346,521	0.01	EUR 100,000	Landesbank Baden-Wuerttemberg, 0.500%, 04/08/22	114,403	0.00
USD 300,000	Kreditanstalt fuer Wiederaufbau, 2.500%, 20/11/24	327,270	0.01	EUR 100,000	Landesbank Baden-Wuerttemberg, 0.125%, 27/06/23	114,108	0.00
GBP 300,000	Kreditanstalt fuer Wiederaufbau, 1.375%, 09/12/24	389,448	0.01	EUR 100,000	Landesbank Baden-Wuerttemberg, 0.375%, 29/07/26	110,560	0.00
EUR 700,000	Kreditanstalt fuer Wiederaufbau, 0.375%, 23/04/25	820,641	0.03	EUR 100,000	Landesbank Baden-Wuerttemberg, 0.375%, 18/02/27	108,920	0.00
USD 200,000	Kreditanstalt fuer Wiederaufbau, 2.000%, 02/05/25	214,762	0.01	EUR 200,000	Landesbank Hessen-Thuringen Girozentrale, 0.050%, 08/09/21	225,798	0.01
EUR 500,000	Kreditanstalt fuer Wiederaufbau, 0.250%, 15/09/25	583,943	0.02	EUR 100,000	Landesbank Hessen-Thuringen Girozentrale, zero coupon, 12/01/22	112,998	0.00
EUR 200,000	Kreditanstalt fuer Wiederaufbau, 0.375%, 09/03/26	235,684	0.01	EUR 100,000	Landesbank Hessen-Thuringen Girozentrale, 0.375%, 03/03/22	113,730	0.00
GBP 600,000	Kreditanstalt fuer Wiederaufbau, 0.875%, 15/09/26	766,070	0.02	EUR 300,000	Landesbank Hessen-Thuringen Girozentrale, 0.375%, 08/02/24	345,874	0.01
EUR 200,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 30/09/26	231,099	0.01	EUR 300,000	Landesbank Hessen-Thuringen Girozentrale, 0.875%, 20/03/28	366,013	0.01
EUR 200,000	Kreditanstalt fuer Wiederaufbau, 0.625%, 22/02/27	240,801	0.01	EUR 200,000	Landeskreditbank Baden-Wuerttemberg Foerderbank, 0.050%, 09/11/21	225,980	0.01
EUR 600,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 31/03/27	693,905	0.02	GBP 100,000	Landeskreditbank Baden-Wuerttemberg Foerderbank, 0.875%, 07/03/22	124,831	0.01
EUR 100,000	Kreditanstalt fuer Wiederaufbau, 0.500%, 15/09/27	119,760	0.01	USD 300,000	Landeskreditbank Baden-Wuerttemberg Foerderbank, 0.625%, 08/04/22	301,734	0.01
EUR 600,000	Kreditanstalt fuer Wiederaufbau, 0.625%, 07/01/28	726,258	0.02	EUR 100,000	Landwirtschaftliche Rentenbank, 2.875%, 30/08/21	116,689	0.00
EUR 500,000	Kreditanstalt fuer Wiederaufbau, 0.750%, 28/06/28	612,527	0.02	USD 200,000	Landwirtschaftliche Rentenbank, 1.750%, 24/09/21	203,588	0.01
GBP 30,000	Kreditanstalt fuer Wiederaufbau, 6.000%, 07/12/28	53,835	0.00	USD 200,000	Landwirtschaftliche Rentenbank, 2.000%, 06/12/21	204,824	0.01
EUR 200,000	Kreditanstalt fuer Wiederaufbau, 0.750%, 15/01/29	245,606	0.01	AUD 100,000	Landwirtschaftliche Rentenbank, 5.500%, 29/03/22	74,852	0.00
USD 200,000	Kreditanstalt fuer Wiederaufbau, 1.750%, 14/09/29	216,136	0.01				
EUR 100,000	Kreditanstalt fuer Wiederaufbau, 0.375%, 23/04/30	119,036	0.00				
EUR 250,000	Kreditanstalt fuer Wiederaufbau, 1.125%, 15/09/32	323,930	0.01				
EUR 300,000	Kreditanstalt fuer Wiederaufbau, 1.125%, 09/05/33	390,206	0.01				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Germany (continued)				Germany (continued)			
EUR 100,000	Landwirtschaftliche Rentenbank, 1.250%, 20/05/22	115,955	0.00	EUR 200,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 3.250%, 26/05/49	256,175	0.01
EUR 100,000	Landwirtschaftliche Rentenbank, 0.250%, 24/11/22	114,289	0.00	EUR 100,000	Norddeutsche Landesbank-Girozentrale, 0.750%, 18/01/28	120,314	0.01
USD 500,000	Landwirtschaftliche Rentenbank, 1.875%, 17/04/23	521,535	0.02	EUR 200,000	NRW Bank, zero coupon, 01/02/22	226,000	0.01
EUR 100,000	Landwirtschaftliche Rentenbank, 0.050%, 12/06/23	114,037	0.00	EUR 200,000	NRW Bank, 0.125%, 10/03/23	227,737	0.01
GBP 100,000	Landwirtschaftliche Rentenbank, 1.125%, 15/12/23	127,378	0.01	EUR 100,000	NRW Bank, 0.250%, 10/03/25	115,519	0.00
EUR 200,000	Landwirtschaftliche Rentenbank, 0.375%, 22/01/24	231,358	0.01	EUR 200,000	NRW Bank, 0.875%, 10/11/25	239,208	0.01
USD 100,000	Landwirtschaftliche Rentenbank, 2.000%, 13/01/25	106,895	0.00	EUR 200,000	NRW Bank, 0.500%, 13/09/27	236,991	0.01
EUR 200,000	Landwirtschaftliche Rentenbank, 0.500%, 06/03/25	234,554	0.01	EUR 800,000	NRW Bank, 0.625%, 04/01/28	956,852	0.03
USD 300,000	Landwirtschaftliche Rentenbank, 0.500%, 27/05/25	300,378	0.01	EUR 100,000	Robert Bosch GmbH, 1.750%, 08/07/24	120,217	0.01
USD 100,000	Landwirtschaftliche Rentenbank, 2.375%, 10/06/25	109,163	0.00	EUR 100,000	SAP SE, 1.000%, 01/04/25	117,326	0.00
GBP 200,000	Landwirtschaftliche Rentenbank, 1.375%, 08/09/25	260,526	0.01	EUR 100,000	SAP SE, 0.375%, 18/05/29	112,504	0.00
EUR 100,000	Landwirtschaftliche Rentenbank, 0.375%, 16/03/26	117,322	0.00	EUR 100,000	SAP SE, 1.375%, 13/03/30	122,927	0.01
USD 250,000	Landwirtschaftliche Rentenbank, 1.750%, 27/07/26	266,172	0.01	EUR 300,000	SAP SE, 1.625%, 10/03/31	377,675	0.01
AUD 200,000	Landwirtschaftliche Rentenbank, 2.600%, 23/03/27	151,341	0.01	EUR 30,000	Schaeffler AG, 1.125%, 26/03/22	32,705	0.00
EUR 500,000	Landwirtschaftliche Rentenbank, 0.375%, 14/02/28	591,698	0.02	EUR 45,000	Schaeffler AG, 1.875%, 26/03/24	49,016	0.00
EUR 200,000	Landwirtschaftliche Rentenbank, 0.500%, 28/02/29	240,008	0.01	EUR 50,000	Schaeffler AG, 2.875%, 26/03/27	55,692	0.00
EUR 100,000	Landwirtschaftliche Rentenbank, 0.625%, 31/10/36	123,179	0.01	EUR 100,000	Sparkasse KoelnBonn, 0.375%, 03/06/22	113,892	0.00
EUR 100,000	LANXESS AG, 0.250%, 07/10/21	112,379	0.00	EUR 100,000	Talanx AG, 3.125%, 13/02/23	121,247	0.01
EUR 100,000	LEG Immobilien AG, 1.625%, 28/11/34	112,459	0.00	EUR 100,000	TLG Immobilien AG, 1.500%, 28/05/26	112,322	0.00
EUR 50,000	Linde Finance BV, 2.000%, 18/04/23	59,373	0.00	EUR 200,000	UniCredit Bank AG, 0.125%, 01/03/22	226,490	0.01
EUR 100,000	Merck Financial Services GmbH, 1.375%, 01/09/22	114,972	0.00	EUR 300,000	UniCredit Bank AG, 0.125%, 26/10/23	342,441	0.01
EUR 100,000	Merck Financial Services GmbH, 0.005%, 15/12/23	111,837	0.00	EUR 100,000	UniCredit Bank AG, 0.250%, 15/01/32	116,308	0.00
EUR 100,000	Merck Financial Services GmbH, 0.500%, 16/07/28	112,698	0.00	EUR 100,000	Vier Gas Transport GmbH, 2.875%, 12/06/25	128,047	0.01
EUR 100,000	Merck KGaA, 2.625%, 12/12/74	112,811	0.00	EUR 100,000	Volkswagen Bank GmbH, 1.250%, 01/08/22	112,733	0.00
EUR 100,000	Muenchener Hypothekenbank eG, 0.500%, 07/06/23	115,213	0.00	EUR 100,000	Volkswagen Bank GmbH, 0.750%, 15/06/23	110,967	0.00
EUR 300,000	Muenchener Hypothekenbank eG, 0.250%, 13/12/23	344,341	0.01	EUR 400,000	Volkswagen Bank GmbH, 1.875%, 31/01/24	459,921	0.01
EUR 100,000	Muenchener Hypothekenbank eG, 0.500%, 22/04/26	117,545	0.00	EUR 100,000	Volkswagen Bank GmbH, 1.250%, 10/06/24	112,341	0.00
EUR 100,000	Muenchener Hypothekenbank eG, 0.625%, 23/10/26	118,815	0.00	EUR 65,000	Volkswagen Bank GmbH, 1.250%, 15/12/25	72,440	0.00
EUR 100,000	Muenchener Hypothekenbank eG, 2.500%, 04/07/28	136,980	0.01	EUR 100,000	Volkswagen Bank GmbH, 2.500%, 31/07/26	119,754	0.01
				EUR 100,000	Volkswagen Financial Services AG, 0.625%, 01/04/22	111,585	0.00
				EUR 100,000	Volkswagen Financial Services AG, 0.875%, 12/04/23	111,491	0.00
				EUR 100,000	Volkswagen Financial Services AG, 1.375%, 16/10/23	113,061	0.00
				EUR 100,000	Volkswagen Financial Services AG, 1.500%, 01/10/24	113,356	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Germany (continued)				India (continued)			
EUR 200,000	Volkswagen Financial Services AG, 2.250%, 01/10/27	236,526	0.01	USD 200,000	REC Ltd, 3.875%, 07/07/27	194,232	0.00
EUR 40,000	Volkswagen Leasing GmbH, 1.000%, 16/02/23	44,826	0.00	USD 300,000	Reliance Industries Ltd, 3.667%, 30/11/27	323,241	0.01
EUR 50,000	Volkswagen Leasing GmbH, 1.625%, 15/08/25	56,722	0.00	<b>Total India</b>		<b>1,733,318</b>	<b>0.05</b>
EUR 200,000	Volkswagen Leasing GmbH, 1.500%, 19/06/26	225,661	0.01	<b>Indonesia</b>			
<b>Total Germany</b>		<b>54,735,566</b>	<b>1.59</b>	USD 100,000	Pertamina Persero PT, 5.625%, 20/05/43	115,752	0.00
Guernsey				USD 200,000	Pertamina Persero PT, 6.450%, 30/05/44	254,794	0.01
EUR 100,000	Credit Suisse Group Funding Guernsey Ltd, 1.250%, 14/04/22	114,215	0.00	USD 200,000	Perusahaan Listrik Negara PT, 4.125%, 15/05/27	212,058	0.00
USD 150,000	Credit Suisse Group Funding Guernsey Ltd, 3.750%, 26/03/25	164,685	0.01	USD 200,000	Perusahaan Listrik Negara PT, 5.250%, 15/05/47	225,568	0.01
USD 50,000	Credit Suisse Group Funding Guernsey Ltd, 4.875%, 15/05/45	66,172	0.00	<b>Total Indonesia</b>		<b>808,172</b>	<b>0.02</b>
<b>Total Guernsey</b>		<b>345,072</b>	<b>0.01</b>	<b>Ireland</b>			
Hong Kong				EUR 100,000	Abbott Ireland Financing DAC, 0.875%, 27/09/23	114,916	0.00
USD 200,000	AIA Group Ltd, 3.600%, 09/04/29	220,740	0.01	EUR 100,000	Abbott Ireland Financing DAC, 0.100%, 19/11/24	111,706	0.00
USD 200,000	AIA Group Ltd, 4.875%, 11/03/44	250,934	0.01	EUR 100,000	Abbott Ireland Financing DAC, 0.375%, 19/11/27	112,168	0.00
USD 100,000	Beijing State-Owned Assets Management Hong Kong Co Ltd, 4.125%, 26/05/25	108,033	0.00	USD 400,000	AerCap Ireland Capital DAC Via AerCap Global Aviation Trust, 3.950%, 01/02/22	399,312	0.01
USD 300,000	CITIC Ltd, 3.700%, 14/06/26	328,047	0.01	USD 150,000	AerCap Ireland Capital DAC Via AerCap Global Aviation Trust, 3.500%, 15/01/25	140,793	0.01
EUR 100,000	CNAC HK Finbridge Co Ltd, 1.750%, 14/06/22	112,081	0.00	USD 500,000	AerCap Ireland Capital DAC Via AerCap Global Aviation Trust, 4.450%, 01/10/25	480,700	0.02
USD 100,000	CNAC HK Finbridge Co Ltd, 4.125%, 19/07/27	108,407	0.00	USD 100,000	AerCap Ireland Capital DAC Via AerCap Global Aviation Trust, 3.650%, 21/07/27	88,725	0.00
USD 300,000	CNAC HK Finbridge Co Ltd, 5.125%, 14/03/28	347,208	0.01	USD 200,000	AIB Group PLC, 4.263%, 10/04/25	212,652	0.01
USD 300,000	Far East Horizon Ltd, 3.375%, 18/02/25	285,327	0.01	EUR 200,000	AIB Group PLC, 2.250%, 03/07/25	236,041	0.01
USD 300,000	Hong Kong Sukuk 2017 Ltd, 3.132%, 28/02/27	330,483	0.01	EUR 100,000	AIB Mortgage Bank, 0.625%, 03/02/22	114,075	0.00
USD 100,000	ICBCIL Finance Co Ltd, 3.375%, 05/04/22	102,530	0.00	EUR 100,000	Aquarius & Investments PLC for Zurich Insurance Co Ltd, 4.250%, 02/10/43	122,489	0.00
USD 300,000	Shangrao Investment Holdings International Co Ltd, 4.300%, 16/01/23	301,764	0.01	EUR 100,000	Bank of Ireland Group PLC, 1.375%, 29/08/23	112,405	0.00
USD 200,000	Vanke Real Estate Hong Kong Co Ltd, 4.150%, 18/04/23	210,114	0.01	EUR 100,000	Bank of Ireland Group PLC, 0.750%, 08/07/24	110,271	0.00
<b>Total Hong Kong</b>		<b>2,705,668</b>	<b>0.08</b>	EUR 100,000	Bank of Ireland Group PLC, 1.000%, 25/11/25	110,171	0.00
India				EUR 100,000	CRH Finance DAC, 1.375%, 18/10/28	118,254	0.00
USD 200,000	Adani Ports & Special Economic Zone Ltd, 3.950%, 19/01/22	202,064	0.01	EUR 200,000	ESB Finance DAC, 1.750%, 07/02/29	249,103	0.01
USD 100,000	Adani Ports & Special Economic Zone Ltd, 4.000%, 30/07/27	97,060	0.00	GBP 200,000	ESB Finance DAC, 1.875%, 21/07/35	261,619	0.01
USD 200,000	Axis Bank Ltd, 3.000%, 08/08/22	199,190	0.01	EUR 25,000	Fresenius Finance Ireland PLC, 1.500%, 30/01/24	29,031	0.00
USD 200,000	Bharti Airtel Ltd, 4.375%, 10/06/25	207,278	0.01				
USD 100,000	Hindustan Petroleum Corp Ltd, 4.000%, 12/07/27	100,425	0.00				
USD 200,000	Indian Oil Corp Ltd, 4.750%, 16/01/24	211,006	0.01				
USD 200,000	REC Ltd, 3.500%, 12/12/24	198,822	0.00				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Ireland (continued)				Italy (continued)			
EUR 50,000	Fresenius Finance Ireland PLC, 2.125%, 01/02/27	60,766	0.00	EUR 50,000	Assicurazioni Generali SpA, 5.125%, 16/09/24	67,054	0.00
EUR 100,000	Fresenius Finance Ireland PLC, 3.000%, 30/01/32	131,738	0.01	EUR 200,000	Assicurazioni Generali SpA, 2.124%, 01/10/30	216,188	0.01
GBP 100,000	Freshwater Finance PLC, 5.182%, 20/04/35	172,213	0.01	EUR 100,000	Assicurazioni Generali SpA, 7.750%, 12/12/42	129,683	0.01
EUR 50,000	GE Capital European Funding Unlimited Co, 2.625%, 15/03/23	58,757	0.00	EUR 100,000	Assicurazioni Generali SpA, 5.500%, 27/10/47	128,078	0.01
EUR 100,000	GE Capital European Funding Unlimited Co, 6.025%, 01/03/38	146,398	0.01	EUR 200,000	Banca Monte dei Paschi di Siena SpA, 2.875%, 16/07/24	247,857	0.01
USD 200,000	GE Capital International Funding Co Unlimited Co, 3.373%, 15/11/25	208,512	0.01	EUR 200,000	Banca Monte dei Paschi di Siena SpA, 0.875%, 08/10/26	229,902	0.01
USD 382,000	GE Capital International Funding Co Unlimited Co, 4.418%, 15/11/35	386,851	0.01	EUR 100,000	Banco BPM SpA, 0.625%, 08/06/23	114,514	0.00
GBP 100,000	GE Capital UK Funding Unlimited Co, 4.125%, 13/09/23	129,843	0.01	EUR 200,000	Banco BPM SpA, 1.000%, 23/01/25	236,203	0.01
EUR 100,000	Johnson Controls International plc, 1.000%, 15/09/23	113,506	0.00	EUR 100,000	CDP Reti SpA, 1.875%, 29/05/22	113,944	0.00
EUR 100,000	Kerry Group Financial Services Unltd Co, 0.625%, 20/09/29	108,951	0.00	EUR 100,000	Credit Agricole Italia SpA, 0.250%, 30/09/24	114,469	0.00
EUR 100,000	Liberty Mutual Finance Europe DAC, 1.750%, 27/03/24	116,711	0.00	EUR 300,000	Credit Agricole Italia SpA, 0.250%, 17/01/28	346,511	0.01
EUR 200,000	Lunar Funding V for Swisscom AG, 1.125%, 12/10/26	238,236	0.01	EUR 200,000	Credit Agricole Italia SpA, 1.625%, 21/03/29	258,044	0.01
USD 300,000	MMC Norilsk Nickel OJSC Via MMC Finance DAC, 4.100%, 11/04/23	312,282	0.01	EUR 100,000	Enel SpA, 5.250%, 20/05/24	134,458	0.01
USD 200,000	Rosneft Oil Co Via Rosneft International Finance DAC, 4.199%, 06/03/22	205,560	0.01	EUR 50,000	Enel SpA, 5.625%, 21/06/27	76,036	0.00
EUR 100,000	Ryanair DAC, 1.125%, 10/03/23	105,056	0.00	EUR 100,000	Enel SpA, 2.500%, 24/11/78	112,346	0.00
USD 100,000	Shire Acquisitions Investments Ireland DAC, 2.400%, 23/09/21	101,925	0.00	EUR 100,000	Eni SpA, 0.625%, 19/09/24	113,038	0.00
USD 100,000	Shire Acquisitions Investments Ireland DAC, 2.875%, 23/09/23	105,971	0.00	EUR 100,000	Eni SpA, 1.000%, 14/03/25	114,986	0.00
USD 90,000	Shire Acquisitions Investments Ireland DAC, 3.200%, 23/09/26	99,967	0.00	EUR 300,000	Eni SpA, 1.500%, 02/02/26	353,529	0.01
USD 200,000	Willow No 2 Ireland PLC for Zurich Insurance Co Ltd, 4.250%, 01/10/45	208,074	0.01	USD 200,000	Eni SpA, 4.250%, 09/05/29	218,658	0.01
EUR 100,000	Zurich Finance Ireland Designated Activity Co, 1.875%, 17/09/50	112,191	0.00	EUR 100,000	Eni SpA, 0.625%, 23/01/30	109,568	0.00
<b>Total Ireland</b>		<b>6,247,939</b>	<b>0.18</b>	EUR 100,000	Eni SpA, 1.000%, 11/10/34	111,337	0.00
Israel				EUR 100,000	FCA Bank SpA, 1.000%, 15/11/21	111,732	0.00
USD 300,000	Israel Chemicals Ltd, 6.375%, 31/05/38	354,468	0.01	EUR 115,000	FCA Bank SpA, 0.625%, 24/11/22	126,570	0.01
USD 300,000	Israel Electric Corp Ltd, 4.250%, 14/08/28	339,465	0.01	EUR 100,000	FCA Bank SpA, 0.500%, 13/09/24	105,737	0.00
<b>Total Israel</b>		<b>693,933</b>	<b>0.02</b>	EUR 200,000	Ferrovie dello Stato Italiane SpA, 1.500%, 27/06/25	229,610	0.01
Italy				EUR 200,000	Hera SpA, 0.875%, 14/10/26	230,502	0.01
EUR 100,000	2i Rete Gas SpA, 2.195%, 11/09/25	121,167	0.01	EUR 100,000	Intesa Sanpaolo SpA, 0.625%, 20/01/22	113,918	0.00
EUR 100,000	2i Rete Gas SpA, 1.608%, 31/10/27	118,248	0.00	EUR 150,000	Intesa Sanpaolo SpA, 1.125%, 04/03/22	169,495	0.01
EUR 200,000	A2A SpA, 1.000%, 16/07/29	226,692	0.01	EUR 300,000	Intesa Sanpaolo SpA, 0.875%, 27/06/22	337,302	0.01
EUR 200,000	ACEA SpA, 1.500%, 08/06/27	236,203	0.01	USD 100,000	Intesa Sanpaolo SpA, 3.125%, 14/07/22	101,829	0.00
				EUR 100,000	Intesa Sanpaolo SpA, 0.625%, 23/03/23	115,100	0.00
				EUR 100,000	Intesa Sanpaolo SpA, 2.125%, 30/08/23	116,545	0.00
				EUR 200,000	Intesa Sanpaolo SpA, 1.125%, 14/07/25	240,001	0.01
				EUR 100,000	Intesa Sanpaolo SpA, 3.250%, 10/02/26	134,334	0.01
				EUR 100,000	Intesa Sanpaolo SpA, 1.000%, 19/11/26	109,832	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Italy (continued)				Japan (continued)			
EUR 100,000	Intesa Sanpaolo SpA, 1.750%, 04/07/29	112,695	0.00	USD 300,000	Mitsubishi UFJ Financial Group Inc, 2.665%, 25/07/22	311,805	0.01
EUR 100,000	Iren SpA, 1.950%, 19/09/25	120,630	0.01	USD 200,000	Mitsubishi UFJ Financial Group Inc, 3.761%, 26/07/23	217,012	0.01
EUR 100,000	Iren SpA, 1.500%, 24/10/27	119,467	0.00	EUR 200,000	Mitsubishi UFJ Financial Group Inc, 0.978%, 09/06/24	228,965	0.01
EUR 100,000	Iren SpA, 1.000%, 01/07/30	110,675	0.00	EUR 300,000	Mitsubishi UFJ Financial Group Inc, 0.339%, 19/07/24	334,445	0.01
EUR 100,000	Italgas SpA, 0.250%, 24/06/25	111,498	0.00	USD 400,000	Mitsubishi UFJ Financial Group Inc, 2.193%, 25/02/25	413,384	0.01
EUR 100,000	Italgas SpA, 1.000%, 11/12/31	114,252	0.00	USD 200,000	Mitsubishi UFJ Financial Group Inc, 3.850%, 01/03/26	226,636	0.01
EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 1.625%, 07/01/25	113,417	0.00	USD 100,000	Mitsubishi UFJ Financial Group Inc, 2.757%, 13/09/26	106,652	0.00
EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 1.375%, 10/11/25	120,732	0.01	USD 100,000	Mitsubishi UFJ Financial Group Inc, 3.287%, 25/07/27	109,531	0.00
EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 1.250%, 24/11/29	124,000	0.01	USD 200,000	Mitsubishi UFJ Financial Group Inc, 3.961%, 02/03/28	229,698	0.01
EUR 100,000	Mediobanca Di Cred Fin, 0.875%, 15/01/26	108,733	0.00	USD 335,000	Mitsubishi UFJ Financial Group Inc, 4.286%, 26/07/38	405,688	0.01
EUR 100,000	Snam SpA, 1.250%, 25/01/25	116,802	0.00	USD 200,000	Mizuho Financial Group Inc, 2.273%, 13/09/21	203,800	0.01
EUR 100,000	Snam SpA, 1.375%, 25/10/27	119,646	0.00	USD 200,000	Mizuho Financial Group Inc, 2.601%, 11/09/22	207,536	0.01
EUR 100,000	Snam SpA, 0.750%, 17/06/30	113,395	0.00	EUR 100,000	Mizuho Financial Group Inc, 0.118%, 06/09/24	109,838	0.00
EUR 100,000	Snam SpA, 1.000%, 12/09/34	113,211	0.00	USD 200,000	Mizuho Financial Group Inc, 3.922%, 11/09/24	215,740	0.01
EUR 100,000	Societa Iniziative Autostradali e Servizi SpA, 1.625%, 08/02/28	105,619	0.00	EUR 100,000	Mizuho Financial Group Inc, 0.956%, 16/10/24	113,958	0.00
EUR 100,000	Terna Rete Elettrica Nazionale SpA, 0.875%, 02/02/22	113,298	0.00	USD 200,000	Mizuho Financial Group Inc, 2.839%, 16/07/25	209,976	0.01
EUR 50,000	Terna Rete Elettrica Nazionale SpA, 4.900%, 28/10/24	67,190	0.00	USD 200,000	Mizuho Financial Group Inc, 2.226%, 25/05/26	205,268	0.01
EUR 200,000	Terna Rete Elettrica Nazionale SpA, 1.375%, 26/07/27	238,539	0.01	USD 100,000	Mizuho Financial Group Inc, 2.839%, 13/09/26	106,858	0.00
USD 350,000	UniCredit SpA, 6.572%, 14/01/22	370,003	0.01	USD 200,000	Mizuho Financial Group Inc, 4.018%, 05/03/28	226,980	0.01
USD 300,000	UniCredit SpA, 3.750%, 12/04/22	307,689	0.01	EUR 100,000	Mizuho Financial Group Inc, 0.797%, 15/04/30	109,858	0.00
EUR 400,000	UniCredit SpA, 1.000%, 18/01/23	443,685	0.01	EUR 100,000	MUFG Bank Ltd, 0.875%, 11/03/22	113,848	0.00
EUR 100,000	UniCredit SpA, 3.000%, 31/01/24	125,367	0.01	USD 200,000	Nippon Life Insurance Co, 4.700%, 20/01/46	221,500	0.01
EUR 400,000	UniCredit SpA, 1.200%, 20/01/26	430,773	0.01	USD 200,000	Nippon Life Insurance Co, 4.000%, 19/09/47	216,000	0.01
EUR 100,000	UniCredit SpA, 1.250%, 16/06/26	112,041	0.00	USD 300,000	Nomura Holdings Inc, 2.648%, 16/01/25	312,879	0.01
EUR 200,000	UniCredit SpA, 0.375%, 31/10/26	230,001	0.01	USD 30,000	ORIX Corp, 2.900%, 18/07/22	31,068	0.00
EUR 100,000	Unione di Banche Italiane SpA, 1.000%, 27/01/23	115,713	0.00	USD 100,000	ORIX Corp, 3.250%, 04/12/24	107,814	0.00
EUR 100,000	Unione di Banche Italiane SpA, 1.500%, 10/04/24	113,865	0.00	USD 50,000	ORIX Corp, 3.700%, 18/07/27	55,812	0.00
EUR 100,000	Unione di Banche Italiane SpA, 0.500%, 15/07/24	115,221	0.00	USD 200,000	Sumitomo Life Insurance Co, 4.000%, 14/09/77	215,202	0.01
EUR 200,000	Unione di Banche Italiane SpA, 1.250%, 07/02/25	238,788	0.01	EUR 100,000	Sumitomo Mitsui Banking Corp, 1.000%, 19/01/22	113,823	0.00
EUR 100,000	Unione di Banche Italiane SpA, 1.125%, 04/10/27	121,614	0.01	USD 250,000	Sumitomo Mitsui Banking Corp, 3.950%, 10/01/24	274,008	0.01
<b>Total Italy</b>		<b>11,359,779</b>	<b>0.33</b>				
<b>Japan</b>							
EUR 100,000	Asahi Group Holdings Ltd, 1.151%, 19/09/25	114,318	0.00				
GBP 100,000	East Japan Railway Co, 5.250%, 22/04/33	183,342	0.01				
USD 200,000	Mitsubishi Corp, 3.375%, 23/07/24	217,468	0.01				
USD 200,000	Mitsubishi UFJ Financial Group Inc, 3.218%, 07/03/22	208,070	0.01				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Japan (continued)				Japan (continued)			
EUR 300,000	Sumitomo Mitsui Banking Corp, 0.409%, 07/11/29	346,049	0.01	USD 200,000	Toyota Motor Corp, 2.358%, 02/07/24	211,384	0.01
USD 100,000	Sumitomo Mitsui Financial Group Inc, 2.442%, 19/10/21	102,406	0.00	USD 100,000	Toyota Motor Corp, 3.669%, 20/07/28	116,406	0.00
EUR 100,000	Sumitomo Mitsui Financial Group Inc, 0.606%, 18/01/22	112,705	0.00	<u>Total Japan</u>		<u>11,920,293</u>	<u>0.35</u>
USD 400,000	Sumitomo Mitsui Financial Group Inc, 2.784%, 12/07/22	416,564	0.01	Jersey			
USD 50,000	Sumitomo Mitsui Financial Group Inc, 2.778%, 18/10/22	52,290	0.00	GBP 100,000	AA Bond Co Ltd, 2.875%, 31/01/22	119,853	0.00
EUR 120,000	Sumitomo Mitsui Financial Group Inc, 0.465%, 30/05/24	134,728	0.00	GBP 100,000	AA Bond Co Ltd, 4.875%, 31/07/24	120,243	0.00
USD 200,000	Sumitomo Mitsui Financial Group Inc, 2.696%, 16/07/24	211,634	0.01	USD 200,000	Aptiv PLC, 5.400%, 15/03/49	209,318	0.01
USD 100,000	Sumitomo Mitsui Financial Group Inc, 2.448%, 27/09/24	104,876	0.00	GBP 100,000	CPUK Finance Ltd, 3.588%, 28/08/25	123,470	0.00
EUR 100,000	Sumitomo Mitsui Financial Group Inc, 0.934%, 11/10/24	114,521	0.00	GBP 100,000	Gatwick Funding Ltd, 6.125%, 02/03/26	145,642	0.01
USD 300,000	Sumitomo Mitsui Financial Group Inc, 2.348%, 15/01/25	313,569	0.01	GBP 100,000	Glencore Finance Europe Ltd, 6.000%, 03/04/22	131,951	0.01
USD 100,000	Sumitomo Mitsui Financial Group Inc, 3.784%, 09/03/26	113,040	0.00	EUR 100,000	Glencore Finance Europe Ltd, 1.875%, 13/09/23	113,675	0.00
USD 200,000	Sumitomo Mitsui Financial Group Inc, 2.632%, 14/07/26	213,152	0.01	EUR 100,000	Glencore Finance Europe Ltd, 0.625%, 11/09/24	107,994	0.00
USD 100,000	Sumitomo Mitsui Financial Group Inc, 3.010%, 19/10/26	108,876	0.00	GBP 100,000	Heathrow Funding Ltd, 7.125%, 14/02/24	139,336	0.01
USD 300,000	Sumitomo Mitsui Financial Group Inc, 3.446%, 11/01/27	330,168	0.01	GBP 75,000	Heathrow Funding Ltd, 6.750%, 03/12/26	115,791	0.00
USD 50,000	Sumitomo Mitsui Financial Group Inc, 3.352%, 18/10/27	54,710	0.00	EUR 100,000	Heathrow Funding Ltd, 1.875%, 12/07/32	114,251	0.00
USD 200,000	Sumitomo Mitsui Financial Group Inc, 3.040%, 16/07/29	216,326	0.01	EUR 100,000	Heathrow Funding Ltd, 1.875%, 14/03/34	113,645	0.00
EUR 100,000	Sumitomo Mitsui Financial Group Inc, 0.632%, 23/10/29	109,218	0.00	GBP 200,000	Heathrow Funding Ltd, 2.750%, 09/08/49	248,672	0.01
USD 200,000	Sumitomo Mitsui Financial Group Inc, 2.130%, 08/07/30	200,516	0.01	USD 200,000	IDB Trust Services Ltd, 3.389%, 26/09/23	215,586	0.01
USD 200,000	Suntory Holdings Ltd, 2.550%, 28/06/22	205,860	0.01	EUR 100,000	Swiss Re Finance Jersey Ltd, 1.375%, 27/05/23	115,836	0.00
USD 300,000	Takeda Pharmaceutical Co Ltd, 4.000%, 26/11/21	312,906	0.01	<u>Total Jersey</u>		<u>2,135,263</u>	<u>0.06</u>
USD 150,000	Takeda Pharmaceutical Co Ltd, 2.450%, 18/01/22	153,332	0.00	Kazakhstan			
EUR 100,000	Takeda Pharmaceutical Co Ltd, 1.125%, 21/11/22	114,306	0.00	USD 300,000	KazMunayGas National Co JSC, 6.375%, 24/10/48	379,062	0.01
EUR 100,000	Takeda Pharmaceutical Co Ltd, 2.250%, 21/11/26	123,022	0.00	<u>Total Kazakhstan</u>		<u>379,062</u>	<u>0.01</u>
USD 250,000	Takeda Pharmaceutical Co Ltd, 5.000%, 26/11/28	308,258	0.01	Korea			
EUR 100,000	Takeda Pharmaceutical Co Ltd, 3.000%, 21/11/30	131,863	0.00	USD 300,000	Hanwha Life Insurance Co Ltd, 4.700%, perpetual	302,682	0.01
USD 200,000	Toyota Industries Corp, 3.110%, 12/03/22	206,072	0.01	USD 200,000	Hyundai Capital Services Inc, 3.000%, 06/03/22	203,634	0.01
USD 100,000	Toyota Motor Corp, 3.183%, 20/07/21	102,756	0.00	USD 200,000	Kookmin Bank, 4.350%, perpetual	205,290	0.01
				USD 200,000	Kyobo Life Insurance Co Ltd, 3.950%, perpetual	200,014	0.00
				USD 400,000	SK Telecom Co Ltd, 3.750%, 16/04/23	426,744	0.01
				<u>Total Korea</u>		<u>1,338,364</u>	<u>0.04</u>
				Liechtenstein			
				CHF 100,000	LGT Bank AG, 1.875%, 08/02/23	111,090	0.00
				<u>Total Liechtenstein</u>		<u>111,090</u>	<u>0.00</u>

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Lithuania				Luxembourg (continued)			
USD 40,000	NXP BV / NXP Funding LLC / NXP USA Inc, 2.700%, 01/05/25	41,885	0.00	EUR 100,000	European Financial Stability Facility, 3.375%, 05/07/21	116,785	0.00
USD 65,000	NXP BV / NXP Funding LLC / NXP USA Inc, 3.150%, 01/05/27	68,732	0.00	EUR 400,000	European Financial Stability Facility, 3.500%, 04/02/22	478,794	0.02
USD 85,000	NXP BV / NXP Funding LLC / NXP USA Inc, 3.400%, 01/05/30	91,483	0.01	EUR 400,000	European Financial Stability Facility, 2.250%, 05/09/22	477,460	0.02
<b>Total Lithuania</b>		<b>202,100</b>	<b>0.01</b>	EUR 400,000	European Financial Stability Facility, zero coupon, 17/11/22	455,657	0.01
Luxembourg				EUR 300,000	European Financial Stability Facility, 0.500%, 20/01/23	346,406	0.01
EUR 100,000	Aroundtown SA, 0.625%, 09/07/25	109,760	0.00	EUR 100,000	European Financial Stability Facility, 1.875%, 23/05/23	120,376	0.00
EUR 100,000	Aroundtown SA, 2.000%, 02/11/26	117,844	0.00	EUR 300,000	European Financial Stability Facility, zero coupon, 17/07/23	342,555	0.01
EUR 100,000	Aroundtown SA, 1.625%, 31/01/28	114,543	0.00	EUR 300,000	European Financial Stability Facility, 0.125%, 17/10/23	344,452	0.01
EUR 100,000	Aroundtown SA, 1.450%, 09/07/28	112,120	0.00	EUR 300,000	European Financial Stability Facility, 0.200%, 17/01/24	345,706	0.01
EUR 100,000	Aroundtown SA, 2.125%, perpetual	103,859	0.00	EUR 300,000	European Financial Stability Facility, 2.125%, 19/02/24	369,824	0.01
EUR 100,000	Becton Dickinson Euro Finance Sarl, 1.208%, 04/06/26	112,709	0.00	EUR 300,000	European Financial Stability Facility, 1.750%, 27/06/24	367,735	0.01
EUR 100,000	Blackstone PP Eur Hold, 0.500%, 12/09/23	110,934	0.00	EUR 200,000	European Financial Stability Facility, 0.375%, 11/10/24	233,236	0.01
EUR 100,000	Blackstone Property Partners Europe Holdings Sarl, 2.000%, 15/02/24	115,531	0.00	EUR 200,000	European Financial Stability Facility, 0.400%, 17/02/25	234,190	0.01
EUR 100,000	Blackstone Property Partners Europe Holdings Sarl, 1.750%, 12/03/29	111,090	0.00	EUR 200,000	European Financial Stability Facility, 0.200%, 28/04/25	232,389	0.01
EUR 100,000	CK Hutchison Group Telecom Finance SA, 0.375%, 17/10/23	111,319	0.00	EUR 200,000	European Financial Stability Facility, 0.400%, 26/01/26	235,646	0.01
EUR 200,000	CK Hutchison Group Telecom Finance SA, 1.125%, 17/10/28	221,854	0.01	EUR 100,000	European Financial Stability Facility, 0.400%, 31/05/26	118,200	0.00
GBP 200,000	CK Hutchison Group Telecom Finance SA, 2.625%, 17/10/34	249,018	0.01	EUR 200,000	European Financial Stability Facility, 0.625%, 16/10/26	240,269	0.01
EUR 200,000	CNH Industrial Finance Europe SA, 1.375%, 23/05/22	225,549	0.01	EUR 200,000	European Financial Stability Facility, 0.750%, 03/05/27	243,119	0.01
EUR 200,000	CPI Property Group SA, 1.625%, 23/04/27	213,381	0.01	EUR 200,000	European Financial Stability Facility, 0.875%, 26/07/27	245,509	0.01
USD 50,000	DH Europe Finance II Sarl, 2.050%, 15/11/22	51,632	0.00	EUR 600,000	European Financial Stability Facility, 0.950%, 14/02/28	743,853	0.02
USD 50,000	DH Europe Finance II Sarl, 2.200%, 15/11/24	52,573	0.00	EUR 700,000	European Financial Stability Facility, 0.050%, 17/10/29	814,288	0.03
EUR 100,000	DH Europe Finance II Sarl, 0.450%, 18/03/28	109,789	0.00	EUR 100,000	European Financial Stability Facility, 2.750%, 03/12/29	144,469	0.01
USD 30,000	DH Europe Finance II Sarl, 2.600%, 15/11/29	31,911	0.00	EUR 100,000	European Financial Stability Facility, 3.875%, 30/03/32	167,007	0.01
EUR 100,000	DH Europe Finance II Sarl, 0.750%, 18/09/31	108,291	0.00	EUR 100,000	European Financial Stability Facility, 1.250%, 24/05/33	132,486	0.01
EUR 100,000	DH Europe Finance II Sarl, 1.350%, 18/09/39	107,114	0.00	EUR 150,000	European Financial Stability Facility, 3.000%, 04/09/34	242,733	0.01
USD 350,000	DH Europe Finance II Sarl, 3.250%, 15/11/39	386,050	0.01	EUR 300,000	European Financial Stability Facility, 0.875%, 10/04/35	379,885	0.01
USD 350,000	DH Europe Finance II Sarl, 3.400%, 15/11/49	392,143	0.01	EUR 300,000	European Financial Stability Facility, 1.450%, 05/09/40	424,025	0.01
EUR 100,000	DH Europe Finance Sarl, 1.200%, 30/06/27	116,300	0.00	EUR 300,000	European Financial Stability Facility, 1.700%, 13/02/43	448,770	0.01
EUR 100,000	European Financial Stability Facility, 1.375%, 07/06/21	114,334	0.00				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Luxembourg (continued)				Luxembourg (continued)			
EUR 100,000	European Financial Stability Facility, 2.350%, 29/07/44	171,976	0.01	EUR 100,000	Medtronic Global Holdings SCA, 1.625%, 07/03/31	122,482	0.01
EUR 200,000	European Financial Stability Facility, 1.200%, 17/02/45	275,931	0.01	EUR 100,000	Medtronic Global Holdings SCA, 1.000%, 02/07/31	115,360	0.00
EUR 300,000	European Financial Stability Facility, 1.375%, 31/05/47	444,744	0.01	EUR 100,000	Medtronic Global Holdings SCA, 1.500%, 02/07/39	112,381	0.00
EUR 300,000	European Financial Stability Facility, 1.800%, 10/07/48	477,626	0.02	EUR 100,000	Medtronic Global Holdings SCA, 1.750%, 02/07/49	109,655	0.00
EUR 300,000	European Financial Stability Facility, 1.750%, 17/07/53	482,232	0.02	EUR 100,000	Nestle Finance International Ltd, 2.125%, 10/09/21	115,204	0.00
EUR 200,000	European Financial Stability Facility, 2.000%, 28/02/56	347,804	0.01	EUR 60,000	Nestle Finance International Ltd, zero coupon, 12/11/24	67,438	0.00
USD 500,000	European Investment Bank, 1.375%, 15/05/23	515,790	0.02	EUR 50,000	Nestle Finance International Ltd, 0.125%, 12/11/27	55,985	0.00
CHF 200,000	Gazprom PJSC Via Gaz Capital SA, 1.450%, 06/03/23	211,242	0.01	EUR 100,000	Nestle Finance International Ltd, 1.250%, 02/11/29	123,571	0.01
GBP 100,000	Gazprom PJSC Via Gaz Capital SA, 4.250%, 06/04/24	130,264	0.01	EUR 100,000	Nestle Finance International Ltd, 0.375%, 12/05/32	110,874	0.00
EUR 100,000	Gazprom PJSC Via Gaz Capital SA, 2.250%, 22/11/24	114,277	0.00	EUR 200,000	NORD/LB Luxembourg SA Covered Bond Bank, 0.375%, 07/03/24	229,060	0.01
USD 400,000	Gazprom PJSC Via Gaz Capital SA, 4.950%, 23/03/27	444,048	0.01	EUR 100,000	Novartis Finance SA, 0.750%, 09/11/21	113,646	0.00
EUR 200,000	GELF Bond Issuer I SA, 1.125%, 18/07/29	215,229	0.01	EUR 100,000	Novartis Finance SA, 0.500%, 14/08/23	114,265	0.00
USD 50,000	Genpact Luxembourg Sarl, 3.375%, 01/12/24	51,873	0.00	EUR 100,000	Novartis Finance SA, 1.125%, 30/09/27	120,983	0.01
EUR 100,000	Grand City Properties SA, 1.700%, 09/04/24	116,711	0.00	EUR 100,000	Novartis Finance SA, 1.375%, 14/08/30	123,768	0.01
EUR 100,000	Grand City Properties SA, 1.375%, 03/08/26	115,625	0.00	EUR 100,000	Richemont International Holding SA, 1.000%, 26/03/26	117,496	0.00
EUR 100,000	Grand City Properties SA, 2.500%, perpetual	110,375	0.00	EUR 100,000	Richemont International Holding SA, 1.500%, 26/03/30	122,846	0.01
EUR 100,000	HeidelbergCement Finance Luxembourg SA, 1.500%, 14/06/27	113,845	0.00	EUR 100,000	Richemont International Holding SA, 2.000%, 26/03/38	126,770	0.01
EUR 100,000	HeidelbergCement Finance Luxembourg SA, 1.750%, 24/04/28	114,736	0.00	USD 200,000	Schlumberger Investment SA, 2.400%, 01/08/22	204,714	0.01
EUR 100,000	Holcim Finance Luxembourg SA, 1.375%, 26/05/23	114,915	0.00	USD 150,000	Schlumberger Investment SA, 2.650%, 26/06/30	152,815	0.01
EUR 100,000	Holcim Finance Luxembourg SA, 2.375%, 09/04/25	120,751	0.00	EUR 100,000	SELP Finance Sarl, 1.500%, 20/11/25	112,147	0.00
EUR 100,000	Holcim Finance Luxembourg SA, 0.500%, 29/11/26	110,563	0.00	EUR 200,000	SES SA, 1.625%, 22/03/26	224,210	0.01
EUR 100,000	Holcim Finance Luxembourg SA, 2.250%, 26/05/28	123,894	0.01	EUR 100,000	SES SA, 2.000%, 02/07/28	112,017	0.00
USD 200,000	Holcim US Finance Sarl & Cie SCS, 5.150%, 12/09/23	219,980	0.01	EUR 100,000	Simon International Finance SCA, 1.375%, 18/11/22	112,531	0.00
EUR 300,000	John Deere Cash Management SA, 2.200%, 02/04/32	382,018	0.01	EUR 100,000	Swiss Re Finance Luxembourg SA, 2.534%, 30/04/50	117,917	0.00
EUR 100,000	Logicor Financing Sarl, 0.750%, 15/07/24	110,546	0.00	EUR 100,000	Tyco Electronics Group SA, zero coupon, 14/02/25	107,704	0.00
EUR 100,000	Logicor Financing Sarl, 1.625%, 15/07/27	113,043	0.00	EUR 100,000	Whirlpool Finance Luxembourg Sarl, 0.500%, 20/02/28	104,436	0.00
EUR 100,000	Medtronic Global Holdings SCA, zero coupon, 02/12/22	111,610	0.00				
EUR 100,000	Medtronic Global Holdings SCA, 1.125%, 07/03/27	117,305	0.00				
				<b>Total Luxembourg</b>		<b>21,774,700</b>	<b>0.63</b>



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Malaysia				Netherlands			
USD 200,000	Malaysia Sovereign Sukuk Bhd, 3.043%, 22/04/25	214,580	0.01	EUR 100,000	ABB Finance BV, 0.750%, 16/05/24	114,894	0.00
USD 200,000	Petronas Capital Ltd, 3.500%, 18/03/25	217,796	0.01	USD 200,000	Abn Amro Bank NV, 4.750%, 28/07/25	220,672	0.01
USD 300,000	Petronas Capital Ltd, 3.500%, 21/04/30	332,337	0.01	EUR 100,000	Abn Amro Bank NV, 0.600%, 15/01/27	110,736	0.00
USD 100,000	Petronas Capital Ltd, 4.500%, 18/03/45	125,317	0.00	EUR 200,000	Abn Amro Bank NV, 0.375%, 14/01/35	235,639	0.01
<b>Total Malaysia</b>		<b>890,030</b>	<b>0.03</b>	USD 200,000	ABN AMRO Bank NV, 3.400%, 27/08/21	206,726	0.01
Mauritius				EUR 100,000	ABN AMRO Bank NV, 3.500%, 18/01/22	119,071	0.00
USD 300,000	UPL Corp Ltd, 5.250%, 31/12/99	273,900	0.01	EUR 100,000	ABN AMRO Bank NV, 7.125%, 06/07/22	126,548	0.01
<b>Total Mauritius</b>		<b>273,900</b>	<b>0.01</b>	EUR 100,000	ABN AMRO Bank NV, 0.500%, 17/07/23	113,959	0.00
Mexico				EUR 100,000	ABN AMRO Bank NV, 0.875%, 15/01/24	115,573	0.00
USD 200,000	Alfa SAB de CV, 6.875%, 25/03/44	231,910	0.01	EUR 100,000	ABN AMRO Bank NV, 0.875%, 22/04/25	116,583	0.00
USD 250,000	America Movil SAB de CV, 3.125%, 16/07/22	258,575	0.01	EUR 200,000	ABN AMRO Bank NV, 0.875%, 14/01/26	239,662	0.01
GBP 100,000	America Movil SAB de CV, 5.000%, 27/10/26	149,689	0.00	EUR 300,000	ABN AMRO Bank NV, 0.500%, 15/04/26	344,213	0.01
EUR 200,000	America Movil SAB de CV, 0.750%, 26/06/27	220,636	0.01	EUR 100,000	ABN AMRO Bank NV, 1.000%, 13/04/31	125,841	0.01
EUR 200,000	America Movil SAB de CV, 2.125%, 10/03/28	242,850	0.01	EUR 200,000	ABN AMRO Bank NV, 1.125%, 12/01/32	255,775	0.01
USD 200,000	America Movil SAB de CV, 2.875%, 07/05/30	211,134	0.01	EUR 300,000	ABN AMRO Bank NV, 1.250%, 10/01/33	391,143	0.01
GBP 100,000	America Movil SAB de CV, 4.948%, 22/07/33	162,935	0.00	EUR 100,000	ABN AMRO Bank NV, 1.375%, 12/01/37	136,353	0.01
USD 25,000	America Movil SAB de CV, 6.375%, 01/03/35	36,531	0.00	EUR 100,000	ABN AMRO Bank NV, 1.450%, 12/04/38	139,287	0.01
USD 200,000	America Movil SAB de CV, 6.125%, 30/03/40	286,104	0.01	EUR 100,000	ABN AMRO Bank NV, 1.125%, 23/04/39	133,725	0.01
USD 350,000	BBVA Bancomer SA, 4.375%, 10/04/24	372,288	0.01	EUR 100,000	Achmea BV, 4.250%, perpetual	117,136	0.00
USD 250,000	Comision Federal de Electricidad, 5.750%, 14/02/42	263,600	0.01	EUR 100,000	Adecco International Financial Services BV, 1.500%, 22/11/22	115,098	0.00
USD 150,000	Fomento Economico Mexicano SAB de CV, 3.500%, 16/01/50	154,606	0.00	EUR 100,000	Aegon Bank NV, 0.625%, 21/06/24	112,925	0.00
USD 100,000	Grupo Bimbo SAB de CV, 4.500%, 25/01/22	104,741	0.00	EUR 100,000	Aegon Bank NV, 0.375%, 21/11/24	115,109	0.00
USD 200,000	Grupo Televisa SAB, 4.625%, 30/01/26	219,378	0.01	GBP 100,000	Aegon NV, 6.625%, 16/12/39	213,282	0.01
USD 200,000	Mexico City Airport Trust, 5.500%, 31/07/47	176,286	0.00	EUR 100,000	Airbus Finance BV, 2.125%, 29/10/29	120,453	0.00
USD 200,000	Orbia Advance Corp SAB de CV, 5.875%, 17/09/44	220,318	0.01	EUR 300,000	Airbus SE, 2.000%, 07/04/28	355,898	0.01
USD 55,000	Petroleos Mexicanos, 2.460%, 15/12/25	57,042	0.00	EUR 100,000	Airbus SE, 1.625%, 09/06/30	114,014	0.00
<b>Total Mexico</b>		<b>3,368,623</b>	<b>0.10</b>	USD 200,000	Airbus SE, 3.950%, 10/04/47	214,638	0.01
Morocco				EUR 200,000	Alliander NV, 1.625%, perpetual	229,179	0.01
USD 200,000	OCP SA, 4.500%, 22/10/25	208,644	0.01	EUR 100,000	Allianz Finance II BV, 3.500%, 14/02/22	118,867	0.00
<b>Total Morocco</b>		<b>208,644</b>	<b>0.01</b>	EUR 100,000	Allianz Finance II BV, 0.875%, 15/01/26	117,252	0.00
				EUR 100,000	Allianz Finance II BV, 0.875%, 06/12/27	118,789	0.00
				EUR 200,000	Allianz Finance II BV, 3.000%, 13/03/28	276,028	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 100,000	Allianz Finance II BV, 1.500%, 15/01/30	125,000	0.01	USD 300,000	BNG Bank NV, 1.500%, 16/10/24	312,771	0.01
EUR 100,000	Allianz Finance II BV, 1.375%, 21/04/31	123,019	0.01	EUR 300,000	BNG Bank NV, 0.200%, 09/11/24	344,695	0.01
EUR 100,000	Allianz Finance II BV, 5.750%, 08/07/41	117,525	0.00	EUR 500,000	BNG Bank NV, 0.750%, 11/01/28	601,660	0.02
EUR 200,000	Argentum Netherlands BV for Zurich Insurance Co Ltd, 2.750%, 19/02/49	241,401	0.01	EUR 300,000	BNG Bank NV, 0.050%, 20/11/29	341,959	0.01
EUR 100,000	ASML Holding NV, 3.375%, 19/09/23	124,090	0.01	EUR 100,000	BNG Bank NV, 0.875%, 24/10/36	125,374	0.01
EUR 100,000	ASR Nederland NV, 5.125%, 29/09/45	127,403	0.01	USD 300,000	Braskem Netherlands Finance BV, 4.500%, 31/01/30	275,628	0.01
EUR 100,000	BASF Finance Europe NV, 0.750%, 10/11/26	117,009	0.00	USD 35,000	CNH Industrial NV, 3.850%, 15/11/27	36,695	0.00
EUR 100,000	BAT Netherlands Finance BV, 2.375%, 07/10/24	118,716	0.00	EUR 100,000	Coca-Cola HBC Finance BV, 1.875%, 11/11/24	119,724	0.00
EUR 100,000	BAT Netherlands Finance BV, 3.125%, 07/04/28	124,379	0.01	EUR 100,000	Coca-Cola HBC Finance BV, 0.625%, 21/11/29	109,882	0.00
EUR 100,000	Bayer Capital Corp BV, 1.500%, 26/06/26	118,118	0.00	EUR 100,000	Compass Group International BV, 0.625%, 03/07/24	113,416	0.00
EUR 100,000	Bayer Capital Corp BV, 2.125%, 15/12/29	125,025	0.01	EUR 65,000	Conti-Gummi Finance BV, 1.125%, 25/09/24	72,946	0.00
EUR 140,000	Bmw Finance NV, 1.000%, 29/08/25	161,244	0.00	EUR 23,000	Cooperatieve Rabobank UA, 4.375%, 07/06/21	26,925	0.00
EUR 100,000	Bmw Finance NV, 0.375%, 14/01/27	111,038	0.00	EUR 100,000	Cooperatieve Rabobank UA, 0.125%, 11/10/21	112,747	0.00
EUR 70,000	BMW Finance NV, 0.125%, 13/07/22	78,396	0.00	EUR 150,000	Cooperatieve Rabobank UA, 4.000%, 11/01/22	179,078	0.01
EUR 200,000	BMW Finance NV, 0.500%, 22/11/22	225,985	0.01	USD 200,000	Cooperatieve Rabobank UA, 3.875%, 08/02/22	211,058	0.01
EUR 100,000	BMW Finance NV, 2.375%, 24/01/23	118,520	0.00	GBP 100,000	Cooperatieve Rabobank UA, 2.250%, 23/03/22	126,984	0.01
EUR 100,000	BMW Finance NV, 0.625%, 06/10/23	113,390	0.00	EUR 63,000	Cooperatieve Rabobank UA, 4.750%, 06/06/22	77,382	0.00
EUR 100,000	BMW Finance NV, 0.750%, 12/07/24	114,266	0.00	GBP 100,000	Cooperatieve Rabobank UA, 4.000%, 19/09/22	132,654	0.01
EUR 100,000	BMW Finance NV, 1.000%, 14/11/24	115,153	0.00	USD 300,000	Cooperatieve Rabobank UA, 2.750%, 10/01/23	317,034	0.01
EUR 100,000	BMW Finance NV, 1.125%, 22/05/26	116,911	0.00	EUR 200,000	Cooperatieve Rabobank UA, 0.625%, 27/02/24	226,888	0.01
EUR 70,000	BMW Finance NV, 0.750%, 13/07/26	79,742	0.00	GBP 200,000	Cooperatieve Rabobank UA, 1.250%, 14/01/25	248,924	0.01
EUR 100,000	BMW Finance NV, 0.375%, 24/09/27	110,048	0.00	USD 250,000	Cooperatieve Rabobank UA, 3.375%, 21/05/25	277,760	0.01
EUR 100,000	BMW Finance NV, 1.500%, 06/02/29	117,997	0.00	EUR 100,000	Cooperatieve Rabobank UA, 1.250%, 23/03/26	120,056	0.00
GBP 200,000	BMW International Investment BV, 1.375%, 01/10/24	248,430	0.01	USD 150,000	Cooperatieve Rabobank UA, 3.750%, 21/07/26	165,333	0.01
EUR 200,000	BNG Bank NV, 3.000%, 25/10/21	234,662	0.01	EUR 400,000	Cooperatieve Rabobank UA, 0.250%, 30/10/26	442,566	0.01
USD 200,000	BNG Bank NV, 2.375%, 01/02/22	206,434	0.01	EUR 100,000	Cooperatieve Rabobank UA, 1.375%, 03/02/27	122,423	0.01
EUR 200,000	BNG Bank NV, 0.500%, 26/08/22	229,037	0.01	EUR 300,000	Cooperatieve Rabobank UA, 0.875%, 08/02/28	365,670	0.01
USD 300,000	BNG Bank NV, 1.500%, 06/09/22	307,590	0.01	GBP 100,000	Cooperatieve Rabobank UA, 4.625%, 23/05/29	145,866	0.01
EUR 100,000	BNG Bank NV, 0.050%, 11/07/23	113,787	0.00	EUR 100,000	Cooperatieve Rabobank UA, 1.250%, 31/05/32	129,810	0.01
EUR 100,000	BNG Bank NV, 0.250%, 10/01/24	114,714	0.00	EUR 100,000	Cooperatieve Rabobank UA, 1.500%, 26/04/38	140,213	0.01
CHF 200,000	BNG Bank NV, 1.250%, 30/04/24	224,765	0.01	USD 150,000	Cooperatieve Rabobank UA, 5.250%, 24/05/41	214,049	0.01
EUR 200,000	BNG Bank NV, 0.250%, 07/06/24	229,808	0.01				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 100,000	CRH Funding BV, 1.875%, 09/01/24	117,825	0.00	EUR 100,000	ELM BV for Swiss Life Insurance & Pension Group, 4.500%, perpetual	128,010	0.01
EUR 100,000	Daimler International Finance BV, 0.250%, 09/08/21	112,223	0.00	EUR 12,000	EnBW International Finance BV, 4.875%, 16/01/25	16,418	0.00
GBP 100,000	Daimler International Finance BV, 1.500%, 18/08/21	123,656	0.01	EUR 200,000	EnBW International Finance BV, 2.500%, 04/06/26	255,925	0.01
EUR 100,000	Daimler International Finance BV, 0.250%, 11/05/22	111,750	0.00	EUR 75,000	Enel Finance International NV, 5.000%, 14/09/22	93,449	0.00
GBP 100,000	Daimler International Finance BV, 1.250%, 05/09/22	122,547	0.01	USD 300,000	Enel Finance International NV, 2.750%, 06/04/23	311,313	0.01
EUR 100,000	Daimler International Finance BV, 0.625%, 27/02/23	112,112	0.00	USD 250,000	Enel Finance International NV, 4.250%, 14/09/23	271,845	0.01
EUR 100,000	Daimler International Finance BV, 0.875%, 09/04/24	111,948	0.00	EUR 300,000	Enel Finance International NV, zero coupon, 17/06/24	332,993	0.01
GBP 100,000	Daimler International Finance BV, 1.625%, 11/11/24	122,641	0.01	GBP 100,000	Enel Finance International NV, 5.625%, 14/08/24	145,572	0.01
EUR 100,000	Daimler International Finance BV, 1.000%, 11/11/25	111,328	0.00	EUR 123,000	Enel Finance International NV, 1.966%, 27/01/25	148,901	0.01
EUR 100,000	Daimler International Finance BV, 1.375%, 26/06/26	113,038	0.00	EUR 100,000	Enel Finance International NV, 1.125%, 16/09/26	117,835	0.00
EUR 100,000	de Volksbank NV, 0.750%, 25/06/23	113,590	0.00	USD 150,000	Enel Finance International NV, 3.500%, 06/04/28	161,031	0.01
EUR 200,000	de Volksbank NV, 1.000%, 08/03/28	244,741	0.01	EUR 100,000	Enel Finance International NV, 1.125%, 17/10/34	116,279	0.00
EUR 100,000	Deutsche Telekom International Finance BV, 0.625%, 01/12/22	113,667	0.00	GBP 50,000	Enel Finance International NV, 5.750%, 14/09/40	95,445	0.00
EUR 200,000	Deutsche Telekom International Finance BV, 0.875%, 30/01/24	230,693	0.01	USD 100,000	Enel Finance International NV, 4.750%, 25/05/47	121,057	0.01
EUR 100,000	Deutsche Telekom International Finance BV, 1.375%, 01/12/25	118,700	0.00	EUR 200,000	Enexis Holding NV, 0.875%, 28/04/26	233,355	0.01
USD 400,000	Deutsche Telekom International Finance BV, 3.600%, 19/01/27	447,588	0.01	EUR 100,000	Enexis Holdings NV, 0.625%, 17/06/32	114,349	0.00
GBP 100,000	Deutsche Telekom International Finance BV, 2.250%, 13/04/29	131,291	0.01	EUR 100,000	Euronext NV, 1.000%, 18/04/25	115,322	0.00
EUR 100,000	Deutsche Telekom International Finance BV, 2.000%, 01/12/29	125,104	0.01	EUR 100,000	Evonik Finance BV, 0.375%, 07/09/24	112,823	0.00
USD 200,000	Deutsche Telekom International Finance BV, 8.750%, 15/06/30	312,928	0.01	EUR 100,000	EXOR NV, 1.750%, 18/01/28	113,975	0.00
USD 15,000	Deutsche Telekom International Finance BV, 9.250%, 01/06/32	24,778	0.00	EUR 100,000	EXOR NV, 1.750%, 14/10/34	103,387	0.00
EUR 100,000	Digital Dutch Finco BV, 0.625%, 15/07/25	110,955	0.00	EUR 100,000	Heineken NV, 1.250%, 17/03/27	117,465	0.00
EUR 100,000	Digital Dutch Finco BV, 1.500%, 15/03/30	114,945	0.00	USD 100,000	Heineken NV, 3.500%, 29/01/28	112,757	0.00
GBP 100,000	E.ON International Finance BV, 5.875%, 30/10/37	191,859	0.01	EUR 300,000	Heineken NV, 2.250%, 30/03/30	381,435	0.01
GBP 100,000	E.ON International Finance BV, 6.750%, 27/01/39	211,503	0.01	EUR 100,000	Heineken NV, 1.750%, 17/03/31	122,676	0.01
EUR 100,000	EDP Finance BV, 2.000%, 22/04/25	120,565	0.00	USD 200,000	Heineken NV, 4.350%, 29/03/47	247,088	0.01
EUR 100,000	EDP Finance BV, 1.875%, 13/10/25	120,547	0.00	EUR 100,000	Hella GmbH & Co KGaA, 1.000%, 17/05/24	114,509	0.00
EUR 100,000	EDP Finance BV, 1.625%, 26/01/26	118,480	0.00	EUR 100,000	Iberdrola International BV, 3.000%, 31/01/22	117,441	0.00
EUR 100,000	EDP Finance BV, 1.500%, 22/11/27	118,847	0.00	EUR 200,000	Iberdrola International BV, 2.500%, 24/10/22	237,034	0.01
				USD 200,000	Iberdrola International BV, 6.750%, 15/07/36	278,578	0.01
				EUR 100,000	Iberdrola International BV, 2.625%, perpetual	115,588	0.00
				EUR 100,000	ING Bank NV, 3.625%, 31/08/21	117,566	0.00
				EUR 100,000	ING Bank NV, 0.375%, 26/11/21	112,783	0.00
				EUR 150,000	ING Bank NV, 3.375%, 10/01/22	178,094	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 100,000	ING Bank NV, 4.500%, 21/02/22	120,483	0.00	EUR 100,000	LeasePlan Corp NV, 0.750%, 03/10/22	110,911	0.00
USD 300,000	ING Bank NV, 2.625%, 05/12/22	314,895	0.01	EUR 100,000	LeasePlan Corp NV, 1.000%, 02/05/23	111,423	0.00
EUR 100,000	ING Bank NV, 0.875%, 11/04/28	121,925	0.01	EUR 100,000	LeasePlan Corp NV, 3.500%, 09/04/25	122,375	0.01
EUR 300,000	ING Bank NV, 0.750%, 18/02/29	363,217	0.01	EUR 100,000	Linde Finance BV, 3.875%, 01/06/21	116,325	0.00
USD 200,000	ING Groep NV, 3.150%, 29/03/22	207,832	0.01	EUR 100,000	Linde Finance BV, 0.250%, 18/01/22	112,888	0.00
USD 200,000	ING Groep NV, 3.550%, 09/04/24	217,922	0.01	EUR 100,000	Linde Finance BV, 0.250%, 19/05/27	113,119	0.00
EUR 200,000	ING Groep NV, 3.000%, 11/04/28	235,610	0.01	EUR 100,000	Linde Finance BV, 0.550%, 19/05/32	112,950	0.00
EUR 300,000	ING Groep NV, 2.000%, 20/09/28	374,834	0.01	EUR 100,000	LYB International Financ, 1.625%, 17/09/31	107,485	0.00
USD 200,000	ING Groep NV, 4.050%, 09/04/29	234,726	0.01	USD 100,000	LYB International Finance BV, 5.250%, 15/07/43	120,391	0.00
EUR 200,000	ING Groep NV, 1.625%, 26/09/29	225,969	0.01	EUR 100,000	LYB International Finance II BV, 0.875%, 17/09/26	107,758	0.00
EUR 100,000	ING Groep NV, 2.000%, 22/03/30	114,793	0.00	USD 200,000	LYB International Finance II BV, 3.500%, 02/03/27	218,014	0.01
EUR 100,000	ING Groep NV, 1.000%, 13/11/30	108,263	0.00	EUR 100,000	Madrilena Red de Gas Finance BV, 1.375%, 11/04/25	115,827	0.00
EUR 50,000	innogy Finance BV, 6.500%, 10/08/21	60,085	0.00	USD 250,000	MDGH - GMTN BV, 3.700%, 07/11/49	264,953	0.01
GBP 100,000	innogy Finance BV, 5.500%, 06/07/22	134,873	0.01	USD 200,000	Minejesa Capital BV, 4.625%, 10/08/30	203,562	0.01
EUR 200,000	innogy Finance BV, 1.625%, 30/05/26	241,347	0.01	USD 300,000	Minejesa Capital BV, 5.625%, 10/08/37	308,016	0.01
EUR 50,000	innogy Finance BV, 1.250%, 19/10/27	59,401	0.00	USD 100,000	Mondelez International Holdings Netherlands BV, 2.000%, 28/10/21	101,767	0.00
EUR 100,000	innogy Finance BV, 1.500%, 31/07/29	120,308	0.00	USD 200,000	Mondelez International Holdings Netherlands BV, 2.125%, 19/09/22	206,116	0.01
GBP 100,000	innogy Finance BV, 4.750%, 31/01/34	165,456	0.01	EUR 100,000	Mondelez International Holdings Netherlands BV, 0.875%, 01/10/31	112,565	0.00
EUR 100,000	JAB Holdings BV, 1.750%, 25/05/23	115,820	0.00	EUR 100,000	Mylan NV, 2.250%, 22/11/24	117,684	0.00
EUR 200,000	JAB Holdings BV, 1.625%, 30/04/25	232,344	0.01	USD 400,000	Mylan NV, 3.950%, 15/06/26	446,884	0.01
EUR 100,000	JAB Holdings BV, 2.500%, 17/04/27	119,664	0.00	EUR 100,000	Nationale-Nederlanden Bank NV, 0.375%, 26/02/25	110,625	0.00
EUR 100,000	JAB Holdings BV, 3.375%, 17/04/35	130,085	0.01	EUR 200,000	Nationale-Nederlanden Bank NV, 0.125%, 24/09/29	226,591	0.01
EUR 100,000	JAB Holdings BV, 2.250%, 19/12/39	110,859	0.00	EUR 100,000	Naturgy Finance BV, 0.875%, 15/05/25	115,490	0.00
EUR 100,000	JT International Financial Services BV, 1.125%, 28/09/25	116,471	0.00	EUR 100,000	Naturgy Finance BV, 1.250%, 15/01/26	116,832	0.00
EUR 100,000	JT International Financial Services BV, 1.000%, 26/11/29	113,012	0.00	EUR 100,000	Naturgy Finance BV, 1.250%, 19/04/26	117,160	0.00
EUR 100,000	Koninklijke Ahold Delhaize NV, 0.875%, 19/09/24	114,722	0.00	EUR 100,000	Naturgy Finance BV, 0.750%, 28/11/29	112,399	0.00
EUR 100,000	Koninklijke DSM NV, 2.375%, 03/04/24	121,341	0.01	EUR 200,000	Nederlandse Gasunie NV, 1.000%, 11/05/26	236,407	0.01
EUR 100,000	Koninklijke DSM NV, 0.250%, 23/06/28	112,372	0.00	GBP 100,000	Nederlandse Waterschapsbank NV, 0.875%, 20/12/21	124,560	0.01
EUR 100,000	Koninklijke DSM NV, 0.625%, 23/06/32	112,213	0.00				
GBP 100,000	Koninklijke KPN NV, 5.000%, 18/11/26	144,334	0.01				
EUR 100,000	Koninklijke Philips NV, 0.500%, 06/09/23	113,650	0.00				
EUR 100,000	Koninklijke Philips NV, 0.500%, 22/05/26	113,459	0.00				
USD 15,000	Koninklijke Philips NV, 6.875%, 11/03/38	22,584	0.00				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Netherlands (continued)				Netherlands (continued)			
USD 200,000	Nederlandse Waterschapsbank NV, 2.250%, 02/03/22	206,360	0.01	USD 150,000	Shell International Finance BV, 2.000%, 07/11/24	157,062	0.01
USD 200,000	Nederlandse Waterschapsbank NV, 1.875%, 14/04/22	205,402	0.01	USD 100,000	Shell International Finance BV, 3.250%, 11/05/25	110,737	0.00
EUR 100,000	Nederlandse Waterschapsbank NV, 0.500%, 27/10/22	114,734	0.00	EUR 100,000	Shell International Finance BV, 1.875%, 15/09/25	122,375	0.01
EUR 100,000	Nederlandse Waterschapsbank NV, 0.500%, 19/01/23	114,945	0.00	USD 200,000	Shell International Finance BV, 2.875%, 10/05/26	219,664	0.01
EUR 300,000	Nederlandse Waterschapsbank NV, 0.125%, 25/09/23	342,970	0.01	USD 50,000	Shell International Finance BV, 2.500%, 12/09/26	53,982	0.00
AUD 100,000	Nederlandse Waterschapsbank NV, 3.400%, 22/07/25	77,280	0.00	EUR 100,000	Shell International Finance BV, 0.125%, 08/11/27	109,838	0.00
EUR 300,000	Nederlandse Waterschapsbank NV, 0.625%, 06/02/29	360,177	0.01	EUR 100,000	Shell International Finance BV, 1.500%, 07/04/28	121,201	0.01
EUR 200,000	Nederlandse Waterschapsbank NV, 0.500%, 29/04/30	237,775	0.01	EUR 100,000	Shell International Finance BV, 1.250%, 12/05/28	119,006	0.00
EUR 300,000	Nederlandse Waterschapsbank NV, 1.625%, 29/01/48	459,825	0.01	USD 150,000	Shell International Finance BV, 2.375%, 07/11/29	157,592	0.01
EUR 100,000	NIBC Bank NV, 0.250%, 22/04/22	113,357	0.00	EUR 100,000	Shell International Finance BV, 0.500%, 08/11/31	107,928	0.00
EUR 100,000	NIBC Bank NV, 1.125%, 19/04/23	111,703	0.00	EUR 100,000	Shell International Finance BV, 1.875%, 07/04/32	124,085	0.01
EUR 100,000	NIBC Bank NV, 0.875%, 08/07/25	109,350	0.00	USD 63,000	Shell International Finance BV, 4.125%, 11/05/35	76,364	0.00
EUR 200,000	NN Group NV, 1.625%, 01/06/27	237,634	0.01	EUR 100,000	Shell International Finance BV, 0.875%, 08/11/39	103,882	0.00
EUR 100,000	NN Group NV, 4.625%, 08/04/44	122,569	0.01	USD 100,000	Shell International Finance BV, 3.625%, 21/08/42	109,836	0.00
USD 200,000	NXP BV / NXP Funding LLC, 5.350%, 01/03/26	237,378	0.01	USD 150,000	Shell International Finance BV, 4.550%, 12/08/43	187,971	0.01
USD 200,000	Prosus NV, 4.850%, 06/07/27	223,960	0.01	USD 150,000	Shell International Finance BV, 4.375%, 11/05/45	183,831	0.01
EUR 100,000	Reckitt Benckiser Treasury Services Nederland BV, 0.375%, 19/05/26	112,792	0.00	USD 150,000	Shell International Finance BV, 4.000%, 10/05/46	176,322	0.01
EUR 100,000	Reckitt Benckiser Treasury Services Nederland BV, 0.750%, 19/05/30	114,156	0.00	USD 100,000	Shell International Finance BV, 3.750%, 12/09/46	115,012	0.00
EUR 200,000	RELX Finance BV, 0.500%, 10/03/28	220,322	0.01	USD 150,000	Shell International Finance BV, 3.125%, 07/11/49	157,214	0.01
EUR 100,000	Ren Finance BV, 1.750%, 18/01/28	119,947	0.00	USD 400,000	Shell International Finance BV, 3.250%, 06/04/50	428,088	0.01
EUR 100,000	Repsol International Finance BV, 2.000%, 15/12/25	120,175	0.00	USD 100,000	Siemens Financieringsmaatschappij NV, 1.700%, 15/09/21	101,443	0.00
EUR 100,000	Repsol International Finance BV, 2.625%, 15/04/30	124,908	0.01	USD 150,000	Siemens Financieringsmaatschappij NV, 2.900%, 27/05/22	156,803	0.01
EUR 100,000	Roche Finance Europe BV, 0.875%, 25/02/25	117,186	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, 0.375%, 06/09/23	113,550	0.00
EUR 100,000	Schlumberger Finance BV, 0.250%, 15/10/27	106,065	0.00	EUR 300,000	Siemens Financieringsmaatschappij NV, 0.250%, 05/06/24	336,843	0.01
USD 50,000	Shell International Finance BV, 1.750%, 12/09/21	50,688	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, zero coupon, 05/09/24	111,760	0.00
EUR 100,000	Shell International Finance BV, 1.000%, 06/04/22	114,347	0.00	USD 300,000	Siemens Financieringsmaatschappij NV, 3.250%, 27/05/25	332,748	0.01
CHF 100,000	Shell International Finance BV, 0.375%, 21/08/23	106,749	0.00				
USD 70,000	Shell International Finance BV, 3.500%, 13/11/23	76,228	0.00				
EUR 100,000	Shell International Finance BV, 1.125%, 07/04/24	116,595	0.00				
EUR 100,000	Shell International Finance BV, 0.500%, 11/05/24	113,892	0.00				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Netherlands (continued)				Netherlands (continued)			
GBP 100,000	Siemens Financieringsmaatschappij NV, 2.750%, 10/09/25	137,301	0.01	EUR 100,000	Upjohn Finance BV, 1.362%, 23/06/27	113,395	0.00
EUR 200,000	Siemens Financieringsmaatschappij NV, zero coupon, 20/02/26	223,395	0.00	EUR 100,000	Upjohn Finance BV, 1.908%, 23/06/32	114,331	0.00
USD 100,000	Siemens Financieringsmaatschappij NV, 2.350%, 15/10/26	106,827	0.00	EUR 100,000	Urenco Finance NV, 2.375%, 02/12/24	118,196	0.00
EUR 100,000	Siemens Financieringsmaatschappij NV, 1.000%, 06/09/27	118,559	0.00	EUR 100,000	Vesteda Finance BV, 2.000%, 10/07/26	119,002	0.00
EUR 40,000	Siemens Financieringsmaatschappij NV, 0.125%, 05/09/29	43,767	0.00	GBP 100,000	Volkswagen Financial Services NV, 1.625%, 30/11/22	123,445	0.01
EUR 60,000	Siemens Financieringsmaatschappij NV, 1.375%, 06/09/30	73,441	0.00	GBP 100,000	Volkswagen Financial Services NV, 2.125%, 27/06/24	124,641	0.01
EUR 100,000	Siemens Financieringsmaatschappij NV, 1.250%, 28/02/31	120,466	0.00	GBP 200,000	Volkswagen Financial Services NV, 4.250%, 09/10/25	273,967	0.01
EUR 40,000	Siemens Financieringsmaatschappij NV, 0.500%, 05/09/34	43,131	0.00	EUR 100,000	Volkswagen International Finance NV, 0.875%, 16/01/23	111,830	0.00
USD 200,000	Siemens Financieringsmaatschappij NV, 3.300%, 15/09/46	228,698	0.01	EUR 100,000	Volkswagen International Finance NV, 3.250%, 18/11/30	126,555	0.01
USD 50,000	Siemens Financieringsmaatschappij NV, 4.200%, 16/03/47	65,294	0.00	EUR 100,000	Volkswagen International Finance NV, 4.125%, 16/11/38	137,775	0.01
EUR 100,000	Stedin Holdings NV, 0.500%, 14/11/29	112,377	0.00	EUR 100,000	Volkswagen International Finance NV, 2.500%, perpetual	110,077	0.00
EUR 100,000	Swisscom Finance BV, 0.375%, 14/11/28	112,863	0.00	EUR 100,000	Volkswagen International Finance NV, 3.500%, perpetual	109,381	0.00
EUR 100,000	Syngenta Finance NV, 1.250%, 10/09/27	101,962	0.00	EUR 100,000	Vonovia Finance BV, 0.750%, 25/01/22	113,120	0.00
USD 300,000	Syngenta Finance NV, 5.182%, 24/04/28	320,310	0.01	EUR 100,000	Vonovia Finance BV, 0.875%, 03/07/23	114,063	0.00
USD 25,000	Telefonica Europe BV, 8.250%, 15/09/30	38,286	0.00	EUR 100,000	Vonovia Finance BV, 2.250%, 15/12/23	119,768	0.00
EUR 22,000	Telefonica Europe BV, 5.875%, 14/02/33	38,019	0.00	EUR 200,000	Vonovia Finance BV, 1.125%, 08/09/25	231,284	0.01
EUR 100,000	TenneT Holding BV, 4.625%, 21/02/23	125,503	0.01	EUR 100,000	Vonovia Finance BV, 1.500%, 22/03/26	118,181	0.00
EUR 100,000	TenneT Holding BV, 1.375%, 05/06/28	121,250	0.01	EUR 100,000	Vonovia Finance BV, 0.500%, 14/09/29	108,143	0.00
EUR 100,000	TenneT Holding BV, 0.875%, 03/06/30	117,176	0.00	EUR 100,000	Vonovia Finance BV, 2.125%, 22/03/30	124,278	0.01
EUR 100,000	TenneT Holding BV, 1.250%, 24/10/33	120,597	0.00	EUR 100,000	Wintershall Dea Finance, 0.452%, 25/09/23	108,438	0.00
EUR 100,000	TenneT Holding BV, 1.500%, 03/06/39	121,880	0.01	EUR 100,000	Wintershall Dea Finance BV, 1.332%, 25/09/28	105,261	0.00
EUR 100,000	Unilever NV, 0.500%, 12/08/23	114,542	0.00	EUR 100,000	Wintershall Dea Finance BV, 1.823%, 25/09/31	105,163	0.00
EUR 100,000	Unilever NV, 0.500%, 06/01/25	115,257	0.00	EUR 100,000	Wolters Kluwer NV, 2.875%, 21/03/23	119,819	0.00
EUR 100,000	Unilever NV, 1.375%, 31/07/29	124,722	0.01	EUR 100,000	Wolters Kluwer NV, 0.750%, 03/07/30	111,381	0.00
EUR 100,000	Unilever NV, 1.375%, 04/09/30	125,624	0.01	EUR 100,000	WPC Eurobond BV, 2.250%, 19/07/24	117,131	0.00
EUR 100,000	Upjohn Finance BV, 1.023%, 23/06/24	113,211	0.00	EUR 100,000	WPC Eurobond BV, 2.250%, 09/04/26	117,745	0.00
				EUR 100,000	Wuerth Finance International BV, 1.000%, 19/05/22	113,895	0.00
				<b>Total Netherlands</b>		<b>51,234,262</b>	<b>1.49</b>

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
New Zealand				Norway (continued)			
EUR 100,000	ANZ New Zealand Int'l Ltd, 0.625%, 27/01/22	114,013	0.00	EUR 100,000	SpareBank 1 Boligkreditt AS, 0.375%, 09/03/23	114,434	0.00
EUR 100,000	ANZ New Zealand Int'l Ltd, 1.125%, 20/03/25	117,019	0.01	EUR 200,000	SpareBank 1 Boligkreditt AS, 0.500%, 30/01/25	232,820	0.01
EUR 100,000	ANZ New Zealand Int'l Ltd, 0.375%, 17/09/29	110,350	0.00	EUR 100,000	SpareBank 1 SMN, 0.125%, 11/09/26	109,680	0.00
EUR 100,000	ASB Finance Ltd, 0.750%, 13/03/24	114,639	0.01	EUR 100,000	SpareBank 1 SR-Bank ASA, 0.625%, 25/03/24	112,888	0.00
EUR 100,000	ASB Finance Ltd, 0.500%, 24/09/29	111,812	0.00	EUR 200,000	Sparebanken Soer Boligkreditt AS, 0.500%, 06/02/26	233,528	0.01
USD 300,000	Bank of New Zealand, 2.000%, 21/02/25	311,166	0.01	EUR 300,000	Sparebanken Vest Boligkreditt AS, 0.500%, 12/02/26	351,167	0.01
EUR 100,000	BNZ International Funding Ltd, 0.625%, 23/04/22	113,344	0.00	EUR 100,000	SR-Boligkreditt AS, 0.750%, 18/01/23	115,478	0.00
EUR 100,000	BNZ International Funding Ltd, 0.375%, 14/09/24	112,845	0.00	EUR 100,000	Statkraft AS, 1.500%, 26/03/30	121,845	0.00
EUR 200,000	BNZ International Funding Ltd, 0.625%, 03/07/25	233,042	0.01	EUR 100,000	Telenor ASA, 0.250%, 14/02/28	111,373	0.00
EUR 100,000	Westpac Securities NZ Ltd, 0.250%, 06/04/22	113,398	0.00	EUR 100,000	Telenor ASA, 1.125%, 31/05/29	118,500	0.00
				EUR 100,000	Telenor ASA, 0.625%, 25/09/31	112,177	0.00
				EUR 100,000	Telenor ASA, 0.875%, 14/02/35	110,401	0.00
<b>Total New Zealand</b>		<b>1,451,628</b>	<b>0.04</b>	<b>Total Norway</b>		<b>6,602,723</b>	<b>0.19</b>
Norway				Panama			
EUR 100,000	DNB Bank ASA, 4.250%, 18/01/22	119,665	0.00	USD 300,000	Empresa de Transmision Electrica SA, 5.125%, 02/05/49	350,379	0.01
USD 250,000	DNB Bank ASA, 2.150%, 02/12/22	258,682	0.01				
GBP 100,000	DNB Bank ASA, 1.375%, 12/06/23	126,155	0.01	<b>Total Panama</b>		<b>350,379</b>	<b>0.01</b>
EUR 100,000	DNB Bank ASA, 0.050%, 14/11/23	112,172	0.00	Peru			
GBP 100,000	DNB Bank ASA, 1.625%, 15/12/23	127,130	0.01	USD 200,000	Banco de Credito del Peru, 6.125%, 24/04/27	212,084	0.01
EUR 100,000	DNB Bank ASA, 1.125%, 20/03/28	111,496	0.00	USD 100,000	Petroleos del Peru SA, 4.750%, 19/06/32	110,923	0.00
EUR 200,000	DNB Boligkreditt AS, 0.050%, 11/01/22	226,117	0.01	USD 300,000	Petroleos del Peru SA, 5.625%, 19/06/47	351,852	0.01
EUR 100,000	DNB Boligkreditt AS, 1.875%, 21/11/22	118,372	0.00	<b>Total Peru</b>		<b>674,859</b>	<b>0.02</b>
EUR 200,000	DNB Boligkreditt AS, 0.250%, 18/04/23	228,370	0.01	Poland			
EUR 500,000	DNB Boligkreditt AS, 0.625%, 14/01/26	588,559	0.02	EUR 100,000	PKO Bank Hipoteczny SA, 0.625%, 24/01/23	114,320	0.00
EUR 100,000	Eika Boligkreditt AS, 2.125%, 30/01/23	119,421	0.00	<b>Total Poland</b>		<b>114,320</b>	<b>0.00</b>
EUR 200,000	Eika Boligkreditt AS, 0.875%, 01/02/29	242,468	0.01	Portugal			
USD 175,000	Equinor ASA, 3.700%, 01/03/24	194,071	0.01	EUR 100,000	Banco Comercial Portugues SA, 0.750%, 31/05/22	114,190	0.00
EUR 100,000	Equinor ASA, 2.875%, 10/09/25	127,788	0.01	EUR 300,000	Banco Santander Totta SA, 0.875%, 25/04/24	352,060	0.01
EUR 100,000	Equinor ASA, 0.750%, 09/11/26	115,258	0.00	EUR 100,000	Brisa Concessao Rodoviaria SA, 1.875%, 30/04/25	115,332	0.01
EUR 100,000	Equinor ASA, 1.250%, 17/02/27	118,930	0.00	EUR 100,000	NOS SGPS SA, 1.125%, 02/05/23	113,395	0.00
USD 300,000	Equinor ASA, 3.625%, 10/09/28	347,403	0.01	<b>Total Portugal</b>		<b>694,977</b>	<b>0.02</b>
GBP 100,000	Equinor ASA, 4.250%, 10/04/41	178,165	0.01	Qatar			
USD 150,000	Equinor ASA, 4.250%, 23/11/41	181,926	0.01	USD 14,125	Ras Laffan Liquefied Natural Gas Co Ltd II, 5.298%, 30/09/20	14,224	0.00
USD 300,000	Equinor ASA, 3.250%, 18/11/49	319,761	0.01	<b>Total Qatar</b>		<b>14,224</b>	<b>0.00</b>
USD 300,000	Equinor ASA, 3.700%, 06/04/50	342,084	0.01				
EUR 100,000	Santander Consumer Bank AS, 0.125%, 25/02/25	107,817	0.00				
EUR 200,000	Sparebank 1 Boligkreditt, 0.375%, 19/06/23	229,284	0.01				
EUR 100,000	SpareBank 1 Boligkreditt AS, 3.375%, 07/09/21	117,338	0.00				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Saudi Arabia				Spain (continued)			
USD 300,000	Riyad Bank, 3.174%, 25/02/30	299,784	0.01	EUR 100,000	Abertis Infraestructuras SA, 1.875%, 26/03/32	102,371	0.00
USD 200,000	Saudi Arabian Oil Co, 2.750%, 16/04/22	204,358	0.00	EUR 100,000	ACS Servicios Comunicaciones y Energia SL, 1.875%, 20/04/26	116,057	0.00
USD 200,000	Saudi Arabian Oil Co, 2.875%, 16/04/24	208,346	0.01	EUR 100,000	Amadeus IT Group SA, 0.875%, 18/09/23	110,647	0.00
USD 250,000	Saudi Arabian Oil Co, 4.250%, 16/04/39	279,113	0.01	EUR 100,000	Amadeus IT Group SA, 2.500%, 20/05/24	116,074	0.00
USD 200,000	Saudi Telecom Co, 3.890%, 13/05/29	221,084	0.01	EUR 100,000	Amadeus IT Group SA, 2.875%, 20/05/27	118,595	0.01
<b>Total Saudi Arabia</b>		<b>1,212,685</b>	<b>0.04</b>	EUR 200,000	Ayt Cédulas Cajas Global, 3.750%, 14/12/22	246,397	0.01
Singapore				EUR 200,000	Ayt Cédulas Cajas Global, 4.250%, 25/10/23	257,866	0.01
USD 200,000	BOC Aviation Ltd, 4.375%, 02/05/23	209,898	0.01	EUR 100,000	Banco Bilbao Vizcaya Arg, 0.375%, 15/11/26	110,817	0.00
USD 300,000	BOC Aviation Ltd, 3.500%, 10/10/24	311,454	0.01	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 0.625%, 17/01/22	113,094	0.00
USD 200,000	BOC Aviation Ltd, 3.500%, 18/09/27	204,874	0.01	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 0.750%, 20/01/22	114,124	0.00
USD 300,000	DBS Group Holdings Ltd, 3.300%, 31/12/99	294,282	0.01	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 0.750%, 11/09/22	112,775	0.00
USD 75,000	Flex Ltd, 4.750%, 15/06/25	83,357	0.00	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 0.750%, 30/01/23	124,480	0.01
USD 200,000	GLP Pte Ltd, 3.875%, 04/06/25	198,002	0.00	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 0.625%, 18/03/23	115,025	0.00
USD 200,000	Oil India International Pte Ltd, 4.000%, 21/04/27	201,288	0.00	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 4.000%, 25/02/25	134,713	0.01
EUR 100,000	Oversea-Chinese Banking Corp Ltd, 0.250%, 21/03/22	113,384	0.00	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 0.875%, 22/11/26	240,017	0.01
USD 150,000	Oversea-Chinese Banking Corp Ltd, 4.250%, 19/06/24	163,071	0.00	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 0.500%, 14/01/27	107,472	0.00
USD 200,000	SingTel Group Treasury Pte Ltd, 3.250%, 30/06/25	219,220	0.01	EUR 300,000	Banco Bilbao Vizcaya Argentaria SA, 1.000%, 16/01/30	316,324	0.01
USD 300,000	SingTel Group Treasury Pte Ltd, 1.875%, 10/06/30	297,687	0.01	EUR 200,000	Banco de Sabadell SA, 0.125%, 20/10/23	227,550	0.01
USD 100,000	SP PowerAssets Ltd, 3.250%, 24/11/25	110,550	0.00	EUR 200,000	Banco de Sabadell SA, 0.875%, 22/07/25	214,187	0.01
USD 100,000	SP PowerAssets Ltd, 3.000%, 26/09/27	108,976	0.00	EUR 200,000	Banco de Sabadell SA, 1.000%, 26/04/27	242,441	0.01
USD 250,000	Temasek Financial I Ltd, 2.375%, 23/01/23	260,703	0.01	USD 200,000	Banco Santander SA, 3.125%, 23/02/23	208,146	0.01
USD 250,000	Temasek Financial I Ltd, 3.625%, 01/08/28	293,938	0.01	USD 300,000	Banco Santander SA, 3.848%, 12/04/23	318,981	0.01
GBP 100,000	Temasek Financial I Ltd, 5.125%, 26/07/40	211,674	0.01	GBP 100,000	Banco Santander SA, 2.750%, 12/09/23	128,343	0.01
EUR 200,000	United Overseas Bank Ltd, 0.250%, 11/09/23	228,345	0.01	EUR 100,000	Banco Santander SA, 0.250%, 19/06/24	112,102	0.00
<b>Total Singapore</b>		<b>3,510,703</b>	<b>0.10</b>	GBP 100,000	Banco Santander SA, 1.375%, 31/07/24	123,863	0.01
Spain				EUR 100,000	Banco Santander SA, 1.125%, 27/11/24	119,086	0.01
EUR 100,000	Abertis Infraestructuras SA, 0.625%, 15/07/25	106,033	0.00	EUR 100,000	Banco Santander SA, 1.125%, 17/01/25	113,840	0.00
EUR 100,000	Abertis Infraestructuras SA, 1.000%, 27/02/27	104,290	0.00	EUR 100,000	Banco Santander SA, 2.500%, 18/03/25	117,170	0.00
EUR 100,000	Abertis Infraestructuras SA, 2.375%, 27/09/27	112,937	0.00				
EUR 100,000	Abertis Infraestructuras SA, 1.125%, 26/03/28	102,484	0.00				
EUR 100,000	Abertis Infraestructuras SA, 1.625%, 15/07/29	104,802	0.00				





## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Supranationals (continued)				Supranationals (continued)			
EUR 300,000	African Development Bank, 0.875%, 24/05/28	364,574	0.01	USD 100,000	Council Of Europe Development Bank, 1.375%, 27/02/25	104,186	0.00
USD 200,000	African Export-Import Bank, 4.125%, 20/06/24	205,904	0.01	EUR 100,000	EUROFIMA, 0.250%, 25/04/23	114,276	0.00
USD 200,000	Asian Development Bank, 2.000%, 16/02/22	205,598	0.01	EUR 200,000	EUROFIMA, 0.250%, 09/02/24	228,750	0.01
USD 200,000	Asian Development Bank, 1.875%, 18/02/22	205,184	0.01	CHF 150,000	EUROFIMA, 3.000%, 15/05/26	188,108	0.01
USD 1,000,000	Asian Development Bank, 0.625%, 07/04/22	1,006,400	0.03	USD 150,000	European Bank for Reconstruction & Development, 1.875%, 23/02/22	153,907	0.00
USD 400,000	Asian Development Bank, 1.875%, 19/07/22	413,120	0.01	USD 300,000	European Bank for Reconstruction & Development, 2.125%, 07/03/22	309,231	0.01
EUR 300,000	Asian Development Bank, 0.200%, 25/05/23	342,804	0.01	GBP 200,000	European Bank for Reconstruction & Development, 1.250%, 15/12/22	253,412	0.01
AUD 500,000	Asian Development Bank, 4.500%, 05/09/23	386,651	0.01	USD 100,000	European Bank for Reconstruction & Development, 2.750%, 07/03/23	106,527	0.00
USD 200,000	Asian Development Bank, 2.625%, 30/01/24	216,138	0.01	AUD 200,000	European Investment Bank, 6.250%, 08/06/21	145,206	0.00
NZD 200,000	Asian Development Bank, 3.500%, 30/05/24	142,659	0.00	USD 300,000	European Investment Bank, 1.375%, 15/09/21	304,062	0.01
USD 200,000	Asian Development Bank, 1.500%, 18/10/24	209,310	0.01	EUR 200,000	European Investment Bank, 1.375%, 15/09/21	229,936	0.01
GBP 100,000	Asian Development Bank, 1.125%, 15/12/25	129,219	0.00	EUR 100,000	European Investment Bank, 2.750%, 15/09/21	116,824	0.00
USD 200,000	Asian Development Bank, 2.625%, 12/01/27	224,974	0.01	USD 150,000	European Investment Bank, 2.875%, 15/12/21	155,748	0.00
USD 200,000	Asian Development Bank, 2.375%, 10/08/27	223,226	0.01	EUR 300,000	European Investment Bank, 0.375%, 15/03/22	342,505	0.01
USD 500,000	Asian Development Bank, 2.750%, 19/01/28	574,105	0.02	USD 150,000	European Investment Bank, 2.625%, 20/05/22	156,711	0.00
USD 300,000	Asian Development Bank, 1.875%, 24/01/30	326,823	0.01	USD 500,000	European Investment Bank, 1.375%, 06/09/22	512,275	0.01
EUR 100,000	Asian Development Bank, 1.400%, 06/02/37	136,720	0.00	EUR 600,000	European Investment Bank, 3.000%, 28/09/22	728,778	0.02
USD 300,000	Asian Infrastructure Investment Bank, 2.250%, 16/05/24	320,940	0.01	EUR 200,000	European Investment Bank, 2.250%, 14/10/22	239,393	0.01
EUR 200,000	Corp Andina de Fomento, 0.500%, 25/01/22	223,343	0.01	GBP 200,000	European Investment Bank, 2.500%, 31/10/22	260,761	0.01
USD 100,000	Corp Andina de Fomento, 3.250%, 11/02/22	102,639	0.00	AUD 400,000	European Investment Bank, 2.700%, 12/01/23	290,250	0.01
USD 300,000	Corp Andina de Fomento, 4.375%, 15/06/22	315,252	0.01	EUR 200,000	European Investment Bank, 1.625%, 15/03/23	238,312	0.01
EUR 100,000	Council Of Europe Development Bank, 2.875%, 31/08/21	116,728	0.00	USD 500,000	European Investment Bank, 2.500%, 15/03/23	530,115	0.02
GBP 200,000	Council Of Europe Development Bank, 1.125%, 17/03/22	250,975	0.01	EUR 200,000	European Investment Bank, 2.000%, 14/04/23	241,596	0.01
USD 100,000	Council Of Europe Development Bank, 1.750%, 26/09/22	103,272	0.00	CHF 200,000	European Investment Bank, 1.125%, 26/04/23	220,643	0.01
EUR 100,000	Council Of Europe Development Bank, 0.375%, 27/10/22	114,538	0.00	EUR 500,000	European Investment Bank, zero coupon, 23/05/23	571,577	0.02
USD 120,000	Council Of Europe Development Bank, 2.500%, 27/02/24	129,263	0.00	USD 100,000	European Investment Bank, 2.875%, 15/08/23	108,064	0.00
EUR 100,000	Council Of Europe Development Bank, 0.125%, 10/04/24	114,805	0.00	EUR 200,000	European Investment Bank, zero coupon, 16/10/23	229,055	0.01
EUR 100,000	Council Of Europe Development Bank, 1.750%, 24/04/24	121,835	0.00	EUR 200,000	European Investment Bank, 0.500%, 15/11/23	233,312	0.01
				USD 150,000	European Investment Bank, 3.125%, 14/12/23	164,557	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Supranationals (continued)				Supranationals (continued)			
EUR 400,000	European Investment Bank, 0.050%, 15/12/23	459,620	0.01	USD 200,000	European Investment Bank, 2.375%, 24/05/27	223,408	0.01
AUD 600,000	European Investment Bank, 1.450%, 25/01/24	424,497	0.01	GBP 200,000	European Investment Bank, 0.750%, 22/07/27	253,612	0.01
EUR 200,000	European Investment Bank, zero coupon, 15/03/24	229,711	0.01	EUR 300,000	European Investment Bank, 0.875%, 14/01/28	371,546	0.01
USD 210,000	European Investment Bank, 2.625%, 15/03/24	227,674	0.01	EUR 500,000	European Investment Bank, zero coupon, 15/05/28	581,337	0.02
EUR 400,000	European Investment Bank, 0.050%, 24/05/24	460,680	0.01	EUR 300,000	European Investment Bank, 0.625%, 22/01/29	367,718	0.01
USD 400,000	European Investment Bank, 2.250%, 24/06/24	430,040	0.01	GBP 200,000	European Investment Bank, 4.500%, 07/06/29	333,313	0.01
EUR 300,000	European Investment Bank, 0.200%, 15/07/24	347,892	0.01	EUR 100,000	European Investment Bank, 0.125%, 20/06/29	117,761	0.00
CAD 400,000	European Investment Bank, 1.750%, 30/07/24	306,047	0.01	EUR 200,000	European Investment Bank, 0.250%, 14/09/29	238,200	0.01
EUR 300,000	European Investment Bank, 0.875%, 13/09/24	357,785	0.01	USD 190,000	European Investment Bank, 1.625%, 09/10/29	203,429	0.01
EUR 200,000	European Investment Bank, 0.250%, 14/10/24	232,732	0.01	EUR 500,000	European Investment Bank, 0.050%, 16/01/30	583,549	0.02
USD 200,000	European Investment Bank, 2.500%, 15/10/24	217,974	0.01	EUR 370,000	European Investment Bank, 4.000%, 15/04/30	595,863	0.02
GBP 100,000	European Investment Bank, 0.750%, 15/11/24	126,611	0.00	EUR 300,000	European Investment Bank, 2.750%, 13/09/30	443,531	0.01
USD 100,000	European Investment Bank, 1.875%, 10/02/25	106,640	0.00	EUR 200,000	European Investment Bank, 1.000%, 14/03/31	255,022	0.01
GBP 200,000	European Investment Bank, 1.375%, 07/03/25	260,292	0.01	EUR 200,000	European Investment Bank, 1.000%, 14/04/32	256,714	0.01
USD 300,000	European Investment Bank, 1.625%, 14/03/25	316,758	0.01	EUR 300,000	European Investment Bank, 1.125%, 13/04/33	391,776	0.01
EUR 400,000	European Investment Bank, zero coupon, 25/03/25	461,579	0.01	EUR 100,000	European Investment Bank, 3.000%, 14/10/33	158,690	0.00
GBP 90,000	European Investment Bank, 5.500%, 15/04/25	139,021	0.00	EUR 600,000	European Investment Bank, 0.050%, 13/10/34	683,891	0.02
USD 500,000	European Investment Bank, 2.875%, 13/06/25	559,395	0.02	EUR 100,000	European Investment Bank, 2.625%, 15/03/35	157,009	0.00
EUR 500,000	European Investment Bank, 0.375%, 16/07/25	588,295	0.02	USD 200,000	European Investment Bank, 4.875%, 15/02/36	304,392	0.01
EUR 300,000	European Investment Bank, 2.750%, 15/09/25	395,907	0.01	EUR 150,000	European Investment Bank, 1.125%, 15/09/36	199,652	0.01
EUR 200,000	European Investment Bank, 4.500%, 15/10/25	285,772	0.01	GBP 100,000	European Investment Bank, 3.875%, 08/06/37	183,033	0.00
EUR 300,000	European Investment Bank, zero coupon, 13/03/26	347,636	0.01	EUR 146,000	European Investment Bank, 4.000%, 15/10/37	278,935	0.01
EUR 100,000	European Investment Bank, 0.375%, 14/04/26	118,376	0.00	EUR 100,000	European Investment Bank, 0.500%, 13/11/37	122,462	0.00
EUR 300,000	European Investment Bank, 0.375%, 15/05/26	355,362	0.01	EUR 100,000	European Investment Bank, 3.625%, 14/03/42	198,755	0.01
PLN 1,000,000	European Investment Bank, 2.750%, 25/08/26	278,005	0.01	EUR 100,000	European Investment Bank, 1.000%, 14/11/42	136,225	0.00
EUR 300,000	European Investment Bank, 0.100%, 15/10/26	350,433	0.01	GBP 100,000	European Investment Bank, 4.500%, 07/03/44	217,032	0.01
EUR 200,000	European Investment Bank, 0.500%, 15/01/27	239,864	0.01	EUR 200,000	European Investment Bank, 1.500%, 15/11/47	303,846	0.01
EUR 200,000	European Investment Bank, 3.500%, 15/04/27	287,037	0.01	EUR 100,000	European Investment Bank, 1.500%, 16/10/48	152,140	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Supranationals (continued)				Supranationals (continued)			
GBP 50,000	European Investment Bank, 4.625%, 12/10/54	128,868	0.00	EUR 200,000	European Union, 1.125%, 04/04/36	262,557	0.01
EUR 300,000	European Stability Mechanism, zero coupon, 17/01/22	339,661	0.01	EUR 100,000	European Union, 3.750%, 04/04/42	198,501	0.01
EUR 300,000	European Stability Mechanism, zero coupon, 18/10/22	341,022	0.01	USD 100,000	Inter-American Development Bank, 1.250%, 14/09/21	101,174	0.00
EUR 500,000	European Stability Mechanism, 0.100%, 31/07/23	572,284	0.02	USD 250,000	Inter-American Development Bank, 1.750%, 14/04/22	256,555	0.01
EUR 400,000	European Stability Mechanism, 0.125%, 22/04/24	460,128	0.01	USD 200,000	Inter-American Development Bank, 1.750%, 14/09/22	206,458	0.01
EUR 300,000	European Stability Mechanism, zero coupon, 14/03/25	344,782	0.01	USD 150,000	Inter-American Development Bank, 3.000%, 26/09/22	159,046	0.00
EUR 500,000	European Stability Mechanism, 0.500%, 02/03/26	592,057	0.02	USD 1,000,000	Inter-American Development Bank, 0.500%, 24/05/23	1,006,370	0.03
EUR 300,000	European Stability Mechanism, 0.750%, 15/03/27	363,271	0.01	USD 500,000	Inter-American Development Bank, 2.625%, 16/01/24	539,890	0.02
EUR 300,000	European Stability Mechanism, 0.500%, 05/03/29	360,713	0.01	USD 200,000	Inter-American Development Bank, 3.000%, 21/02/24	219,026	0.01
EUR 500,000	European Stability Mechanism, 0.010%, 04/03/30	574,980	0.02	AUD 100,000	Inter-American Development Bank, 4.750%, 27/08/24	80,236	0.00
EUR 100,000	European Stability Mechanism, 1.125%, 03/05/32	128,728	0.00	CAD 500,000	Inter-American Development Bank, 1.700%, 10/10/24	382,496	0.01
EUR 100,000	European Stability Mechanism, 1.200%, 23/05/33	130,344	0.00	GBP 200,000	Inter-American Development Bank, 1.375%, 15/12/24	259,493	0.01
EUR 100,000	European Stability Mechanism, 1.625%, 17/11/36	140,935	0.00	USD 500,000	Inter-American Development Bank, 1.750%, 14/03/25	529,900	0.02
EUR 100,000	European Stability Mechanism, 0.875%, 18/07/42	127,949	0.00	GBP 200,000	Inter-American Development Bank, 1.250%, 15/12/25	259,842	0.01
EUR 100,000	European Stability Mechanism, 1.750%, 20/10/45	153,838	0.00	USD 100,000	Inter-American Development Bank, 2.375%, 07/07/27	111,321	0.00
EUR 100,000	European Stability Mechanism, 1.800%, 02/11/46	156,492	0.00	USD 200,000	Inter-American Development Bank, 3.125%, 18/09/28	236,392	0.01
EUR 300,000	European Stability Mechanism, 1.850%, 01/12/55	498,813	0.01	USD 100,000	International Bank for Reconstruction & Development, 1.375%, 20/09/21	101,373	0.00
EUR 200,000	European Union, 3.500%, 04/06/21	232,953	0.01	USD 100,000	International Bank for Reconstruction & Development, 2.125%, 13/12/21	102,706	0.00
EUR 250,000	European Union, 2.750%, 04/04/22	297,009	0.01	AUD 200,000	International Bank for Reconstruction & Development, 2.800%, 12/01/22	142,620	0.00
EUR 400,000	European Union, 0.625%, 04/11/23	466,179	0.01	CAD 200,000	International Bank for Reconstruction & Development, 2.200%, 18/01/22	150,868	0.00
EUR 200,000	European Union, 1.875%, 04/04/24	244,631	0.01	NZD 300,000	International Bank for Reconstruction & Development, 3.375%, 25/01/22	201,798	0.01
EUR 200,000	European Union, 0.500%, 04/04/25	234,864	0.01	USD 100,000	International Bank for Reconstruction & Development, 2.000%, 26/01/22	102,708	0.00
EUR 300,000	European Union, 2.875%, 04/04/28	420,918	0.01	USD 150,000	International Bank for Reconstruction & Development, 1.625%, 10/02/22	153,299	0.00
EUR 50,000	European Union, 1.375%, 04/10/29	64,537	0.00	USD 750,000	International Bank for Reconstruction & Development, 2.125%, 01/07/22	777,832	0.02
EUR 200,000	European Union, 0.750%, 04/04/31	245,923	0.01				
EUR 100,000	European Union, 3.375%, 04/04/32	157,989	0.00				
EUR 400,000	European Union, 1.250%, 04/04/33	523,330	0.01				
EUR 100,000	European Union, 1.500%, 04/10/35	137,047	0.00				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Supranationals (continued)				Supranationals (continued)			
AUD 300,000	International Bank for Reconstruction & Development, 2.600%, 20/09/22	216,186	0.01	EUR 200,000	International Bank for Reconstruction & Development, zero coupon, 21/02/30	227,622	0.01
USD 75,000	International Bank for Reconstruction & Development, 7.625%, 19/01/23	88,897	0.00	EUR 100,000	International Bank for Reconstruction & Development, 0.500%, 16/04/30	119,384	0.00
USD 200,000	International Bank for Reconstruction & Development, 2.125%, 13/02/23	209,556	0.01	EUR 300,000	International Bank for Reconstruction & Development, 0.500%, 21/06/35	358,611	0.01
USD 300,000	International Bank for Reconstruction & Development, 1.875%, 19/06/23	313,998	0.01	USD 300,000	International Finance Corp, 1.125%, 20/07/21	302,679	0.01
USD 500,000	International Bank for Reconstruction & Development, 3.000%, 27/09/23	543,395	0.02	AUD 200,000	International Finance Corp, 2.800%, 15/08/22	144,442	0.00
GBP 100,000	International Bank for Reconstruction & Development, 0.625%, 15/12/23	125,380	0.00	USD 500,000	International Finance Corp, 2.875%, 31/07/23	539,445	0.02
AUD 100,000	International Bank for Reconstruction & Development, 2.200%, 27/02/24	72,743	0.00	AUD 300,000	International Finance Corp, 1.450%, 22/07/24	212,740	0.01
USD 500,000	International Bank for Reconstruction & Development, 2.500%, 19/03/24	539,930	0.02	AUD 200,000	International Finance Corp, 4.000%, 03/04/25	158,560	0.00
CAD 200,000	International Bank for Reconstruction & Development, 1.800%, 26/07/24	153,336	0.00	USD 300,000	Nordic Investment Bank, 1.250%, 02/08/21	303,090	0.01
USD 300,000	International Bank for Reconstruction & Development, 1.500%, 28/08/24	313,599	0.01	GBP 300,000	Nordic Investment Bank, 1.125%, 16/03/22	376,459	0.01
USD 200,000	International Bank for Reconstruction & Development, 2.500%, 25/11/24	218,178	0.01	USD 200,000	Nordic Investment Bank, 0.375%, 19/05/23	200,560	0.01
GBP 200,000	International Bank for Reconstruction & Development, 0.875%, 13/12/24	254,242	0.01	EUR 200,000	Nordic Investment Bank, 0.500%, 03/11/25	235,194	0.01
USD 200,000	International Bank for Reconstruction & Development, 1.625%, 15/01/25	210,726	0.01	<b>Total Supranationals</b>		<b>57,510,588</b>	<b>1.67</b>
CAD 200,000	International Bank for Reconstruction & Development, 1.900%, 16/01/25	154,577	0.00	<b>Sweden</b>			
USD 2,000,000	International Bank for Reconstruction & Development, 0.625%, 22/04/25	2,015,500	0.06	EUR 100,000	Akelius Residential Property AB, 1.125%, 14/03/24	111,700	0.00
USD 300,000	International Bank for Reconstruction & Development, 2.500%, 29/07/25	330,348	0.01	EUR 100,000	Akzo Nobel NV, 2.625%, 27/07/22	118,231	0.01
EUR 200,000	International Bank for Reconstruction & Development, 0.625%, 22/11/27	239,031	0.01	SEK 2,000,000	Danske Hypotek AB, 1.000%, 20/12/23	221,103	0.01
EUR 200,000	International Bank for Reconstruction & Development, 0.010%, 24/04/28	228,707	0.01	EUR 100,000	Essity AB, 1.125%, 27/03/24	115,604	0.00
USD 500,000	International Bank for Reconstruction & Development, 1.750%, 23/10/29	539,855	0.02	EUR 100,000	Essity AB, 1.625%, 30/03/27	120,019	0.01
				EUR 100,000	Fastighets AB Balder, 1.875%, 23/01/26	111,946	0.00
				EUR 200,000	Heimstaden Bostad AB, 2.125%, 05/09/23	229,859	0.01
				EUR 100,000	Investor AB, 1.500%, 12/09/30	120,912	0.01
				EUR 100,000	Lansforsakringar Bank AB, 0.125%, 19/02/25	110,260	0.00
				SEK 4,000,000	Lansforsakringar Hypotek AB, 2.250%, 21/09/22	450,295	0.01
				EUR 100,000	Lansforsakringar Hypotek AB, 0.250%, 12/04/23	114,054	0.00
				EUR 100,000	Lansforsakringar Hypotek AB, 0.375%, 14/03/24	115,024	0.00
				SEK 1,000,000	Lansforsakringar Hypotek AB, 1.500%, 18/09/24	113,180	0.00
				EUR 100,000	Molnlycke Holding AB, 1.750%, 28/02/24	116,331	0.00
				GBP 100,000	Nordea Bank Abp, 2.375%, 02/06/22	127,698	0.01
				EUR 100,000	Nordea Bank Abp, 0.300%, 30/06/22	113,135	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Sweden (continued)				Sweden (continued)			
EUR 100,000	Nordea Bank Abp, 3.250%, 05/07/22	119,742	0.01	USD 300,000	Svensk Exportkredit AB, 1.625%, 14/11/22	308,625	0.01
USD 300,000	Nordea Bank Abp, 4.250%, 21/09/22	319,053	0.01	USD 250,000	Svenska Handelsbanken AB, 1.875%, 07/09/21	254,150	0.01
SEK 6,000,000	Nordea Hypotek AB, 1.000%, 08/04/22	655,130	0.02	EUR 300,000	Svenska Handelsbanken AB, 0.250%, 28/02/22	338,529	0.01
SEK 2,000,000	Nordea Hypotek AB, 1.250%, 20/09/23	222,488	0.01	EUR 100,000	Svenska Handelsbanken AB, 1.125%, 14/12/22	115,508	0.00
SEK 4,000,000	Nordea Hypotek AB, 1.000%, 18/09/24	443,726	0.01	EUR 100,000	Svenska Handelsbanken AB, 0.500%, 21/03/23	113,944	0.00
EUR 200,000	Samhallsbyggnadsbolaget i Norden AB, 1.000%, 12/08/27	207,120	0.01	EUR 100,000	Svenska Handelsbanken AB, 0.050%, 03/09/26	109,709	0.00
EUR 100,000	Securitas AB, 1.125%, 20/02/24	112,872	0.00	EUR 200,000	Sveriges Sakerstallda Obligationer AB, 0.250%, 19/04/23	228,197	0.01
EUR 200,000	Skandinaviska Enskilda, 0.625%, 12/11/29	223,410	0.01	SEK 2,000,000	Sveriges Sakerstallda Obligationer AB, 1.000%, 21/06/23	220,416	0.01
USD 100,000	Skandinaviska Enskilda Banken AB, 1.875%, 13/09/21	101,552	0.00	EUR 100,000	Sveriges Sakerstallda Obligationer AB, 0.375%, 16/02/24	115,126	0.00
EUR 200,000	Skandinaviska Enskilda Banken AB, 0.750%, 16/06/22	229,585	0.01	EUR 200,000	Sveriges Sakerstallda Obligationer AB, 0.500%, 29/01/25	232,827	0.01
USD 300,000	Skandinaviska Enskilda Banken AB, 2.200%, 12/12/22	310,881	0.01	SEK 1,000,000	Sveriges Sakerstallda Obligationer AB, 2.000%, 17/06/26	117,419	0.00
EUR 100,000	Skandinaviska Enskilda Banken AB, 0.625%, 30/01/23	115,070	0.00	EUR 100,000	Sveriges Sakerstallda Obligationer AB, 0.375%, 05/06/29	117,396	0.00
EUR 100,000	Skandinaviska Enskilda Banken AB, 0.500%, 13/03/23	113,769	0.00	SEK 2,000,000	Sveriges Sakerstallda Obligationer AB, 1.000%, 12/06/30	220,914	0.01
EUR 200,000	Skandinaviska Enskilda Banken AB, 0.250%, 19/05/23	226,041	0.01	USD 100,000	Swedbank AB, 2.800%, 14/03/22	103,497	0.00
EUR 100,000	Skandinaviska Enskilda Banken AB, 0.250%, 20/06/24	114,738	0.00	EUR 135,000	Swedbank AB, 1.000%, 01/06/22	154,147	0.01
SEK 2,000,000	Skandinaviska Enskilda Banken AB, 1.000%, 18/12/24	222,056	0.01	EUR 100,000	Swedbank AB, 0.250%, 09/10/24	110,923	0.00
EUR 300,000	Skandinaviska Enskilda Banken AB, 0.375%, 11/02/27	332,939	0.01	EUR 100,000	Swedbank AB, 1.000%, 22/11/27	110,931	0.00
EUR 100,000	Skandinaviska Enskilda Banken AB, 0.750%, 15/11/27	119,976	0.01	EUR 100,000	Swedbank Hypotek AB, 0.375%, 11/03/22	113,754	0.00
EUR 100,000	SKF AB, 0.875%, 15/11/29	111,237	0.00	SEK 4,000,000	Swedbank Hypotek AB, 1.000%, 15/03/23	440,017	0.01
EUR 200,000	Stadshypotek AB, 0.050%, 20/06/22	226,564	0.01	EUR 100,000	Swedbank Hypotek AB, 0.450%, 23/08/23	115,137	0.00
SEK 2,000,000	Stadshypotek AB, 1.500%, 01/06/23	223,475	0.01	SEK 4,000,000	Swedbank Hypotek AB, 1.000%, 18/09/24	443,726	0.01
SEK 5,000,000	Stadshypotek AB, 1.500%, 01/03/24	563,201	0.02	EUR 100,000	Swedbank Hypotek AB, 0.050%, 28/05/25	114,026	0.00
SEK 6,000,000	Stadshypotek AB, 1.500%, 03/12/24	680,253	0.02	SEK 2,000,000	Swedbank Hypotek AB, 1.000%, 18/06/25	222,226	0.01
EUR 100,000	Stadshypotek AB, 0.500%, 11/07/25	116,813	0.00	EUR 100,000	Swedbank Hypotek AB, 0.500%, 05/02/26	116,993	0.00
EUR 300,000	Stadshypotek AB, 0.375%, 13/03/26	349,429	0.01	EUR 100,000	Tele2 AB, 1.125%, 15/05/24	115,625	0.00
EUR 100,000	Stadshypotek AB, 0.125%, 05/10/26	114,962	0.00	EUR 200,000	Telia Co AB, 4.000%, 22/03/22	238,696	0.01
USD 200,000	Svensk Exportkredit AB, 1.625%, 12/09/21	203,020	0.01	EUR 100,000	Telia Co AB, 3.875%, 01/10/25	131,634	0.01
USD 200,000	Svensk Exportkredit AB, 2.375%, 09/03/22	206,744	0.01	EUR 22,000	Vattenfall AB, 5.375%, 29/04/24	29,533	0.00
USD 100,000	Svensk Exportkredit AB, 2.000%, 30/08/22	103,379	0.00	GBP 50,000	Vattenfall AB, 6.875%, 15/04/39	112,393	0.00
				<b>Total Sweden</b>			
				<b>14,664,594</b>			
				<b>0.43</b>			

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Switzerland				Switzerland (continued)			
CHF 100,000	Basler Kantonalbank, 0.300%, 22/06/27	107,534	0.00	CHF 300,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 1.375%, 13/08/27	350,036	0.01
EUR 100,000	Credit Suisse AG, 1.375%, 31/01/22	114,680	0.00	CHF 400,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.375%, 21/03/28	436,617	0.01
USD 405,000	Credit Suisse AG, 1.000%, 05/05/23	407,620	0.01	CHF 500,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.375%, 10/07/28	545,723	0.02
EUR 200,000	Credit Suisse AG, 1.000%, 07/06/23	230,639	0.01	CHF 200,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 1.375%, 20/09/29	238,153	0.01
EUR 100,000	Credit Suisse AG, 1.500%, 10/04/26	121,235	0.00	CHF 300,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.500%, 21/12/29	331,366	0.01
USD 250,000	Credit Suisse Group AG, 3.574%, 09/01/23	258,880	0.01	CHF 300,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 1.000%, 12/05/32	350,698	0.01
USD 200,000	Credit Suisse Group AG, 2.997%, 14/12/23	208,096	0.01	CHF 100,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 1.500%, 14/02/40	132,803	0.00
USD 250,000	Credit Suisse Group AG, 4.207%, 12/06/24	269,588	0.01	CHF 400,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.875%, 20/06/22	432,095	0.01
EUR 100,000	Credit Suisse Group AG, 1.250%, 17/07/25	114,557	0.00	CHF 400,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.010%, 05/02/24	426,029	0.01
USD 250,000	Credit Suisse Group AG, 2.593%, 11/09/25	258,283	0.01	CHF 500,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.125%, 16/04/25	535,861	0.02
GBP 200,000	Credit Suisse Group AG, 2.125%, 12/09/25	251,996	0.01	CHF 200,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.250%, 01/12/25	215,803	0.01
USD 500,000	Credit Suisse Group AG, 2.193%, 05/06/26	507,540	0.01	CHF 200,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 1.375%, 19/03/27	232,385	0.01
USD 200,000	Credit Suisse Group AG, 4.282%, 09/01/28	224,162	0.01	CHF 500,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.500%, 19/05/28	550,699	0.02
EUR 100,000	Credit Suisse Group AG, 0.650%, 14/01/28	109,160	0.00	CHF 400,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.375%, 24/07/28	436,228	0.01
USD 300,000	Credit Suisse Group AG, 3.860%, 12/01/29	330,615	0.01	CHF 200,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.375%, 24/10/28	218,095	0.01
EUR 200,000	Credit Suisse Group AG, 0.650%, 10/09/29	217,945	0.01	CHF 200,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.500%, 20/02/32	221,280	0.01
CHF 300,000	Firmenich International SA, 1.000%, 19/12/23	322,887	0.01	CHF 300,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.700%, 04/03/39	345,997	0.01
CHF 50,000	Flughafen Zurich AG, 1.500%, 17/04/23	54,411	0.00	CHF 100,000	Raiffeisen Schweiz Genossenschaft, 0.350%, 16/02/24	106,261	0.00
CHF 100,000	Helvetia Schweizerische Versicherungsgesellschaft AG, 3.000%, perpetual	109,601	0.00	CHF 100,000	Roche Kapitalmarkt AG, 0.100%, 23/09/24	107,283	0.00
CHF 100,000	LafargeHolcim Ltd, 3.000%, 22/11/22	112,191	0.00	CHF 100,000	SGS SA, 0.250%, 08/05/23	105,604	0.00
CHF 100,000	Luzerner Kantonalbank AG, 0.200%, 11/04/25	106,761	0.00	CHF 200,000	Swisscom AG, 2.625%, 31/08/22	223,764	0.01
CHF 300,000	Nestle SA, 0.750%, 28/06/28	334,956	0.01	EUR 200,000	UBS AG, 0.125%, 05/11/21	225,021	0.01
CHF 100,000	Novartis AG, 0.625%, 13/11/29	111,270	0.00				
CHF 200,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 1.000%, 13/08/21	214,216	0.01				
CHF 200,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, zero coupon, 05/07/22	212,413	0.01				
CHF 400,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, zero coupon, 29/07/24	426,008	0.01				
CHF 700,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.250%, 27/04/26	755,716	0.02				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
Switzerland (continued)				United Kingdom (continued)			
EUR 200,000	UBS AG, 0.250%, 10/01/22	225,313	0.01	USD 50,000	AstraZeneca PLC, 3.375%, 16/11/25	56,078	0.00
EUR 100,000	UBS AG, 4.000%, 08/04/22	120,832	0.00	USD 200,000	AstraZeneca PLC, 3.125%, 12/06/27	221,726	0.01
EUR 200,000	UBS AG, 0.625%, 23/01/23	227,573	0.01	USD 70,000	AstraZeneca PLC, 4.000%, 17/01/29	83,583	0.00
USD 400,000	UBS AG, 4.500%, 26/06/48	557,640	0.02	USD 100,000	AstraZeneca PLC, 6.450%, 15/09/37	150,310	0.01
USD 100,000	UBS Group AG, 2.650%, 01/02/22	102,937	0.00	USD 25,000	AstraZeneca PLC, 4.375%, 16/11/45	32,436	0.00
USD 300,000	UBS Group AG, 2.859%, 15/08/23	310,776	0.01	USD 185,000	AstraZeneca PLC, 4.375%, 17/08/48	244,572	0.01
EUR 400,000	UBS Group AG, 1.500%, 30/11/24	464,000	0.01	EUR 100,000	Aviva PLC, 1.875%, 13/11/27	121,551	0.00
USD 400,000	UBS Group AG, 4.253%, 23/03/28	455,156	0.01	GBP 100,000	Aviva PLC, 6.625%, 03/06/41	128,396	0.00
CHF 300,000	Zuercher Kantonalbank, 0.250%, 27/01/26	321,539	0.01	EUR 100,000	Aviva PLC, 3.375%, 04/12/45	119,402	0.00
<b>Total Switzerland</b>		<b>16,046,527</b>	<b>0.47</b>	GBP 100,000	Aviva PLC, 4.375%, 12/09/49	133,016	0.00
Thailand				GBP 100,000	Aviva PLC, 5.125%, 04/06/50	139,053	0.01
USD 400,000	Kasikornbank PCL, 3.343%, 02/10/31	385,136	0.01	USD 50,000	AXIS Specialty Finance PLC, 4.000%, 06/12/27	52,805	0.00
USD 200,000	PTTEP Treasury Center Co Ltd, 3.903%, 06/12/59	211,078	0.01	EUR 200,000	Babcock International Group PLC, 1.375%, 13/09/27	214,665	0.01
<b>Total Thailand</b>		<b>596,214</b>	<b>0.02</b>	EUR 100,000	Barclays Bank PLC, 6.625%, 30/03/22	122,456	0.00
United Arab Emirates				USD 500,000	Barclays Bank PLC, 1.700%, 12/05/22	509,050	0.02
USD 200,000	Abu Dhabi National Energy Co PJSC, 3.625%, 12/01/23	210,214	0.01	USD 100,000	Barclays PLC, 3.200%, 10/08/21	102,963	0.00
USD 300,000	Abu Dhabi National Energy Co PJSC, 4.875%, 23/04/30	359,742	0.01	EUR 100,000	Barclays PLC, 1.500%, 01/04/22	113,803	0.00
USD 100,000	Acwa Power Management And Investments One Ltd, 5.950%, 15/12/39	106,982	0.00	USD 200,000	Barclays PLC, 3.684%, 10/01/23	207,456	0.01
EUR 100,000	DP World PLC, 2.375%, 25/09/26	108,916	0.00	EUR 100,000	Barclays PLC, 1.500%, 03/09/23	114,886	0.00
USD 300,000	Emirates NBD Bank PJSC, 2.625%, 18/02/25	302,298	0.01	EUR 100,000	Barclays PLC, 1.875%, 08/12/23	116,060	0.00
EUR 100,000	Emirates Telecommunications Group Co PJSC, 1.750%, 18/06/21	113,697	0.00	USD 200,000	Barclays PLC, 3.650%, 16/03/25	216,824	0.01
<b>Total United Arab Emirates</b>		<b>1,201,849</b>	<b>0.03</b>	USD 200,000	Barclays PLC, 3.932%, 07/05/25	215,942	0.01
United Kingdom				EUR 100,000	Barclays PLC, 0.750%, 09/06/25	109,902	0.00
GBP 100,000	Affordable Housing Finance PLC, 2.893%, 11/08/43	162,610	0.01	USD 100,000	Barclays PLC, 4.375%, 12/01/26	112,887	0.00
EUR 100,000	Amcor UK Finance PLC, 1.125%, 23/06/27	113,584	0.00	EUR 100,000	Barclays PLC, 1.375%, 24/01/26	113,124	0.00
GBP 100,000	Anglian Water Services Financing PLC, 4.500%, 05/10/27	148,451	0.01	USD 500,000	Barclays PLC, 2.852%, 07/05/26	521,575	0.02
EUR 200,000	Anglo American Capital PLC, 3.500%, 28/03/22	234,511	0.01	GBP 100,000	Barclays PLC, 3.000%, 08/05/26	128,956	0.00
USD 200,000	Anglo American Capital PLC, 4.125%, 27/09/22	209,230	0.01	GBP 200,000	Barclays PLC, 3.250%, 12/02/27	262,474	0.01
USD 300,000	Anglo American Capital PLC, 4.500%, 15/03/28	328,776	0.01	USD 100,000	Barclays PLC, 4.337%, 10/01/28	111,045	0.00
GBP 100,000	Annington Funding PLC, 3.184%, 12/07/29	134,553	0.00	GBP 100,000	Barclays PLC, 3.250%, 17/01/33	130,208	0.00
GBP 100,000	Annington Funding PLC, 3.685%, 12/07/34	141,350	0.01	USD 100,000	Barclays PLC, 4.950%, 10/01/47	130,827	0.00
USD 200,000	Aon PLC, 4.750%, 15/05/45	253,616	0.01	EUR 100,000	BAT International Finance PLC, 1.000%, 23/05/22	113,141	0.00
GBP 44,080	Aspire Defence Finance PLC, 4.674%, 31/03/40	74,196	0.00	USD 100,000	BAT International Finance PLC, 3.950%, 15/06/25	110,375	0.00
USD 100,000	AstraZeneca PLC, 3.500%, 17/08/23	108,212	0.00	GBP 100,000	BAT International Finance PLC, 4.000%, 04/09/26	138,169	0.01
EUR 100,000	AstraZeneca PLC, 0.750%, 12/05/24	114,926	0.00	EUR 100,000	BAT International Finance PLC, 1.250%, 13/03/27	110,776	0.00
				GBP 60,000	BAT International Finance PLC, 5.750%, 05/07/40	100,633	0.00
				USD 200,000	BG Energy Capital PLC, 4.000%, 15/10/21	207,422	0.01
				EUR 100,000	BG Energy Capital PLC, 1.250%, 21/11/22	114,256	0.00



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
GBP 70,000	BG Energy Capital PLC, 5.125%, 01/12/25	106,097	0.00	GBP 100,000	Cadent Finance PLC, 2.125%, 22/09/28	130,759	0.00
USD 125,000	BP Capital Markets PLC, 3.561%, 01/11/21	129,791	0.00	GBP 9,586	Canary Wharf Finance II PLC, 6.455%, 22/07/30	14,721	0.00
USD 200,000	BP Capital Markets PLC, 3.062%, 17/03/22	207,944	0.01	GBP 150,000	Centrica PLC, 4.375%, 13/03/29	217,513	0.01
EUR 100,000	BP Capital Markets PLC, 1.109%, 16/02/23	114,879	0.00	GBP 100,000	Channel Link Enterprises Finance PLC, 3.848%, 30/06/50	149,225	0.01
USD 400,000	BP Capital Markets PLC, 3.643%, 14/05/23	427,400	0.01	GBP 100,000	Circle Anglia Social Housing PLC, 5.200%, 02/03/44	198,240	0.01
GBP 100,000	BP Capital Markets PLC, 1.177%, 12/08/23	124,855	0.00	EUR 100,000	Coca-Cola European Partners PLC, 1.750%, 26/05/28	121,754	0.00
USD 200,000	BP Capital Markets PLC, 3.994%, 26/09/23	219,546	0.01	EUR 100,000	Coca-Cola European Partners PLC, 0.700%, 12/09/31	109,190	0.00
USD 200,000	BP Capital Markets PLC, 3.814%, 10/02/24	219,648	0.01	GBP 100,000	Community Finance Co 1 PLC, 5.017%, 31/07/34	171,887	0.01
EUR 100,000	BP Capital Markets PLC, 1.876%, 07/04/24	117,909	0.00	GBP 100,000	Compass Group PLC, 2.000%, 03/07/29	127,822	0.00
EUR 300,000	BP Capital Markets PLC, 1.953%, 03/03/25	357,637	0.01	GBP 100,000	Coventry Building Society, 1.875%, 24/10/23	127,486	0.00
EUR 100,000	BP Capital Markets PLC, 1.077%, 26/06/25	114,587	0.00	EUR 100,000	Coventry Building Society, 0.500%, 12/01/24	114,511	0.00
USD 100,000	BP Capital Markets PLC, 3.279%, 19/09/27	109,094	0.00	GBP 52,703	CTRL Section 1 Finance PLC, 5.234%, 02/05/35	90,117	0.00
EUR 100,000	BP Capital Markets PLC, 0.831%, 08/11/27	110,732	0.00	USD 200,000	Diageo Capital PLC, 2.125%, 24/10/24	210,128	0.01
EUR 100,000	BP Capital Markets PLC, 2.519%, 07/04/28	123,637	0.00	USD 200,000	Diageo Capital PLC, 2.375%, 24/10/29	213,078	0.01
EUR 100,000	BP Capital Markets PLC, 1.637%, 26/06/29	116,409	0.00	USD 35,000	Diageo Capital PLC, 5.875%, 30/09/36	49,685	0.00
EUR 100,000	BP Capital Markets PLC, 1.231%, 08/05/31	111,059	0.00	EUR 100,000	Diageo Finance PLC, 0.500%, 19/06/24	113,674	0.00
EUR 100,000	BP Capital Markets PLC, 2.822%, 07/04/32	129,116	0.00	GBP 100,000	Diageo Finance PLC, 1.750%, 12/10/26	129,292	0.00
EUR 100,000	BP Capital Markets PLC, 1.104%, 15/11/34	106,271	0.00	EUR 200,000	Diageo Finance PLC, 1.875%, 27/03/27	246,442	0.01
EUR 100,000	British Telecommunications PLC, 0.500%, 23/06/22	112,806	0.00	EUR 100,000	DS Smith PLC, 1.375%, 26/07/24	113,050	0.00
EUR 200,000	British Telecommunications PLC, 1.125%, 10/03/23	229,071	0.01	EUR 100,000	DS Smith PLC, 0.875%, 12/09/26	108,641	0.00
EUR 100,000	British Telecommunications PLC, 0.500%, 12/09/25	111,423	0.00	GBP 100,000	DWR Cymru Financing UK PLC, 1.625%, 31/03/26	124,185	0.00
USD 200,000	British Telecommunications PLC, 5.125%, 04/12/28	247,126	0.01	GBP 100,000	DWR Cymru Financing UK PLC, 1.375%, 31/03/33	123,926	0.00
EUR 100,000	British Telecommunications PLC, 1.125%, 12/09/29	112,743	0.00	GBP 100,000	Eastern Power Networks PLC, 4.750%, 30/09/21	129,612	0.00
USD 125,000	British Telecommunications PLC, 9.625%, 15/12/30	203,808	0.01	EUR 100,000	easyJet PLC, 1.125%, 18/10/23	98,054	0.00
GBP 100,000	British Telecommunications PLC, 3.125%, 21/11/31	136,347	0.00	GBP 100,000	Eversholt Funding PLC, 6.697%, 22/02/35	160,220	0.01
GBP 100,000	Broadgate Financing PLC, 4.999%, 05/10/31	148,277	0.01	GBP 100,000	Experian Finance PLC, 2.125%, 27/09/24	129,296	0.00
GBP 100,000	BUPA Finance PLC, 5.000%, 25/04/23	131,035	0.00	USD 300,000	Experian Finance PLC, 2.750%, 08/03/30	319,179	0.01
GBP 100,000	Cadent Finance PLC, 1.125%, 22/09/21	123,902	0.00	GBP 100,000	Firstgroup PLC, 5.250%, 29/11/22	125,350	0.00
				EUR 100,000	G4S International Finance PLC, 1.875%, 24/05/25	109,436	0.00
				EUR 100,000	GlaxoSmithKline Capital PLC, zero coupon, 23/09/23	111,920	0.00
				EUR 18,000	GlaxoSmithKline Capital PLC, 4.000%, 16/06/25	24,052	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
EUR 100,000	GlaxoSmithKline Capital PLC, 1.250%, 21/05/26	118,971	0.00	USD 200,000	HSBC Holdings PLC, 6.500%, 02/05/36	270,346	0.01
GBP 100,000	GlaxoSmithKline Capital PLC, 3.375%, 20/12/27	145,502	0.01	GBP 100,000	HSBC Holdings PLC, 6.000%, 29/03/40	157,749	0.01
EUR 100,000	GlaxoSmithKline Capital PLC, 1.750%, 21/05/30	125,961	0.00	USD 300,000	HSBC Holdings PLC, 6.100%, 14/01/42	426,399	0.01
GBP 100,000	GlaxoSmithKline Capital PLC, 1.625%, 12/05/35	125,945	0.00	GBP 100,000	Imperial Brands Finance PLC, 9.000%, 17/02/22	139,164	0.01
GBP 150,000	GlaxoSmithKline Capital PLC, 4.250%, 18/12/45	282,925	0.01	USD 200,000	Imperial Brands Finance PLC, 4.250%, 21/07/25	220,170	0.01
GBP 82,300	Greene King Finance PLC, 4.064%, 15/03/35	104,847	0.00	EUR 200,000	Imperial Brands Finance PLC, 2.125%, 12/02/27	230,151	0.01
GBP 100,000	Hammerson PLC, 3.500%, 27/10/25	110,044	0.00	EUR 100,000	Informa PLC, 1.250%, 22/04/28	102,224	0.00
GBP 100,000	High Speed Rail Finance 1 PLC, 4.375%, 01/11/38	166,565	0.01	GBP 100,000	InterContinental Hotels Group PLC, 2.125%, 24/08/26	117,273	0.00
USD 200,000	HSBC Holdings PLC, 2.650%, 05/01/22	205,540	0.01	EUR 100,000	InterContinental Hotels Group PLC, 2.125%, 15/05/27	108,359	0.00
USD 130,000	HSBC Holdings PLC, 4.875%, 14/01/22	138,259	0.01	USD 100,000	Invesco Finance PLC, 3.750%, 15/01/26	109,728	0.00
EUR 100,000	HSBC Holdings PLC, 1.500%, 15/03/22	114,804	0.00	GBP 40,154	Juturna European Loan Conduit No 16 PLC, 5.064%, 10/08/33	62,590	0.00
USD 50,000	HSBC Holdings PLC, 4.000%, 30/03/22	52,804	0.00	GBP 100,000	Land Securities Capital Markets PLC, 2.625%, 22/09/37	136,360	0.00
GBP 100,000	HSBC Holdings PLC, 2.175%, 27/06/23	124,834	0.00	GBP 50,000	LCR Finance PLC, 4.500%, 07/12/28	81,804	0.00
USD 300,000	HSBC Holdings PLC, 3.033%, 22/11/23	313,140	0.01	GBP 150,000	LCR Finance PLC, 5.100%, 07/03/51	386,703	0.01
EUR 200,000	HSBC Holdings PLC, 0.875%, 06/09/24	229,019	0.01	EUR 100,000	Leeds Building Society, 0.500%, 03/07/24	115,049	0.00
USD 200,000	HSBC Holdings PLC, 3.803%, 11/03/25	215,958	0.01	GBP 100,000	Legal & General Group PLC, 5.375%, 27/10/45	136,515	0.00
EUR 200,000	HSBC Holdings PLC, 3.000%, 30/06/25	248,144	0.01	GBP 100,000	Liberty Living Finance PLC, 3.375%, 28/11/29	122,982	0.00
USD 200,000	HSBC Holdings PLC, 4.300%, 08/03/26	225,764	0.01	GBP 100,000	Lloyds Bank Corporate Markets PLC, 1.750%, 11/07/24	125,206	0.00
USD 200,000	HSBC Holdings PLC, 3.900%, 25/05/26	222,118	0.01	EUR 100,000	Lloyds Bank Corporate Markets PLC, 0.375%, 28/01/25	110,638	0.00
USD 200,000	HSBC Holdings PLC, 2.099%, 04/06/26	202,064	0.01	GBP 100,000	Lloyds Bank PLC, 1.750%, 31/03/22	126,411	0.00
GBP 100,000	HSBC Holdings PLC, 2.256%, 13/11/26	125,539	0.00	EUR 100,000	Lloyds Bank PLC, 4.875%, 13/01/23	127,062	0.00
USD 250,000	HSBC Holdings PLC, 4.375%, 23/11/26	278,277	0.01	EUR 100,000	Lloyds Bank PLC, 0.500%, 11/04/23	114,829	0.00
USD 600,000	HSBC Holdings PLC, 4.041%, 13/03/28	662,220	0.02	GBP 100,000	Lloyds Bank PLC, 7.625%, 22/04/25	152,819	0.01
GBP 300,000	HSBC Holdings PLC, 3.000%, 22/07/28	392,691	0.01	EUR 600,000	Lloyds Bank PLC, 0.125%, 18/06/26	684,325	0.02
GBP 100,000	HSBC Holdings PLC, 2.625%, 16/08/28	128,715	0.00	GBP 100,000	Lloyds Bank PLC, 4.875%, 30/03/27	156,753	0.01
GBP 150,000	HSBC Holdings PLC, 6.750%, 11/09/28	237,610	0.01	GBP 100,000	Lloyds Bank PLC, 6.000%, 08/02/29	175,170	0.01
USD 200,000	HSBC Holdings PLC, 4.583%, 19/06/29	230,620	0.01	GBP 100,000	Lloyds Bank PLC, 6.500%, 17/09/40	212,782	0.01
USD 200,000	HSBC Holdings PLC, 2.848%, 04/06/31	204,330	0.01	EUR 100,000	Lloyds Banking Group PLC, 0.750%, 09/11/21	112,765	0.00
				USD 300,000	Lloyds Banking Group PLC, 3.000%, 11/01/22	309,558	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
USD 200,000	Lloyds Banking Group PLC, 2.858%, 17/03/23	206,022	0.01	EUR 200,000	Nationwide Building Society, 2.250%, 25/06/29	269,639	0.01
USD 200,000	Lloyds Banking Group PLC, 4.050%, 16/08/23	217,212	0.01	EUR 100,000	Nationwide Building Society, 2.000%, 25/07/29	112,379	0.00
EUR 200,000	Lloyds Banking Group PLC, 0.625%, 15/01/24	223,327	0.01	EUR 200,000	Natwest Markets PLC, 0.625%, 02/03/22	223,747	0.01
USD 200,000	Lloyds Banking Group PLC, 3.900%, 12/03/24	217,428	0.01	EUR 100,000	Natwest Markets PLC, 1.125%, 14/06/23	112,864	0.00
USD 200,000	Lloyds Banking Group PLC, 4.582%, 10/12/25	221,902	0.01	USD 200,000	NatWest Markets PLC, 3.625%, 29/09/22	209,528	0.01
USD 200,000	Lloyds Banking Group PLC, 4.650%, 24/03/26	223,924	0.01	GBP 70,000	Network Rail Infrastructure Finance PLC, 4.750%, 22/01/24	100,252	0.00
USD 100,000	Lloyds Banking Group PLC, 3.750%, 11/01/27	110,557	0.00	GBP 150,000	Network Rail Infrastructure Finance PLC, 4.375%, 09/12/30	257,119	0.01
EUR 200,000	Lloyds Banking Group PLC, 1.750%, 07/09/28	223,826	0.01	GBP 100,000	NGG Finance PLC, 5.625%, 18/06/73	138,412	0.01
USD 300,000	Lloyds Banking Group PLC, 3.574%, 07/11/28	326,601	0.01	GBP 100,000	Northumbrian Water Finance PLC, 5.125%, 23/01/42	194,650	0.01
GBP 100,000	London & Quadrant Housing Trust, 2.625%, 05/05/26	130,862	0.00	GBP 100,000	Notting Hill Genesis, 4.375%, 20/02/54	180,372	0.01
GBP 100,000	London & Quadrant Housing Trust, 3.125%, 28/02/53	149,552	0.01	EUR 100,000	Omnicom Finance Holdings PLC, 1.400%, 08/07/31	111,251	0.00
EUR 100,000	London Stock Exchange Group PLC, 1.750%, 06/12/27	121,672	0.00	GBP 100,000	Orbit Capital PLC, 3.375%, 14/06/48	153,059	0.01
GBP 26,699	Longstone Finance PLC, 4.791%, 19/04/30	38,554	0.00	GBP 100,000	Peabody Capital No 2 Plc, 4.625%, 12/12/53	200,018	0.01
GBP 100,000	M&G PLC, 6.340%, 19/12/63	137,521	0.01	GBP 100,000	Places for People Homes Ltd, 3.625%, 22/11/28	138,447	0.01
GBP 100,000	Manchester Airport Group Funding PLC, 4.750%, 31/03/34	150,848	0.01	USD 100,000	Reckitt Benckiser Treasury Services PLC, 2.375%, 24/06/22	102,942	0.00
GBP 100,000	Manchester Airport Group Funding PLC, 2.875%, 31/03/39	122,133	0.00	USD 300,000	Reckitt Benckiser Treasury Services PLC, 2.750%, 26/06/24	319,275	0.01
GBP 100,000	Manchester Airport Group Funding PLC, 2.875%, 30/09/44	120,013	0.00	USD 200,000	Reckitt Benckiser Treasury Services PLC, 3.000%, 26/06/27	217,364	0.01
GBP 18,707	Mitchells & Butlers Finance PLC, 5.574%, 15/12/30	25,327	0.00	EUR 100,000	Rentokil Initial PLC, 0.950%, 22/11/24	112,898	0.00
EUR 100,000	Mondi Finance PLC, 1.625%, 27/04/26	117,175	0.00	USD 100,000	Rio Tinto Finance USA PLC, 4.125%, 21/08/42	125,821	0.00
EUR 100,000	Motability Operations Group PLC, 1.625%, 09/06/23	117,556	0.00	EUR 100,000	Rolls-Royce PLC, 0.875%, 09/05/24	101,645	0.00
GBP 100,000	Motability Operations Group PLC, 4.375%, 08/02/27	149,534	0.01	GBP 100,000	Rolls-Royce PLC, 3.375%, 18/06/26	117,347	0.00
GBP 100,000	Motability Operations Group PLC, 2.375%, 03/07/39	138,494	0.01	USD 135,000	Royal Bank of Scotland Group PLC, 6.125%, 15/12/22	147,220	0.01
GBP 100,000	National Westminster Bank PLC, 5.125%, 13/01/24	143,184	0.01	EUR 200,000	Royal Bank of Scotland Group PLC, 2.000%, 08/03/23	228,581	0.01
EUR 100,000	Nationwide Building Society, 0.500%, 23/02/24	115,345	0.00	USD 300,000	Royal Bank of Scotland Group PLC, 3.498%, 15/05/23	311,580	0.01
USD 200,000	Nationwide Building Society, 4.363%, 01/08/24	216,376	0.01	USD 60,000	Royal Bank of Scotland Group PLC, 6.100%, 10/06/23	66,380	0.00
GBP 100,000	Nationwide Building Society, 5.625%, 28/01/26	157,501	0.01	USD 200,000	Royal Bank of Scotland Group PLC, 3.875%, 12/09/23	215,610	0.01
USD 100,000	Nationwide Building Society, 4.000%, 14/09/26	108,118	0.00	USD 120,000	Royal Bank of Scotland Group PLC, 6.000%, 19/12/23	134,420	0.00
EUR 100,000	Nationwide Building Society, 0.625%, 25/03/27	118,013	0.00	USD 300,000	Royal Bank of Scotland Group PLC, 5.125%, 28/05/24	327,363	0.01
EUR 300,000	Nationwide Building Society, 1.125%, 31/05/28	367,651	0.01				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
USD 200,000	Royal Bank of Scotland Group PLC, 4.519%, 25/06/24	217,186	0.01	USD 200,000	Standard Chartered PLC, 2.744%, 10/09/22	202,822	0.01
USD 200,000	Royal Bank of Scotland Group PLC, 4.269%, 22/03/25	217,274	0.01	EUR 100,000	Standard Chartered PLC, 0.750%, 03/10/23	112,173	0.00
GBP 300,000	Royal Bank of Scotland Group PLC, 2.875%, 19/09/26	385,385	0.01	USD 200,000	Standard Chartered PLC, 5.200%, 26/01/24	216,516	0.01
USD 200,000	Royal Bank of Scotland Group PLC, 4.892%, 18/05/29	235,308	0.01	USD 300,000	Standard Chartered PLC, 2.819%, 30/01/26	306,954	0.01
GBP 100,000	Sanctuary Capital PLC, 5.000%, 26/04/47	209,644	0.01	USD 100,000	Standard Chartered PLC, 4.300%, 19/02/27	105,678	0.00
USD 200,000	Santander UK Group Holdings PLC, 2.875%, 05/08/21	204,500	0.01	EUR 100,000	Standard Chartered PLC, 1.625%, 03/10/27	116,620	0.00
USD 200,000	Santander UK Group Holdings PLC, 3.571%, 10/01/23	207,022	0.01	EUR 100,000	Standard Chartered PLC, 0.850%, 27/01/28	110,792	0.00
EUR 100,000	Santander UK Group Holdings PLC, 1.125%, 08/09/23	112,981	0.00	USD 300,000	Standard Chartered PLC, 4.866%, 15/03/33	324,924	0.01
GBP 100,000	Santander UK Group Holdings PLC, 3.625%, 14/01/26	133,959	0.00	GBP 100,000	Standard Chartered PLC, 5.125%, 06/06/34	141,966	0.01
EUR 100,000	Santander UK PLC, 0.250%, 09/08/21	112,972	0.00	USD 215,000	TechnipFMC PLC, 3.450%, 01/10/22	216,828	0.01
EUR 100,000	Santander UK PLC, 0.250%, 21/04/22	113,344	0.00	GBP 35,364	Telereal Securitisation PLC, 5.948%, 10/12/31	53,552	0.00
USD 300,000	Santander UK PLC, 2.100%, 13/01/23	309,129	0.01	EUR 200,000	Tesco Corporate Treasury Services PLC, 1.375%, 24/10/23	229,325	0.01
USD 100,000	Santander UK PLC, 4.000%, 13/03/24	110,198	0.00	GBP 96,378	Tesco Property Finance 3 PLC, 5.744%, 13/04/40	159,319	0.01
EUR 300,000	Santander UK PLC, 0.100%, 12/05/24	340,928	0.01	GBP 100,000	Thames Water Utilities Finance PLC, 3.500%, 25/02/28	139,770	0.01
USD 200,000	Santander UK PLC, 2.875%, 18/06/24	213,100	0.01	GBP 100,000	THFC Funding No 3 PLC, 5.200%, 11/10/43	197,405	0.01
GBP 100,000	Santander UK PLC, 5.750%, 02/03/26	158,493	0.01	GBP 100,000	Transport for London, 3.625%, 15/05/45	174,024	0.01
GBP 100,000	Santander UK PLC, 5.250%, 16/02/29	167,434	0.01	GBP 100,000	Unilever PLC, 1.375%, 15/09/24	128,705	0.00
GBP 100,000	Scottish Widows Ltd, 5.500%, 16/06/23	133,922	0.00	EUR 100,000	Unilever PLC, 1.500%, 11/06/39	127,209	0.00
GBP 100,000	Segro PLC, 2.375%, 11/10/29	130,950	0.00	GBP 100,000	United Utilities Water Finance PLC, 2.000%, 14/02/25	129,953	0.00
GBP 100,000	Severn Trent Utilities Finance PLC, 3.625%, 16/01/26	140,490	0.01	GBP 100,000	University of Leeds, 3.125%, 19/12/50	176,043	0.01
EUR 100,000	Sky Ltd, 1.875%, 24/11/23	118,260	0.00	GBP 100,000	University of Oxford, 2.544%, 08/12/17	184,492	0.01
USD 200,000	Sky PLC, 3.125%, 26/11/22	212,628	0.01	GBP 100,000	Virgin Money UK PLC, 4.000%, 03/09/27	124,629	0.00
USD 100,000	Sky PLC, 3.750%, 16/09/24	111,278	0.00	EUR 100,000	Vodafone Group PLC, 0.375%, 22/11/21	112,741	0.00
EUR 100,000	Smiths Group PLC, 2.000%, 23/02/27	115,179	0.00	EUR 100,000	Vodafone Group PLC, 1.750%, 25/08/23	117,551	0.00
GBP 100,000	Society of Lloyd's, 4.750%, 30/10/24	129,537	0.00	USD 445,000	Vodafone Group PLC, 3.750%, 16/01/24	487,195	0.02
GBP 50,000	South Eastern Power Networks PLC, 6.375%, 12/11/31	93,280	0.00	EUR 100,000	Vodafone Group PLC, 1.875%, 11/09/25	120,212	0.00
GBP 100,000	Southern Gas Networks PLC, 4.875%, 05/10/23	139,010	0.01	EUR 100,000	Vodafone Group PLC, 1.125%, 20/11/25	116,319	0.00
GBP 100,000	Sovereign Housing Capital PLC, 2.375%, 04/11/48	141,359	0.01	EUR 100,000	Vodafone Group PLC, 2.200%, 25/08/26	123,523	0.00
GBP 100,000	SP Transmission PLC, 2.000%, 13/11/31	129,636	0.00	EUR 300,000	Vodafone Group PLC, 0.900%, 24/11/26	343,418	0.01
GBP 100,000	SSE PLC, 4.250%, 14/09/21	128,410	0.00				
EUR 100,000	SSE PLC, 0.875%, 06/09/25	113,796	0.00				
GBP 150,000	SSE PLC, 8.375%, 20/11/28	282,206	0.01				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United Kingdom (continued)				United States (continued)			
USD 55,000	Vodafone Group PLC, 4.375%, 30/05/28	65,364	0.00	USD 150,000	Abbott Laboratories, 2.950%, 15/03/25	164,926	0.01
USD 15,000	Vodafone Group PLC, 7.875%, 15/02/30	21,766	0.00	USD 140,000	Abbott Laboratories, 3.875%, 15/09/25	160,682	0.01
EUR 100,000	Vodafone Group PLC, 1.625%, 24/11/30	119,327	0.00	USD 85,000	Abbott Laboratories, 3.750%, 30/11/26	98,894	0.00
USD 225,000	Vodafone Group PLC, 6.150%, 27/02/37	313,544	0.01	USD 45,000	Abbott Laboratories, 1.150%, 30/01/28	45,299	0.00
USD 200,000	Vodafone Group PLC, 4.375%, 19/02/43	232,176	0.01	USD 40,000	Abbott Laboratories, 1.400%, 30/06/30	39,896	0.00
USD 50,000	Vodafone Group PLC, 5.250%, 30/05/48	64,852	0.00	USD 100,000	Abbott Laboratories, 4.750%, 30/11/36	133,977	0.01
USD 150,000	Vodafone Group PLC, 4.875%, 19/06/49	190,449	0.01	USD 17,000	Abbott Laboratories, 6.150%, 30/11/37	26,009	0.00
GBP 100,000	Vodafone Group PLC, 3.375%, 08/08/49	143,256	0.01	USD 100,000	Abbott Laboratories, 5.300%, 27/05/40	143,678	0.01
USD 100,000	Vodafone Group PLC, 5.125%, 19/06/59	130,804	0.00	USD 65,000	AbbVie Inc, 3.375%, 14/11/21	67,343	0.00
GBP 100,000	Wales & West Utilities Finance PLC, 3.000%, 03/08/38	149,415	0.01	USD 115,000	AbbVie Inc, 2.150%, 19/11/21	117,191	0.00
GBP 100,000	Wellcome Trust Ltd, 4.000%, 09/05/59	239,104	0.01	USD 200,000	AbbVie Inc, 2.900%, 06/11/22	209,724	0.01
GBP 100,000	Wessex Water Services Finance PLC, 4.000%, 24/09/21	128,315	0.00	USD 70,000	AbbVie Inc, 3.200%, 06/11/22	73,609	0.00
GBP 100,000	Western Power Distribution East Midlands PLC, 5.250%, 17/01/23	136,818	0.00	USD 95,000	AbbVie Inc, 2.300%, 21/11/22	98,277	0.00
GBP 100,000	Western Power Distribution PLC, 3.625%, 06/11/23	130,308	0.00	USD 250,000	AbbVie Inc, 2.800%, 15/03/23	259,587	0.01
GBP 100,000	Western Power Distribution South West PLC, 2.375%, 16/05/29	131,947	0.00	USD 50,000	AbbVie Inc, 2.850%, 14/05/23	52,732	0.00
GBP 100,000	Wm Morrison Supermarkets PLC, 3.500%, 27/07/26	138,377	0.01	USD 105,000	AbbVie Inc, 3.750%, 14/11/23	114,721	0.00
USD 100,000	WPP Finance 2010, 3.625%, 07/09/22	104,186	0.00	EUR 200,000	AbbVie Inc, 1.375%, 17/05/24	231,558	0.01
EUR 100,000	WPP Finance 2013, 3.000%, 20/11/23	119,585	0.00	USD 200,000	AbbVie Inc, 3.850%, 15/06/24	219,632	0.01
EUR 200,000	Yorkshire Building Society, 0.125%, 08/05/24	227,038	0.01	USD 130,000	AbbVie Inc, 2.600%, 21/11/24	137,935	0.01
GBP 100,000	Yorkshire Water Finance PLC, 1.750%, 26/11/26	125,191	0.00	USD 140,000	AbbVie Inc, 3.800%, 15/03/25	155,177	0.01
<b>Total United Kingdom</b>		<b>50,965,195</b>	<b>1.48</b>	USD 175,000	AbbVie Inc, 3.600%, 14/05/25	193,475	0.01
United States				USD 100,000	AbbVie Inc, 3.200%, 14/05/26	109,900	0.00
USD 200,000	3M Co, 2.250%, 15/03/23	209,292	0.01	USD 105,000	AbbVie Inc, 2.950%, 21/11/26	114,142	0.00
EUR 100,000	3M Co, 0.950%, 15/05/23	115,622	0.00	USD 50,000	AbbVie Inc, 4.250%, 14/11/28	58,985	0.00
USD 100,000	3M Co, 2.000%, 14/02/25	105,182	0.00	USD 545,000	AbbVie Inc, 3.200%, 21/11/29	598,241	0.02
EUR 100,000	3M Co, 1.500%, 09/11/26	122,177	0.00	USD 170,000	AbbVie Inc, 4.550%, 15/03/35	206,060	0.01
USD 100,000	3M Co, 2.375%, 26/08/29	107,636	0.00	USD 60,000	AbbVie Inc, 4.500%, 14/05/35	72,481	0.00
USD 200,000	3M Co, 3.625%, 15/10/47	231,850	0.01	USD 150,000	AbbVie Inc, 4.300%, 14/05/36	176,943	0.01
USD 60,000	3M Co, 3.250%, 26/08/49	66,099	0.00	USD 605,000	AbbVie Inc, 4.050%, 21/11/39	707,348	0.02
USD 110,000	ABB Finance USA Inc, 2.875%, 08/05/22	114,452	0.00	USD 150,000	AbbVie Inc, 4.400%, 06/11/42	180,663	0.01
USD 200,000	ABB Finance USA Inc, 3.800%, 03/04/28	234,886	0.01	USD 180,000	AbbVie Inc, 4.750%, 15/03/45	223,591	0.01
USD 70,000	Abbott Laboratories, 3.400%, 30/11/23	76,184	0.00	USD 100,000	AbbVie Inc, 4.450%, 14/05/46	122,173	0.00
				USD 75,000	AbbVie Inc, 4.875%, 14/11/48	97,837	0.00
				USD 190,000	AbbVie Inc, 4.250%, 21/11/49	229,982	0.01
				USD 130,000	Activision Blizzard Inc, 2.300%, 15/09/21	132,118	0.00
				USD 150,000	Activision Blizzard Inc, 3.400%, 15/09/26	170,784	0.01
				USD 60,000	Adobe Inc, 3.250%, 01/02/25	66,742	0.00
				USD 100,000	Advocate Health & Hospitals Corp, 3.387%, 15/10/49	110,986	0.00
				USD 100,000	AEP Texas Inc, 2.400%, 01/10/22	103,230	0.00
				USD 100,000	AEP Texas Inc, 3.800%, 01/10/47	113,379	0.00
				USD 200,000	AEP Texas Inc, 4.150%, 01/05/49	238,016	0.01
				USD 70,000	AEP Transmission Co LLC, 4.250%, 15/09/48	86,255	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 200,000	AEP Transmission Co LLC, 3.800%, 15/06/49	234,456	0.01	USD 100,000	Altria Group Inc, 2.625%, 16/09/26	106,447	0.00
USD 150,000	Aetna Inc, 2.750%, 15/11/22	156,175	0.01	USD 255,000	Altria Group Inc, 4.800%, 14/02/29	297,559	0.01
USD 55,000	Aetna Inc, 2.800%, 15/06/23	57,880	0.00	USD 50,000	Altria Group Inc, 3.400%, 06/05/30	53,818	0.00
USD 15,000	Aetna Inc, 6.750%, 15/12/37	21,325	0.00	EUR 100,000	Altria Group Inc, 3.125%, 15/06/31	122,409	0.00
USD 30,000	Aetna Inc, 3.875%, 15/08/47	33,753	0.00	USD 65,000	Altria Group Inc, 5.800%, 14/02/39	80,766	0.00
USD 50,000	Affiliated Managers Group Inc, 3.500%, 01/08/25	53,814	0.00	USD 100,000	Altria Group Inc, 3.875%, 16/09/46	99,641	0.00
USD 220,000	Aflac Inc, 3.600%, 01/04/30	256,001	0.01	USD 275,000	Altria Group Inc, 5.950%, 14/02/49	358,581	0.01
USD 50,000	Agilent Technologies Inc, 2.750%, 15/09/29	54,312	0.00	USD 30,000	Altria Group Inc, 6.200%, 14/02/59	39,989	0.00
USD 415,000	Agilent Technologies Inc, 2.100%, 04/06/30	425,989	0.01	USD 50,000	Amazon.com Inc, 2.500%, 29/11/22	52,323	0.00
USD 200,000	AIG Global Funding, 2.300%, 01/07/22	206,330	0.01	USD 250,000	Amazon.com Inc, 2.400%, 22/02/23	262,605	0.01
USD 300,000	Air Lease Corp, 2.625%, 01/07/22	297,678	0.01	USD 305,000	Amazon.com Inc, 0.400%, 03/06/23	305,354	0.01
USD 100,000	Air Lease Corp, 2.300%, 01/02/25	95,553	0.00	USD 325,000	Amazon.com Inc, 2.800%, 22/08/24	353,304	0.01
USD 200,000	Air Lease Corp, 3.750%, 01/06/26	201,802	0.01	USD 635,000	Amazon.com Inc, 0.800%, 03/06/25	640,258	0.02
USD 100,000	Air Products & Chemicals Inc, 3.350%, 31/07/24	109,399	0.00	USD 500,000	Amazon.com Inc, 1.200%, 03/06/27	505,560	0.02
USD 50,000	Alabama Power Co, 3.850%, 01/12/42	58,306	0.00	USD 200,000	Amazon.com Inc, 3.150%, 22/08/27	228,426	0.01
USD 100,000	Albemarle Corp, 4.150%, 01/12/24	107,033	0.00	USD 665,000	Amazon.com Inc, 1.500%, 03/06/30	675,155	0.02
USD 100,000	Alexandria Real Estate Equities Inc, 2.750%, 15/12/29	106,140	0.00	USD 200,000	Amazon.com Inc, 4.800%, 05/12/34	272,636	0.01
USD 90,000	Alexandria Real Estate Equities Inc, 3.375%, 15/08/31	100,793	0.00	USD 145,000	Amazon.com Inc, 3.875%, 22/08/37	178,001	0.01
USD 150,000	Alexandria Real Estate Equities Inc, 4.000%, 01/02/50	182,515	0.01	USD 145,000	Amazon.com Inc, 4.050%, 22/08/47	188,570	0.01
USD 95,000	Alleghany Corp, 4.900%, 15/09/44	111,599	0.00	USD 270,000	Amazon.com Inc, 4.250%, 22/08/57	359,259	0.01
USD 50,000	Allegion US Holding Co Inc, 3.200%, 01/10/24	52,102	0.00	USD 150,000	Ameren Illinois Co, 4.500%, 15/03/49	196,930	0.01
USD 50,000	Allegion US Holding Co Inc, 3.550%, 01/10/27	52,462	0.00	USD 188,095	American Airlines 2015-1 Class A Pass Through Trust, 3.375%, 01/05/27	157,187	0.01
USD 15,000	Allstate Corp, 5.550%, 09/05/35	21,603	0.00	USD 83,312	American Airlines 2016-1 Class AA Pass Through Trust, 3.575%, 15/01/28	80,147	0.00
USD 150,000	Allstate Corp, 3.850%, 10/08/49	180,946	0.01	USD 19,692	American Airlines 2019-1 Class AA Pass Through Trust, 3.150%, 15/02/32	18,150	0.00
USD 435,000	Ally Financial Inc, 3.050%, 05/06/23	440,777	0.01	USD 50,000	American Campus Communities Operating Partnership LP, 4.125%, 01/07/24	52,419	0.00
USD 250,000	Ally Financial Inc, 5.800%, 01/05/25	279,025	0.01	USD 100,000	American Campus Communities Operating Partnership LP, 3.300%, 15/07/26	102,092	0.00
USD 300,000	Alphabet Inc, 1.998%, 15/08/26	321,321	0.01				
USD 225,000	Altria Group Inc, 3.490%, 14/02/22	234,821	0.01				
USD 150,000	Altria Group Inc, 2.850%, 09/08/22	156,249	0.01				
EUR 100,000	Altria Group Inc, 1.000%, 15/02/23	113,346	0.00				
USD 200,000	Altria Group Inc, 2.950%, 02/05/23	210,478	0.01				
USD 40,000	Altria Group Inc, 3.800%, 14/02/24	43,772	0.00				
EUR 100,000	Altria Group Inc, 1.700%, 15/06/25	115,388	0.00				
USD 50,000	Altria Group Inc, 4.400%, 14/02/26	57,492	0.00				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 100,000	American Express Co, 3.000%, 30/10/24	108,123	0.00	USD 50,000	American Water Capital Corp, 3.750%, 01/09/47	57,935	0.00
USD 550,000	American Express Co, 4.050%, 03/12/42	664,856	0.02	USD 150,000	Ameriprise Financial Inc, 3.700%, 15/10/24	167,011	0.01
USD 200,000	American Express Credit Corp, 2.700%, 03/03/22	206,932	0.01	USD 100,000	AmerisourceBergen Corp, 3.400%, 15/05/24	108,166	0.00
USD 300,000	American Express Credit Corp, 3.300%, 03/05/27	340,926	0.01	USD 50,000	AmerisourceBergen Corp, 3.450%, 15/12/27	56,156	0.00
USD 150,000	American Financial Group Inc, 4.500%, 15/06/47	154,368	0.01	USD 50,000	AmerisourceBergen Corp, 4.300%, 15/12/47	56,061	0.00
USD 100,000	American Honda Finance Corp, 1.650%, 12/07/21	101,131	0.00	USD 124,286	Amgen Inc, 3.875%, 15/11/21	128,925	0.00
USD 100,000	American Honda Finance Corp, 1.700%, 09/09/21	101,346	0.00	EUR 200,000	Amgen Inc, 1.250%, 25/02/22	228,190	0.01
EUR 100,000	American Honda Finance Corp, 1.600%, 20/04/22	114,598	0.00	USD 150,000	Amgen Inc, 2.650%, 11/05/22	155,733	0.01
USD 300,000	American Honda Finance Corp, 2.600%, 16/11/22	312,633	0.01	USD 200,000	Amgen Inc, 3.625%, 22/05/24	219,296	0.01
USD 200,000	American Honda Finance Corp, 2.050%, 10/01/23	206,974	0.01	USD 365,000	Amgen Inc, 1.900%, 21/02/25	381,089	0.01
USD 400,000	American Honda Finance Corp, 1.950%, 10/05/23	428,087	0.01	GBP 100,000	Amgen Inc, 4.000%, 13/09/29	151,609	0.01
USD 300,000	American Honda Finance Corp, 3.450%, 14/07/23	322,884	0.01	USD 100,000	Amgen Inc, 2.450%, 21/02/30	105,726	0.00
EUR 100,000	American Honda Finance Corp, 0.750%, 17/01/24	113,135	0.00	USD 15,000	Amgen Inc, 6.375%, 01/06/37	21,781	0.00
USD 200,000	American Honda Finance Corp, 2.400%, 27/06/24	210,540	0.01	USD 100,000	Amgen Inc, 6.400%, 01/02/39	147,156	0.01
USD 200,000	American International Group Inc, 4.875%, 01/06/22	215,770	0.01	USD 350,000	Amgen Inc, 3.150%, 21/02/40	375,364	0.01
EUR 200,000	American International Group Inc, 1.500%, 08/06/23	231,504	0.01	USD 100,000	Amgen Inc, 4.563%, 15/06/48	129,596	0.00
USD 200,000	American International Group Inc, 3.900%, 01/04/26	225,574	0.01	USD 100,000	Amgen Inc, 3.375%, 21/02/50	110,555	0.00
USD 500,000	American International Group Inc, 4.200%, 01/04/28	565,380	0.02	USD 300,000	Amgen Inc, 4.663%, 15/06/51	399,468	0.01
USD 150,000	American Tower Corp, 4.700%, 15/03/22	160,254	0.01	USD 300,000	Amphenol Corp, 2.050%, 01/03/25	312,354	0.01
USD 150,000	American Tower Corp, 3.375%, 15/05/24	162,979	0.01	USD 150,000	Amphenol Corp, 2.800%, 15/02/30	160,239	0.01
USD 100,000	American Tower Corp, 2.950%, 15/01/25	107,507	0.00	USD 250,000	Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc, 3.650%, 01/02/26	280,280	0.01
USD 150,000	American Tower Corp, 3.950%, 15/03/29	170,802	0.01	USD 100,000	Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc, 4.700%, 01/02/36	117,379	0.00
USD 265,000	American Tower Corp, 3.800%, 15/08/29	300,290	0.01	USD 335,000	Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc, 4.900%, 01/02/46	406,228	0.01
USD 200,000	American Tower Corp, 2.900%, 15/01/30	213,256	0.01	USD 250,000	Anheuser-Busch InBev Worldwide Inc, 4.150%, 23/01/25	283,415	0.01
USD 500,000	American Tower Corp, 3.100%, 15/06/50	497,485	0.02	USD 80,000	Anheuser-Busch InBev Worldwide Inc, 4.000%, 13/04/28	92,329	0.00
USD 100,000	American Water Capital Corp, 3.850%, 01/03/24	109,853	0.00	USD 85,000	Anheuser-Busch InBev Worldwide Inc, 4.750%, 23/01/29	102,591	0.00
USD 135,000	American Water Capital Corp, 2.950%, 01/09/27	149,056	0.01	USD 300,000	Anheuser-Busch InBev Worldwide Inc, 3.500%, 01/06/30	337,302	0.01
USD 100,000	American Water Capital Corp, 4.000%, 01/12/46	119,626	0.00	USD 65,000	Anheuser-Busch InBev Worldwide Inc, 4.900%, 23/01/31	81,400	0.00
				USD 535,000	Anheuser-Busch InBev Worldwide Inc, 4.375%, 15/04/38	606,267	0.02
				USD 200,000	Anheuser-Busch InBev Worldwide Inc, 8.200%, 15/01/39	320,168	0.01
				USD 500,000	Anheuser-Busch InBev Worldwide Inc, 4.350%, 01/06/40	571,270	0.02
				USD 100,000	Anheuser-Busch InBev Worldwide Inc, 4.950%, 15/01/42	120,071	0.00
				USD 100,000	Anheuser-Busch InBev Worldwide Inc, 3.750%, 15/07/42	106,271	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 35,000	Anheuser-Busch InBev Worldwide Inc, 4.600%, 15/04/48	40,914	0.00	GBP 100,000	Apple Inc, 3.600%, 31/07/42	178,056	0.01
USD 133,000	Anheuser-Busch InBev Worldwide Inc, 4.439%, 06/10/48	153,192	0.01	USD 150,000	Apple Inc, 3.450%, 09/02/45	174,559	0.01
USD 350,000	Anheuser-Busch InBev Worldwide Inc, 5.550%, 23/01/49	464,775	0.01	USD 100,000	Apple Inc, 4.650%, 23/02/46	137,488	0.01
USD 800,000	Anheuser-Busch InBev Worldwide Inc, 4.500%, 01/06/50	950,504	0.03	USD 135,000	Apple Inc, 3.850%, 04/08/46	167,806	0.01
USD 100,000	Anheuser-Busch InBev Worldwide Inc, 4.750%, 15/04/58	120,481	0.00	USD 215,000	Apple Inc, 4.250%, 09/02/47	280,061	0.01
USD 245,000	Anheuser-Busch InBev Worldwide Inc, 5.800%, 23/01/59	345,891	0.01	USD 65,000	Apple Inc, 2.950%, 11/09/49	71,059	0.00
USD 100,000	Anthem Inc, 2.950%, 01/12/22	105,332	0.00	USD 100,000	Applied Materials Inc, 3.300%, 01/04/27	114,097	0.00
USD 100,000	Anthem Inc, 3.300%, 15/01/23	106,473	0.00	USD 200,000	Applied Materials Inc, 5.850%, 15/06/41	293,318	0.01
USD 100,000	Anthem Inc, 3.350%, 01/12/24	109,988	0.00	USD 140,000	Aptiv Corp, 4.150%, 15/03/24	150,864	0.01
USD 105,000	Anthem Inc, 2.375%, 15/01/25	111,291	0.00	USD 300,000	Aqua America Inc, 3.566%, 01/05/29	333,930	0.01
USD 65,000	Anthem Inc, 3.650%, 01/12/27	74,067	0.00	USD 60,000	Archer-Daniels-Midland Co, 3.375%, 15/03/22	62,771	0.00
USD 50,000	Anthem Inc, 4.101%, 01/03/28	58,546	0.00	EUR 100,000	Archer-Daniels-Midland Co, 1.000%, 12/09/25	115,622	0.00
USD 85,000	Anthem Inc, 2.250%, 15/05/30	87,366	0.00	USD 75,000	Archer-Daniels-Midland Co, 4.016%, 16/04/43	88,761	0.00
USD 100,000	Anthem Inc, 4.650%, 15/08/44	126,619	0.00	USD 100,000	Archer-Daniels-Midland Co, 3.750%, 15/09/47	120,159	0.00
USD 65,000	Anthem Inc, 4.375%, 01/12/47	80,785	0.00	USD 50,000	Ares Capital Corp, 3.500%, 10/02/23	50,216	0.00
USD 50,000	Anthem Inc, 4.550%, 01/03/48	63,556	0.00	USD 265,000	Ares Capital Corp, 4.200%, 10/06/24	271,045	0.01
USD 105,000	Anthem Inc, 3.125%, 15/05/50	109,175	0.00	USD 100,000	Arizona Public Service Co, 3.150%, 15/05/25	109,123	0.00
USD 300,000	Aon Corp, 3.750%, 02/05/29	342,777	0.01	USD 100,000	Arizona Public Service Co, 3.500%, 01/12/49	106,716	0.00
USD 200,000	Apollo Management Holdings LP, 4.872%, 15/02/29	234,778	0.01	USD 100,000	Arrow Electronics Inc, 3.500%, 01/04/22	102,688	0.00
USD 200,000	Apollo Management Holdings LP, 4.950%, 14/01/50	180,490	0.01	USD 300,000	Ascension Health, 3.106%, 15/11/39	322,992	0.01
USD 100,000	Appalachian Power Co, 3.300%, 01/06/27	108,025	0.00	USD 50,000	Ascension Health, 3.945%, 15/11/46	62,637	0.00
USD 100,000	Apple Inc, 1.550%, 04/08/21	101,224	0.00	USD 300,000	Ashtead Capital Inc, 4.125%, 15/08/25	306,948	0.01
USD 50,000	Apple Inc, 2.500%, 09/02/22	51,656	0.00	USD 300,000	Ashtead Capital Inc, 5.250%, 01/08/26	315,651	0.01
USD 260,000	Apple Inc, 1.700%, 11/09/22	267,730	0.01	USD 300,000	Ashtead Capital Inc, 4.375%, 15/08/27	307,902	0.01
USD 50,000	Apple Inc, 2.100%, 12/09/22	51,822	0.00	USD 250,000	Associated Bank NA/Green Bay WI, 3.500%, 13/08/21	255,055	0.01
EUR 100,000	Apple Inc, 1.000%, 10/11/22	115,370	0.00	USD 300,000	Assurant Inc, 4.200%, 27/09/23	321,327	0.01
USD 100,000	Apple Inc, 2.400%, 13/01/23	105,061	0.00	USD 200,000	Assured Guaranty US Holdings Inc, 5.000%, 01/07/24	223,256	0.01
USD 150,000	Apple Inc, 2.400%, 03/05/23	158,556	0.01	USD 300,000	AT&T Inc, 4.000%, 15/01/22	316,146	0.01
AUD 150,000	Apple Inc, 3.350%, 10/01/24	111,731	0.00	USD 400,000	AT&T Inc, 3.200%, 01/03/22	417,304	0.01
USD 35,000	Apple Inc, 3.000%, 09/02/24	37,856	0.00	EUR 100,000	AT&T Inc, 1.450%, 01/06/22	114,270	0.00
CAD 200,000	Apple Inc, 2.513%, 19/08/24	155,144	0.01	EUR 200,000	AT&T Inc, 2.500%, 15/03/23	236,025	0.01
USD 100,000	Apple Inc, 1.800%, 11/09/24	104,751	0.00	EUR 100,000	AT&T Inc, 2.750%, 19/05/23	119,445	0.00
CHF 100,000	Apple Inc, 0.375%, 25/11/24	108,600	0.00	EUR 300,000	AT&T Inc, 1.300%, 05/09/23	343,330	0.01
USD 300,000	Apple Inc, 2.750%, 13/01/25	325,950	0.01	USD 100,000	AT&T Inc, 4.450%, 01/04/24	112,067	0.00
USD 200,000	Apple Inc, 3.200%, 13/05/25	223,196	0.01	USD 150,000	AT&T Inc, 3.400%, 15/05/25	164,619	0.01
EUR 100,000	Apple Inc, 0.875%, 24/05/25	117,487	0.00	USD 100,000	AT&T Inc, 3.875%, 15/01/26	112,390	0.00
EUR 100,000	Apple Inc, 0.500%, 15/11/25	112,222	0.00	USD 100,000	AT&T Inc, 4.125%, 17/02/26	113,709	0.00
USD 300,000	Apple Inc, 3.250%, 23/02/26	336,636	0.01				
USD 400,000	Apple Inc, 2.450%, 04/08/26	434,372	0.01				
USD 300,000	Apple Inc, 2.050%, 11/09/26	320,172	0.01				
USD 500,000	Apple Inc, 3.200%, 11/05/27	566,320	0.02				
USD 140,000	Apple Inc, 3.000%, 20/06/27	156,794	0.01				
USD 100,000	Apple Inc, 2.900%, 12/09/27	111,849	0.00				
EUR 100,000	Apple Inc, 1.375%, 24/05/29	123,585	0.00				
USD 200,000	Apple Inc, 2.200%, 11/09/29	214,530	0.01				



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
EUR 100,000	AT&T Inc, 0.250%, 04/03/26	108,269	0.00	USD 250,000	Avangrid Inc, 3.800%, 01/06/29	289,562	0.01
USD 85,000	AT&T Inc, 2.950%, 15/07/26	92,132	0.00	USD 500,000	Aviation Capital Group LLC, 4.375%, 30/01/24	464,210	0.01
USD 100,000	AT&T Inc, 4.250%, 01/03/27	114,359	0.00	USD 300,000	AXIS Specialty Finance LLC, 4.900%, 15/01/40	279,000	0.01
USD 14,000	AT&T Inc, 4.100%, 15/02/28	15,991	0.00	USD 200,000	BAE Systems Holdings Inc, 3.850%, 15/12/25	221,194	0.01
EUR 100,000	AT&T Inc, 1.600%, 19/05/28	115,167	0.00	USD 250,000	Baker Hughes a GE Co LLC, 5.125%, 15/09/40	305,875	0.01
USD 200,000	AT&T Inc, 4.350%, 01/03/29	232,996	0.01	USD 300,000	Baker Hughes a GE Co LLC Via Baker Hughes Co-Obligor Inc, 2.773%, 15/12/22	312,759	0.01
EUR 100,000	AT&T Inc, 2.600%, 17/12/29	125,525	0.00	USD 100,000	Baker Hughes a GE Co LLC Via Baker Hughes Co-Obligor Inc, 3.337%, 15/12/27	106,817	0.00
USD 152,000	AT&T Inc, 4.300%, 15/02/30	178,007	0.01	USD 300,000	Baker Hughes a GE Co LLC Via Baker Hughes Co-Obligor Inc, 4.080%, 15/12/47	312,351	0.01
EUR 100,000	AT&T Inc, 0.800%, 04/03/30	107,238	0.00	USD 100,000	Baltimore Gas & Electric Co, 3.750%, 15/08/47	115,280	0.00
USD 200,000	AT&T Inc, 2.750%, 01/06/31	208,308	0.01	EUR 300,000	Bank of America Corp, 1.375%, 10/09/21	342,026	0.01
GBP 200,000	AT&T Inc, 5.200%, 18/11/33	324,308	0.01	GBP 150,000	Bank of America Corp, 6.125%, 15/09/21	196,991	0.01
USD 195,000	AT&T Inc, 4.500%, 15/05/35	229,997	0.01	EUR 100,000	Bank of America Corp, 1.625%, 14/09/22	115,590	0.00
EUR 100,000	AT&T Inc, 3.150%, 04/09/36	127,191	0.00	USD 200,000	Bank of America Corp, 3.300%, 11/01/23	213,326	0.01
USD 200,000	AT&T Inc, 5.250%, 01/03/37	247,892	0.01	USD 150,000	Bank of America Corp, 3.124%, 20/01/23	155,301	0.01
USD 300,000	AT&T Inc, 4.900%, 15/08/37	360,795	0.01	USD 300,000	Bank of America Corp, 2.881%, 24/04/23	310,680	0.01
EUR 100,000	AT&T Inc, 2.600%, 19/05/38	118,983	0.00	USD 200,000	Bank of America Corp, 2.816%, 21/07/23	207,744	0.01
USD 750,000	AT&T Inc, 4.850%, 01/03/39	905,872	0.03	USD 200,000	Bank of America Corp, 4.100%, 24/07/23	219,650	0.01
USD 100,000	AT&T Inc, 6.200%, 15/03/40	133,059	0.01	USD 100,000	Bank of America Corp, 3.004%, 20/12/23	104,994	0.00
USD 200,000	AT&T Inc, 6.375%, 01/03/41	283,520	0.01	USD 300,000	Bank of America Corp, 3.550%, 05/03/24	320,292	0.01
USD 200,000	AT&T Inc, 3.500%, 01/06/41	209,582	0.01	USD 200,000	Bank of America Corp, 4.000%, 01/04/24	221,838	0.01
USD 200,000	AT&T Inc, 5.550%, 15/08/41	258,454	0.01	USD 1,000,000	Bank of America Corp, 1.486%, 19/05/24	1,015,900	0.03
USD 50,000	AT&T Inc, 4.900%, 15/06/42	59,676	0.00	USD 250,000	Bank of America Corp, 3.458%, 15/03/25	271,105	0.01
GBP 100,000	AT&T Inc, 4.250%, 01/06/43	152,025	0.01	EUR 100,000	Bank of America Corp, 1.375%, 26/03/25	117,182	0.00
USD 126,000	AT&T Inc, 4.350%, 15/06/45	141,023	0.01	GBP 100,000	Bank of America Corp, 2.300%, 25/07/25	130,115	0.00
USD 185,000	AT&T Inc, 4.750%, 15/05/46	217,967	0.01	USD 100,000	Bank of America Corp, 3.875%, 01/08/25	113,283	0.00
USD 127,000	AT&T Inc, 5.150%, 15/11/46	156,193	0.01	USD 300,000	Bank of America Corp, 3.093%, 01/10/25	323,397	0.01
USD 100,000	AT&T Inc, 5.650%, 15/02/47	132,113	0.00	USD 100,000	Bank of America Corp, 2.456%, 22/10/25	105,109	0.00
USD 200,000	AT&T Inc, 5.450%, 01/03/47	262,064	0.01	USD 200,000	Bank of America Corp, 2.015%, 13/02/26	206,828	0.01
USD 168,000	AT&T Inc, 4.500%, 09/03/48	195,712	0.01				
USD 100,000	AT&T Inc, 4.550%, 09/03/49	117,950	0.00				
USD 200,000	AT&T Inc, 3.650%, 01/06/51	209,848	0.01				
USD 300,000	Athene Global Funding, 3.000%, 01/07/22	307,098	0.01				
USD 120,000	Atmos Energy Corp, 5.500%, 15/06/41	165,062	0.01				
USD 20,000	Atmos Energy Corp, 4.125%, 15/03/49	25,017	0.00				
USD 205,000	Autodesk Inc, 2.850%, 15/01/30	226,021	0.01				
EUR 100,000	Autoliv Inc, 0.750%, 26/06/23	109,396	0.00				
USD 225,000	Automatic Data Processing Inc, 3.375%, 15/09/25	252,769	0.01				
USD 200,000	AutoZone Inc, 3.700%, 15/04/22	209,268	0.01				
USD 100,000	AutoZone Inc, 3.750%, 01/06/27	112,166	0.00				
USD 100,000	AvalonBay Communities Inc, 3.500%, 15/11/24	110,000	0.00				
USD 65,000	AvalonBay Communities Inc, 3.300%, 01/06/29	73,259	0.00				
USD 20,000	AvalonBay Communities Inc, 2.300%, 01/03/30	21,043	0.00				
USD 140,000	AvalonBay Communities Inc, 2.450%, 15/01/31	149,355	0.01				
USD 100,000	AvalonBay Communities Inc, 4.150%, 01/07/47	126,419	0.00				
USD 100,000	Avangrid Inc, 3.150%, 01/12/24	108,266	0.00				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 100,000	Bank of America Corp, 4.450%, 03/03/26	115,032	0.00	EUR 100,000	BAT Capital Corp, 1.125%, 16/11/23	113,494	0.00
EUR 200,000	Bank of America Corp, 0.808%, 09/05/26	225,904	0.01	USD 100,000	BAT Capital Corp, 3.222%, 15/08/24	106,880	0.00
USD 500,000	Bank of America Corp, 1.319%, 19/06/26	502,220	0.02	USD 300,000	BAT Capital Corp, 2.789%, 06/09/24	315,489	0.01
USD 200,000	Bank of America Corp, 3.559%, 23/04/27	223,388	0.01	GBP 100,000	BAT Capital Corp, 2.125%, 15/08/25	126,942	0.00
USD 150,000	Bank of America Corp, 3.248%, 21/10/27	165,772	0.01	USD 150,000	BAT Capital Corp, 3.557%, 15/08/27	161,517	0.01
USD 200,000	Bank of America Corp, 3.824%, 20/01/28	226,434	0.01	USD 270,000	BAT Capital Corp, 4.390%, 15/08/37	294,492	0.01
USD 200,000	Bank of America Corp, 3.705%, 24/04/28	226,196	0.01	USD 60,000	BAT Capital Corp, 4.540%, 15/08/47	65,036	0.00
EUR 100,000	Bank of America Corp, 1.662%, 25/04/28	118,264	0.00	EUR 100,000	Baxter International Inc, 1.300%, 15/05/29	117,342	0.00
USD 400,000	Bank of America Corp, 3.593%, 21/07/28	449,056	0.01	USD 200,000	Bayer US Finance II LLC, 3.875%, 15/12/23	218,856	0.01
USD 175,000	Bank of America Corp, 3.974%, 07/02/30	203,014	0.01	USD 200,000	Bayer US Finance II LLC, 4.250%, 15/12/25	229,800	0.01
USD 100,000	Bank of America Corp, 3.194%, 23/07/30	110,342	0.00	USD 200,000	Bayer US Finance II LLC, 4.375%, 15/12/28	233,934	0.01
USD 300,000	Bank of America Corp, 2.884%, 22/10/30	324,024	0.01	USD 170,000	Bayer US Finance II LLC, 4.200%, 15/07/34	195,848	0.01
USD 200,000	Bank of America Corp, 2.496%, 13/02/31	209,872	0.01	USD 300,000	Bayer US Finance II LLC, 4.625%, 25/06/38	363,234	0.01
USD 200,000	Bank of America Corp, 6.110%, 29/01/37	283,880	0.01	USD 100,000	Bayer US Finance II LLC, 3.950%, 15/04/45	107,769	0.00
USD 300,000	Bank of America Corp, 4.244%, 24/04/38	365,928	0.01	USD 300,000	Bayer US Finance II LLC, 4.875%, 25/06/48	380,205	0.01
USD 500,000	Bank of America Corp, 2.676%, 19/06/41	514,970	0.02	USD 200,000	Bayer US Finance LLC, 3.375%, 08/10/24	217,790	0.01
USD 130,000	Bank of America Corp, 5.875%, 07/02/42	192,373	0.01	USD 250,000	BBVA USA, 2.500%, 27/08/24	253,647	0.01
USD 200,000	Bank of America Corp, 4.875%, 01/04/44	269,642	0.01	USD 200,000	Becton Dickinson and Co, 2.894%, 06/06/22	207,030	0.01
USD 200,000	Bank of America Corp, 4.443%, 20/01/48	258,300	0.01	EUR 100,000	Becton Dickinson and Co, 1.000%, 15/12/22	112,882	0.00
USD 150,000	Bank of America Corp, 4.330%, 15/03/50	192,223	0.01	USD 400,000	Becton Dickinson and Co, 3.363%, 06/06/24	430,520	0.01
USD 100,000	Bank of New York Mellon Corp, 3.550%, 23/09/21	103,497	0.00	USD 125,000	Becton Dickinson and Co, 4.669%, 06/06/47	154,277	0.01
USD 250,000	Bank of New York Mellon Corp, 2.661%, 16/05/23	259,217	0.01	USD 40,000	Berkshire Hathaway Energy Co, 2.800%, 15/01/23	42,148	0.00
USD 50,000	Bank of New York Mellon Corp, 2.100%, 24/10/24	52,667	0.00	USD 30,000	Berkshire Hathaway Energy Co, 3.250%, 15/04/28	33,911	0.00
USD 100,000	Bank of New York Mellon Corp, 3.000%, 24/02/25	109,417	0.00	USD 35,000	Berkshire Hathaway Energy Co, 6.125%, 01/04/36	50,454	0.00
USD 150,000	Bank of New York Mellon Corp, 3.250%, 16/05/27	169,936	0.01	USD 100,000	Berkshire Hathaway Energy Co, 5.950%, 15/05/37	141,608	0.01
USD 350,000	Bank of New York Mellon Corp, 3.850%, 28/04/28	421,172	0.01	USD 100,000	Berkshire Hathaway Energy Co, 4.500%, 01/02/45	125,707	0.00
USD 200,000	Bank of New York Mellon Corp, 3.300%, 23/08/29	225,030	0.01	USD 25,000	Berkshire Hathaway Energy Co, 3.800%, 15/07/48	29,119	0.00
USD 200,000	BankUnited Inc, 5.125%, 11/06/30	204,610	0.01	USD 100,000	Berkshire Hathaway Finance Corp, 3.000%, 15/05/22	104,816	0.00
USD 100,000	BAT Capital Corp, 2.764%, 15/08/22	103,568	0.00	GBP 100,000	Berkshire Hathaway Finance Corp, 2.375%, 19/06/39	140,600	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 300,000	Berkshire Hathaway Finance Corp, 4.200%, 15/08/48	379,704	0.01	USD 250,000	Booking Holdings Inc, 3.600%, 01/06/26	274,745	0.01
USD 325,000	Berkshire Hathaway Finance Corp, 4.250%, 15/01/49	416,409	0.01	EUR 100,000	Booking Holdings Inc, 1.800%, 03/03/27	116,477	0.00
GBP 100,000	Berkshire Hathaway Finance Corp, 2.625%, 19/06/59	153,732	0.01	USD 50,000	BorgWarner Inc, 2.650%, 01/07/27	51,400	0.00
EUR 100,000	Berkshire Hathaway Inc, 0.750%, 16/03/23	114,260	0.00	USD 100,000	Boston Properties LP, 3.850%, 01/02/23	106,850	0.00
USD 70,000	Berkshire Hathaway Inc, 3.125%, 15/03/26	78,300	0.00	USD 200,000	Boston Properties LP, 3.650%, 01/02/26	221,928	0.01
EUR 100,000	Berkshire Hathaway Inc, 1.125%, 16/03/27	118,285	0.00	USD 300,000	Boston Properties LP, 2.750%, 01/10/26	321,489	0.01
EUR 200,000	Berkshire Hathaway Inc, 2.150%, 15/03/28	255,184	0.01	USD 200,000	Boston Properties LP, 3.400%, 21/06/29	220,562	0.01
USD 100,000	Berkshire Hathaway Inc, 4.500%, 11/02/43	132,477	0.00	USD 150,000	Boston Scientific Corp, 3.375%, 15/05/22	156,639	0.01
USD 50,000	Best Buy Co Inc, 4.450%, 01/10/28	57,940	0.00	USD 50,000	Boston Scientific Corp, 3.450%, 01/03/24	54,380	0.00
USD 30,000	Biogen Inc, 3.625%, 15/09/22	31,870	0.00	USD 30,000	Boston Scientific Corp, 1.900%, 01/06/25	31,045	0.00
USD 30,000	Biogen Inc, 4.050%, 15/09/25	34,415	0.00	USD 100,000	Boston Scientific Corp, 3.750%, 01/03/26	113,531	0.00
USD 30,000	Biogen Inc, 5.200%, 15/09/45	38,958	0.00	EUR 100,000	Boston Scientific Corp, 0.625%, 01/12/27	110,900	0.00
USD 255,000	Black Hills Corp, 4.350%, 01/05/33	282,415	0.01	USD 70,000	Boston Scientific Corp, 4.000%, 01/03/29	80,130	0.00
USD 150,000	BlackRock Inc, 3.500%, 18/03/24	165,820	0.01	USD 50,000	Boston Scientific Corp, 2.650%, 01/06/30	52,061	0.00
USD 260,000	BlackRock Inc, 3.250%, 30/04/29	297,916	0.01	USD 100,000	Boston Scientific Corp, 4.550%, 01/03/39	122,353	0.00
EUR 100,000	Blackstone Holdings Finance Co LLC, 1.500%, 10/04/29	120,222	0.00	USD 70,000	Boston Scientific Corp, 4.700%, 01/03/49	89,187	0.00
USD 100,000	Blackstone Holdings Finance Co LLC, 5.000%, 15/06/44	123,042	0.00	USD 50,000	BP Capital Markets America Inc, 2.750%, 10/05/23	52,790	0.00
USD 200,000	BlueScope Finance Americas LLC, 4.625%, 25/05/23	215,474	0.01	USD 250,000	BP Capital Markets America Inc, 3.410%, 11/02/26	276,567	0.01
USD 30,000	BMW US Capital LLC, 1.850%, 15/09/21	30,277	0.00	USD 100,000	BP Capital Markets America Inc, 3.017%, 16/01/27	108,384	0.00
USD 300,000	BMW US Capital LLC, 3.300%, 06/04/27	322,494	0.01	USD 150,000	Brighthouse Financial Inc, 3.700%, 22/06/27	152,863	0.01
USD 100,000	Boardwalk Pipelines LP, 5.950%, 01/06/26	112,502	0.00	USD 100,000	Brighthouse Financial Inc, 4.700%, 22/06/47	90,875	0.00
USD 20,000	Boardwalk Pipelines LP, 4.800%, 03/05/29	21,049	0.00	USD 200,000	Bristol-Myers Squibb Co, 2.250%, 15/08/21	203,832	0.01
USD 55,000	Boeing Co, 2.300%, 01/08/21	55,365	0.00	USD 325,000	Bristol-Myers Squibb Co, 2.600%, 16/05/22	337,529	0.01
USD 150,000	Boeing Co, 2.125%, 01/03/22	150,600	0.01	USD 100,000	Bristol-Myers Squibb Co, 3.250%, 15/08/22	105,565	0.00
USD 250,000	Boeing Co, 4.508%, 01/05/23	264,195	0.01	USD 100,000	Bristol-Myers Squibb Co, 3.550%, 15/08/22	106,260	0.00
USD 145,000	Boeing Co, 4.875%, 01/05/25	158,072	0.01	USD 50,000	Bristol-Myers Squibb Co, 3.250%, 01/11/23	54,156	0.00
USD 50,000	Boeing Co, 3.100%, 01/05/26	50,944	0.00	USD 100,000	Bristol-Myers Squibb Co, 3.625%, 15/05/24	110,044	0.00
USD 250,000	Boeing Co, 5.040%, 01/05/27	275,732	0.01	USD 85,000	Bristol-Myers Squibb Co, 2.900%, 26/07/24	91,795	0.00
USD 50,000	Boeing Co, 3.200%, 01/03/29	49,385	0.00				
USD 100,000	Boeing Co, 2.950%, 01/02/30	97,887	0.00				
USD 300,000	Boeing Co, 5.150%, 01/05/30	334,284	0.01				
USD 200,000	Boeing Co, 6.875%, 15/03/39	247,076	0.01				
USD 250,000	Boeing Co, 5.705%, 01/05/40	282,767	0.01				
USD 50,000	Boeing Co, 3.900%, 01/05/49	45,131	0.00				
USD 350,000	Boeing Co, 3.750%, 01/02/50	314,247	0.01				
USD 250,000	Boeing Co, 5.805%, 01/05/50	295,925	0.01				
USD 200,000	Boeing Co, 5.930%, 01/05/60	235,852	0.01				
EUR 200,000	Booking Holdings Inc, 0.800%, 10/03/22	225,407	0.01				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 350,000	Bristol-Myers Squibb Co, 3.875%, 15/08/25	398,405	0.01	USD 25,000	Burlington Northern Santa Fe LLC, 6.150%, 01/05/37	36,828	0.00
USD 50,000	Bristol-Myers Squibb Co, 3.200%, 15/06/26	56,070	0.00	USD 100,000	Burlington Northern Santa Fe LLC, 5.750%, 01/05/40	140,231	0.01
USD 130,000	Bristol-Myers Squibb Co, 3.400%, 26/07/29	150,104	0.01	USD 100,000	Burlington Northern Santa Fe LLC, 4.400%, 15/03/42	125,002	0.00
USD 300,000	Bristol-Myers Squibb Co, 4.125%, 15/06/39	381,339	0.01	USD 55,000	Burlington Northern Santa Fe LLC, 4.550%, 01/09/44	71,122	0.00
USD 55,000	Bristol-Myers Squibb Co, 5.000%, 15/08/45	77,396	0.00	USD 50,000	Burlington Northern Santa Fe LLC, 4.700%, 01/09/45	66,227	0.00
USD 100,000	Bristol-Myers Squibb Co, 4.550%, 20/02/48	134,866	0.01	USD 100,000	Burlington Northern Santa Fe LLC, 4.125%, 15/06/47	124,245	0.00
USD 85,000	Bristol-Myers Squibb Co, 4.250%, 26/10/49	112,058	0.00	USD 155,000	Burlington Northern Santa Fe LLC, 4.150%, 15/12/48	194,824	0.01
USD 30,000	Brixmor Operating Partnership LP, 3.875%, 15/08/22	30,757	0.00	USD 100,000	Burlington Northern Santa Fe LLC, 3.550%, 15/02/50	116,779	0.00
USD 100,000	Brixmor Operating Partnership LP, 3.650%, 15/06/24	103,437	0.00	USD 30,000	Burlington Northern Santa Fe LLC, 3.050%, 15/02/51	32,496	0.00
USD 25,000	Brixmor Operating Partnership LP, 4.125%, 15/06/26	26,177	0.00	USD 45,000	California Institute of Technology, 3.650%, 01/09/19	49,808	0.00
USD 100,000	Brixmor Operating Partnership LP, 4.125%, 15/05/29	103,653	0.00	USD 165,000	Camden Property Trust, 3.150%, 01/07/29	183,226	0.01
USD 100,000	Broadcom Corp Via Broadcom Cayman Finance Ltd, 2.650%, 15/01/23	103,859	0.00	USD 300,000	Cameron LNG LLC, 3.402%, 15/01/38	327,105	0.01
USD 200,000	Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.875%, 15/01/27	216,012	0.01	USD 300,000	Cameron LNG LLC, 3.701%, 15/01/39	323,901	0.01
USD 100,000	Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.500%, 15/01/28	105,778	0.00	USD 15,000	Campbell Soup Co, 3.650%, 15/03/23	16,029	0.00
USD 500,000	Broadcom Inc, 4.700%, 15/04/25	563,755	0.02	USD 350,000	Campbell Soup Co, 4.150%, 15/03/28	404,264	0.01
USD 200,000	Broadcom Inc, 4.250%, 15/04/26	222,328	0.01	USD 20,000	Campbell Soup Co, 4.800%, 15/03/48	26,223	0.00
USD 364,000	Broadcom Inc, 3.459%, 15/09/26	390,339	0.01	USD 100,000	Capital One Financial Corp, 4.750%, 15/07/21	104,256	0.00
USD 212,000	Broadcom Inc, 4.110%, 15/09/28	231,782	0.01	USD 100,000	Capital One Financial Corp, 3.050%, 09/03/22	103,650	0.00
USD 200,000	Broadcom Inc, 4.750%, 15/04/29	226,984	0.01	USD 300,000	Capital One Financial Corp, 3.200%, 30/01/23	316,647	0.01
USD 200,000	Broadcom Inc, 4.150%, 15/11/30	217,502	0.01	USD 500,000	Capital One Financial Corp, 2.600%, 11/05/23	522,005	0.02
USD 250,000	Broadridge Financial Solutions Inc, 2.900%, 01/12/29	267,222	0.01	USD 200,000	Capital One Financial Corp, 3.900%, 29/01/24	217,656	0.01
USD 50,000	Brookfield Finance Inc, 4.000%, 01/04/24	54,235	0.00	USD 150,000	Capital One Financial Corp, 3.200%, 05/02/25	161,068	0.01
USD 100,000	Brookfield Finance LLC, 3.450%, 15/04/50	95,576	0.00	USD 200,000	Capital One Financial Corp, 3.750%, 28/07/26	219,506	0.01
USD 100,000	Brooklyn Union Gas Co, 3.407%, 10/03/26	109,355	0.00	USD 200,000	Capital One Financial Corp, 3.750%, 09/03/27	221,006	0.01
USD 200,000	Brown & Brown Inc, 4.500%, 15/03/29	215,098	0.01	USD 300,000	Capital One Financial Corp, 3.800%, 31/01/28	332,484	0.01
USD 30,000	Bunge Ltd Finance Corp, 3.000%, 25/09/22	31,255	0.00	EUR 100,000	Capital One Financial Corp, 1.650%, 12/06/29	113,097	0.00
USD 30,000	Bunge Ltd Finance Corp, 3.750%, 25/09/27	31,404	0.00	USD 400,000	Cardinal Health Inc, 2.616%, 15/06/22	413,304	0.01
USD 100,000	Burlington Northern Santa Fe LLC, 3.400%, 01/09/24	110,010	0.00	USD 500,000	Cardinal Health Inc, 3.410%, 15/06/27	559,925	0.02
USD 50,000	Burlington Northern Santa Fe LLC, 3.650%, 01/09/25	56,771	0.00				
USD 200,000	Burlington Northern Santa Fe LLC, 6.200%, 15/08/36	286,944	0.01				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 100,000	Cardinal Health Inc, 4.600%, 15/03/43	110,338	0.00	USD 100,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 4.464%, 23/07/22	106,673	0.00
USD 250,000	Cargill Inc, 3.250%, 15/11/21	258,745	0.01				
USD 65,000	Carlisle Cos Inc, 3.500%, 01/12/24	70,451	0.00	USD 225,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 4.908%, 23/07/25	257,803	0.01
USD 35,000	Carlisle Cos Inc, 2.750%, 01/03/30	36,015	0.00				
USD 300,000	Carlyle Holdings II Finance LLC, 5.625%, 30/03/43	356,139	0.01	USD 100,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 3.750%, 15/02/28	109,018	0.00
USD 350,000	Carrier Global Corp, 2.242%, 15/02/25	358,554	0.01				
USD 50,000	Carrier Global Corp, 2.493%, 15/02/27	50,892	0.00	USD 150,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.384%, 23/10/35	197,572	0.01
USD 70,000	Carrier Global Corp, 2.722%, 15/02/30	70,146	0.00				
USD 50,000	Carrier Global Corp, 3.377%, 05/04/40	48,677	0.00	USD 195,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.484%, 23/10/45	258,632	0.01
USD 370,000	Carrier Global Corp, 3.577%, 05/04/50	361,246	0.01				
USD 55,000	Caterpillar Financial Services Corp, 3.150%, 07/09/21	56,762	0.00	USD 25,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 5.375%, 01/05/47	29,681	0.00
USD 92,000	Caterpillar Financial Services Corp, 1.931%, 01/10/21	93,631	0.00				
USD 200,000	Caterpillar Financial Services Corp, 1.900%, 06/09/22	205,928	0.01	USD 300,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 5.750%, 01/04/48	372,228	0.01
USD 300,000	Caterpillar Financial Services Corp, 1.950%, 18/11/22	310,506	0.01				
USD 200,000	Caterpillar Financial Services Corp, 2.625%, 01/03/23	210,266	0.01	USD 100,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 5.125%, 01/07/49	115,944	0.00
USD 200,000	Caterpillar Inc, 2.600%, 26/06/22	206,976	0.01				
USD 100,000	Caterpillar Inc, 2.600%, 19/09/29	108,763	0.00	USD 225,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 4.800%, 01/03/50	254,086	0.01
USD 175,000	Caterpillar Inc, 3.803%, 15/08/42	207,305	0.01				
USD 200,000	Caterpillar Inc, 3.250%, 19/09/49	222,452	0.01	USD 35,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.834%, 23/10/55	47,890	0.00
USD 200,000	CBRE Services Inc, 5.250%, 15/03/25	225,064	0.01				
USD 30,000	Celanese US Holdings LLC, 4.625%, 15/11/22	31,871	0.00	USD 105,000	Cheniere Corpus Christi Holdings LLC, 3.700%, 15/11/29	107,333	0.00
USD 200,000	Celanese US Holdings LLC, 3.500%, 08/05/24	211,476	0.01	USD 200,000	Chevron Corp, 2.498%, 03/03/22	206,716	0.01
EUR 100,000	Celanese US Holdings LLC, 1.250%, 11/02/25	109,999	0.00	USD 200,000	Chevron Corp, 2.355%, 05/12/22	208,216	0.01
USD 285,000	CenterPoint Energy Inc, 3.600%, 01/11/21	295,867	0.01	USD 50,000	Chevron Corp, 2.566%, 16/05/23	52,695	0.00
USD 100,000	CenterPoint Energy Inc, 2.500%, 01/09/22	103,359	0.00	USD 100,000	Chevron Corp, 2.895%, 03/03/24	107,544	0.00
USD 150,000	CenterPoint Energy Inc, 4.250%, 01/11/28	173,656	0.01	USD 150,000	Chevron Corp, 2.954%, 16/05/26	166,290	0.01
USD 100,000	CenterPoint Energy Resources Corp, 4.000%, 01/04/28	112,908	0.00	USD 50,000	Choice Hotels International Inc, 3.700%, 01/12/29	49,967	0.00
USD 100,000	CF Industries Inc, 4.500%, 01/12/26	110,437	0.00	USD 200,000	Chubb INA Holdings Inc, 3.150%, 15/03/25	221,130	0.01
USD 100,000	Charles Schwab Corp, 3.000%, 10/03/25	109,258	0.00	EUR 100,000	Chubb INA Holdings Inc, 0.875%, 15/06/27	113,197	0.00
USD 300,000	Charles Schwab Corp, 3.850%, 21/05/25	340,686	0.01	EUR 100,000	Chubb INA Holdings Inc, 0.875%, 15/12/29	111,559	0.00
USD 100,000	Charles Schwab Corp, 3.200%, 02/03/27	111,347	0.00	EUR 100,000	Chubb INA Holdings Inc, 1.400%, 15/06/31	116,258	0.00
				USD 60,000	Cigna Corp, 3.400%, 17/09/21	61,984	0.00
				USD 74,000	Cigna Corp, 3.750%, 15/07/23	80,328	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 250,000	Cigna Corp, 3.250%, 15/04/25	272,782	0.01	USD 300,000	Citigroup Inc, 3.878%, 24/01/39	347,331	0.01
USD 300,000	Cigna Corp, 4.125%, 15/11/25	344,031	0.01	USD 200,000	Citigroup Inc, 8.125%, 15/07/39	346,362	0.01
USD 80,000	Cigna Corp, 4.375%, 15/10/28	94,739	0.00	USD 150,000	Citigroup Inc, 6.675%, 13/09/43	229,813	0.01
USD 360,000	Cigna Corp, 4.800%, 15/08/38	456,116	0.01	USD 50,000	Citigroup Inc, 4.281%, 24/04/48	61,645	0.00
USD 50,000	Cigna Corp, 6.125%, 15/11/41	70,956	0.00	USD 30,000	Citizens Financial Group Inc, 2.375%, 28/07/21	30,435	0.00
USD 200,000	Cigna Corp, 4.800%, 15/07/46	252,260	0.01	USD 100,000	Citizens Financial Group Inc, 4.300%, 03/12/25	111,116	0.00
USD 150,000	Cigna Corp, 3.875%, 15/10/47	169,518	0.01	USD 200,000	Citizens Financial Group Inc, 2.850%, 27/07/26	215,926	0.01
USD 305,000	Cigna Corp, 4.900%, 15/12/48	402,066	0.01	USD 100,000	Citrix Systems Inc, 3.300%, 01/03/30	106,849	0.00
USD 105,000	Cimarex Energy Co, 3.900%, 15/05/27	106,518	0.00	USD 200,000	Clorox Co, 3.050%, 15/09/22	210,426	0.01
USD 100,000	Cintas Corp No 2, 2.900%, 01/04/22	103,877	0.00	USD 100,000	CME Group Inc, 3.000%, 15/09/22	105,436	0.00
USD 50,000	Cintas Corp No 2, 3.700%, 01/04/27	56,765	0.00	USD 50,000	CNA Financial Corp, 4.500%, 01/03/26	56,375	0.00
USD 100,000	Cisco Systems Inc, 1.850%, 20/09/21	101,736	0.00	USD 300,000	CNA Financial Corp, 3.450%, 15/08/27	321,606	0.01
USD 100,000	Cisco Systems Inc, 3.000%, 15/06/22	105,284	0.00	USD 200,000	CNA Financial Corp, 3.900%, 01/05/29	219,306	0.01
USD 45,000	Cisco Systems Inc, 3.500%, 15/06/25	51,306	0.00	USD 20,000	CNH Industrial Capital LLC, 3.875%, 15/10/21	20,494	0.00
USD 100,000	Cisco Systems Inc, 2.500%, 20/09/26	110,560	0.00	USD 25,000	CNH Industrial Capital LLC, 4.375%, 05/04/22	26,224	0.00
USD 200,000	Cisco Systems Inc, 5.900%, 15/02/39	298,864	0.01	USD 65,000	CNH Industrial Capital LLC, 1.950%, 02/07/23	65,578	0.00
USD 250,000	Citibank NA, 3.650%, 23/01/24	274,142	0.01	USD 50,000	CNH Industrial Capital LLC, 4.200%, 15/01/24	53,498	0.00
EUR 200,000	Citigroup Inc, 1.375%, 27/10/21	228,575	0.01	USD 500,000	CNOOC Finance 2015 USA LLC, 4.375%, 02/05/28	582,615	0.02
USD 100,000	Citigroup Inc, 2.900%, 08/12/21	102,979	0.00	USD 50,000	Coca-Cola Co, 1.550%, 01/09/21	50,664	0.00
USD 160,000	Citigroup Inc, 4.500%, 14/01/22	169,208	0.01	USD 200,000	Coca-Cola Co, 2.200%, 25/05/22	206,834	0.01
USD 100,000	Citigroup Inc, 2.750%, 25/04/22	103,594	0.00	EUR 200,000	Coca-Cola Co, 0.125%, 22/09/22	224,709	0.01
USD 300,000	Citigroup Inc, 2.700%, 27/10/22	312,786	0.01	EUR 100,000	Coca-Cola Co, 0.750%, 09/03/23	114,135	0.00
USD 50,000	Citigroup Inc, 2.312%, 04/11/22	51,038	0.00	USD 100,000	Coca-Cola Co, 2.500%, 01/04/23	106,099	0.00
USD 150,000	Citigroup Inc, 3.375%, 01/03/23	159,084	0.01	EUR 200,000	Coca-Cola Co, 0.500%, 08/03/24	227,883	0.01
USD 200,000	Citigroup Inc, 2.876%, 24/07/23	208,076	0.01	AUD 100,000	Coca-Cola Co, 3.250%, 11/06/24	74,184	0.00
EUR 200,000	Citigroup Inc, 0.750%, 26/10/23	227,456	0.01	USD 350,000	Coca-Cola Co, 1.750%, 06/09/24	366,835	0.01
GBP 100,000	Citigroup Inc, 2.750%, 24/01/24	129,825	0.00	USD 300,000	Coca-Cola Co, 2.950%, 25/03/25	330,243	0.01
USD 750,000	Citigroup Inc, 1.678%, 15/05/24	764,355	0.02	USD 50,000	Coca-Cola Co, 2.250%, 01/09/26	54,272	0.00
EUR 200,000	Citigroup Inc, 2.375%, 22/05/24	241,223	0.01	USD 100,000	Coca-Cola Co, 2.900%, 25/05/27	111,585	0.00
USD 250,000	Citigroup Inc, 4.044%, 01/06/24	271,627	0.01	CHF 100,000	Coca-Cola Co, 1.000%, 02/10/28	111,529	0.00
USD 200,000	Citigroup Inc, 3.875%, 26/03/25	218,806	0.01	EUR 100,000	Coca-Cola Co, 1.625%, 09/03/35	123,488	0.00
USD 350,000	Citigroup Inc, 3.352%, 24/04/25	377,835	0.01	USD 500,000	Coca-Cola Co, 4.125%, 25/03/40	634,035	0.02
USD 100,000	Citigroup Inc, 3.200%, 21/10/26	109,713	0.00	USD 300,000	Coca-Cola Co, 4.200%, 25/03/50	396,558	0.01
GBP 100,000	Citigroup Inc, 1.750%, 23/10/26	125,604	0.00	USD 200,000	Coca-Cola Consolidated Inc, 3.800%, 25/11/25	220,330	0.01
USD 100,000	Citigroup Inc, 4.450%, 29/09/27	113,746	0.00	EUR 100,000	Coca-Cola European Partners PLC, 1.875%, 18/03/30	122,997	0.00
USD 200,000	Citigroup Inc, 3.887%, 10/01/28	225,120	0.01	USD 250,000	Colgate-Palmolive Co, 2.300%, 03/05/22	259,157	0.01
USD 200,000	Citigroup Inc, 3.668%, 24/07/28	223,290	0.01	USD 150,000	Columbia Pipeline Group Inc, 5.800%, 01/06/45	183,280	0.01
EUR 100,000	Citigroup Inc, 1.500%, 26/10/28	119,212	0.00	USD 235,000	Comcast Cable Communications Holdings Inc, 9.455%, 15/11/22	284,218	0.01
USD 300,000	Citigroup Inc, 3.520%, 27/10/28	332,361	0.01				
EUR 200,000	Citigroup Inc, 1.250%, 10/04/29	233,251	0.01				
USD 150,000	Citigroup Inc, 4.075%, 23/04/29	171,217	0.01				
USD 150,000	Citigroup Inc, 3.980%, 20/03/30	171,448	0.01				
USD 400,000	Citigroup Inc, 2.976%, 05/11/30	425,004	0.01				
USD 300,000	Citigroup Inc, 2.572%, 03/06/31	310,041	0.01				
USD 200,000	Citigroup Inc, 6.000%, 31/10/33	262,054	0.01				
GBP 100,000	Citigroup Inc, 6.800%, 25/06/38	208,618	0.01				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 50,000	Comcast Corp, 3.125%, 15/07/22	52,785	0.00	USD 25,000	Conagra Brands Inc, 5.300%, 01/11/38	32,676	0.00
USD 500,000	Comcast Corp, 2.750%, 01/03/23	527,775	0.02	USD 40,000	Conagra Brands Inc, 5.400%, 01/11/48	55,222	0.00
USD 100,000	Comcast Corp, 3.000%, 01/02/24	107,555	0.00	USD 50,000	Concho Resources Inc, 3.750%, 01/10/27	53,383	0.00
USD 50,000	Comcast Corp, 3.600%, 01/03/24	55,032	0.00	USD 225,000	Concho Resources Inc, 4.300%, 15/08/28	246,890	0.01
USD 55,000	Comcast Corp, 3.700%, 15/04/24	60,911	0.00	USD 325,000	Concho Resources Inc, 4.850%, 15/08/48	364,682	0.01
USD 150,000	Comcast Corp, 3.950%, 15/10/25	171,783	0.01	USD 25,000	Connecticut Light & Power Co, 4.000%, 01/04/48	30,659	0.00
EUR 100,000	Comcast Corp, 0.250%, 20/05/27	110,283	0.00	USD 15,000	ConocoPhillips, 5.900%, 15/10/32	20,433	0.00
USD 100,000	Comcast Corp, 3.150%, 15/02/28	111,302	0.00	USD 200,000	ConocoPhillips, 6.500%, 01/02/39	290,108	0.01
USD 95,000	Comcast Corp, 4.150%, 15/10/28	113,820	0.00	USD 300,000	ConocoPhillips Co, 4.950%, 15/03/26	358,959	0.01
GBP 100,000	Comcast Corp, 1.500%, 20/02/29	126,577	0.00	USD 50,000	ConocoPhillips Holding Co, 6.950%, 15/04/29	69,832	0.00
USD 70,000	Comcast Corp, 4.250%, 15/10/30	85,534	0.00	USD 15,000	Consolidated Edison Co of New York Inc, 6.750%, 01/04/38	22,332	0.00
USD 175,000	Comcast Corp, 1.950%, 15/01/31	178,323	0.01	USD 200,000	Consolidated Edison Co of New York Inc, 5.700%, 15/06/40	277,410	0.01
EUR 100,000	Comcast Corp, 0.750%, 20/02/32	109,409	0.00	USD 100,000	Consolidated Edison Co of New York Inc, 4.450%, 15/03/44	122,020	0.00
USD 35,000	Comcast Corp, 5.650%, 15/06/35	49,697	0.00	USD 100,000	Consolidated Edison Co of New York Inc, 3.875%, 15/06/47	115,548	0.00
USD 300,000	Comcast Corp, 6.500%, 15/11/35	452,709	0.01	USD 200,000	Consolidated Edison Co of New York Inc, 4.125%, 15/05/49	242,626	0.01
USD 200,000	Comcast Corp, 3.200%, 15/07/36	221,652	0.01	USD 100,000	Consolidated Edison Co of New York Inc, 4.300%, 01/12/56	120,550	0.00
USD 200,000	Comcast Corp, 3.900%, 01/03/38	237,528	0.01	USD 75,000	Constellation Brands Inc, 4.250%, 01/05/23	82,137	0.00
USD 34,000	Comcast Corp, 6.400%, 15/05/38	50,484	0.00	USD 100,000	Constellation Brands Inc, 3.500%, 09/05/27	110,742	0.00
USD 285,000	Comcast Corp, 4.600%, 15/10/38	361,608	0.01	USD 200,000	Constellation Brands Inc, 3.150%, 01/08/29	215,554	0.01
EUR 100,000	Comcast Corp, 1.250%, 20/02/40	108,809	0.00	USD 200,000	Constellation Brands Inc, 4.100%, 15/02/48	226,396	0.01
USD 155,000	Comcast Corp, 3.750%, 01/04/40	181,237	0.01	USD 75,000	Consumers Energy Co, 3.375%, 15/08/23	80,882	0.00
USD 100,000	Comcast Corp, 4.500%, 15/01/43	126,273	0.00	USD 100,000	Consumers Energy Co, 3.250%, 15/08/46	111,760	0.00
USD 100,000	Comcast Corp, 4.000%, 15/08/47	120,268	0.00	USD 200,000	Consumers Energy Co, 3.750%, 15/02/50	242,400	0.01
USD 30,000	Comcast Corp, 3.969%, 01/11/47	35,751	0.00	USD 80,941	Continental Airlines 2012-2 Class A Pass Through Trust, 4.000%, 29/10/24	73,166	0.00
USD 75,000	Comcast Corp, 4.700%, 15/10/48	100,330	0.00	USD 100,000	Corning Inc, 4.750%, 15/03/42	119,935	0.00
USD 52,000	Comcast Corp, 3.999%, 01/11/49	63,170	0.00	USD 100,000	Costco Wholesale Corp, 3.000%, 18/05/27	112,571	0.00
USD 300,000	Comcast Corp, 3.450%, 01/02/50	340,008	0.01	USD 500,000	Costco Wholesale Corp, 1.600%, 20/04/30	506,470	0.02
USD 110,000	Comcast Corp, 2.800%, 15/01/51	112,498	0.00	USD 200,000	Cox Communications Inc, 2.950%, 30/06/23	210,140	0.01
USD 305,000	Comcast Corp, 4.950%, 15/10/58	435,183	0.01	USD 100,000	Cox Communications Inc, 3.150%, 15/08/24	107,459	0.00
USD 50,000	Comerica Inc, 3.700%, 31/07/23	53,617	0.00				
USD 25,000	CommonSpirit Health, 3.347%, 01/10/29	25,713	0.00				
USD 45,000	CommonSpirit Health, 4.187%, 01/10/49	46,257	0.00				
USD 100,000	Commonwealth Edison Co, 2.950%, 15/08/27	110,197	0.00				
USD 45,000	Commonwealth Edison Co, 3.700%, 15/08/28	52,282	0.00				
USD 100,000	Commonwealth Edison Co, 5.900%, 15/03/36	142,142	0.01				
USD 50,000	Commonwealth Edison Co, 4.350%, 15/11/45	63,419	0.00				
USD 50,000	Commonwealth Edison Co, 3.650%, 15/06/46	58,261	0.00				
USD 100,000	Commonwealth Edison Co, 3.750%, 15/08/47	118,548	0.00				
USD 40,000	Conagra Brands Inc, 3.800%, 22/10/21	41,584	0.00				
USD 157,000	Conagra Brands Inc, 3.200%, 25/01/23	165,955	0.01				
USD 30,000	Conagra Brands Inc, 4.300%, 01/05/24	33,295	0.00				
USD 45,000	Conagra Brands Inc, 4.850%, 01/11/28	54,252	0.00				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 100,000	Cox Communications Inc, 3.350%, 15/09/26	110,453	0.00	USD 60,000	CyrusOne LP / CyrusOne Finance Corp, 3.450%, 15/11/29	62,423	0.00
USD 100,000	Cox Communications Inc, 3.500%, 15/08/27	110,148	0.00	USD 100,000	Daimler Finance North America LLC, 2.200%, 30/10/21	101,297	0.00
USD 100,000	Cox Communications Inc, 4.700%, 15/12/42	122,683	0.00	USD 250,000	Daimler Finance North America LLC, 3.400%, 22/02/22	258,260	0.01
USD 110,000	Crown Castle International Corp, 2.250%, 01/09/21	111,727	0.00	USD 200,000	Daimler Finance North America LLC, 2.550%, 15/08/22	205,038	0.01
USD 455,000	Crown Castle International Corp, 3.150%, 15/07/23	485,116	0.02	USD 500,000	Daimler Finance North America LLC, 2.700%, 14/06/24	518,120	0.02
USD 85,000	Crown Castle International Corp, 3.700%, 15/06/26	94,985	0.00	USD 15,000	Darden Restaurants Inc, 4.550%, 15/02/48	14,287	0.00
USD 135,000	Crown Castle International Corp, 4.000%, 01/03/27	153,500	0.01	USD 95,000	Dayton Power & Light Co, 3.950%, 15/06/49	98,378	0.00
USD 60,000	Crown Castle International Corp, 3.300%, 01/07/30	65,996	0.00	USD 115,000	Dell International LLC / EMC Corp, 5.450%, 15/06/23	125,825	0.00
USD 500,000	Crown Castle International Corp, 2.250%, 15/01/31	505,800	0.02	USD 50,000	Dell International LLC / EMC Corp, 4.000%, 15/07/24	53,952	0.00
USD 125,000	Crown Castle International Corp, 4.750%, 15/05/47	154,691	0.01	USD 300,000	Dell International LLC / EMC Corp, 5.850%, 15/07/25	344,451	0.01
USD 200,000	CSX Corp, 2.600%, 01/11/26	217,020	0.01	USD 385,000	Dell International LLC / EMC Corp, 6.020%, 15/06/26	440,459	0.01
USD 65,000	CSX Corp, 4.250%, 15/03/29	77,756	0.00	USD 135,000	Dell International LLC / EMC Corp, 8.100%, 15/07/36	174,717	0.01
USD 50,000	CSX Corp, 2.400%, 15/02/30	52,844	0.00	USD 115,000	Dell International LLC / EMC Corp, 8.350%, 15/07/46	152,637	0.01
USD 25,000	CSX Corp, 6.150%, 01/05/37	34,955	0.00	USD 100,000	Dell International LLC Via EMC Corp, 4.900%, 01/10/26	110,122	0.00
USD 116,000	CSX Corp, 4.100%, 15/03/44	140,105	0.01	USD 100,000	Dell International LLC Via EMC Corp, 5.300%, 01/10/29	110,496	0.00
USD 150,000	CSX Corp, 4.500%, 01/08/54	190,032	0.01	USD 15,858	Delta Air Lines 2007-1 Class A Pass Through Trust, 6.821%, 10/08/22	15,479	0.00
USD 200,000	CSX Corp, 4.650%, 01/03/68	259,790	0.01	USD 65,000	Diamondback Energy Inc, 2.875%, 01/12/24	65,024	0.00
USD 200,000	CVS Health Corp, 3.500%, 20/07/22	210,652	0.01	USD 45,000	Diamondback Energy Inc, 3.250%, 01/12/26	45,152	0.00
USD 100,000	CVS Health Corp, 2.750%, 01/12/22	104,282	0.00	USD 100,000	Diamondback Energy Inc, 3.500%, 01/12/29	96,778	0.00
USD 355,000	CVS Health Corp, 3.700%, 09/03/23	381,046	0.01	EUR 100,000	Digital Euro Finco LLC, 1.125%, 09/04/28	112,523	0.00
USD 45,000	CVS Health Corp, 2.625%, 15/08/24	47,854	0.00	USD 150,000	Digital Realty Trust LP, 3.625%, 01/10/22	158,779	0.01
USD 100,000	CVS Health Corp, 4.100%, 25/03/25	113,009	0.00	USD 200,000	Digital Realty Trust LP, 3.700%, 15/08/27	227,954	0.01
USD 160,000	CVS Health Corp, 3.875%, 20/07/25	179,470	0.01	USD 200,000	Digital Realty Trust LP, 3.600%, 01/07/29	228,288	0.01
USD 35,000	CVS Health Corp, 3.000%, 15/08/26	38,201	0.00	GBP 100,000	Digital Stout Holding LLC, 2.750%, 19/07/24	131,169	0.00
USD 565,000	CVS Health Corp, 4.300%, 25/03/28	659,378	0.02	USD 120,000	Dignity Health, 4.500%, 01/11/42	123,593	0.00
USD 50,000	CVS Health Corp, 3.250%, 15/08/29	55,166	0.00	USD 250,000	Discover Bank, 3.450%, 27/07/26	270,260	0.01
USD 265,000	CVS Health Corp, 4.780%, 25/03/38	327,882	0.01	USD 250,000	Discover Bank, 4.682%, 09/08/28	251,797	0.01
USD 700,000	CVS Health Corp, 4.125%, 01/04/40	826,182	0.03	USD 79,000	Discovery Communications LLC, 2.950%, 20/03/23	82,985	0.00
USD 150,000	CVS Health Corp, 5.300%, 05/12/43	195,348	0.01	USD 110,000	Discovery Communications LLC, 3.950%, 20/03/28	122,565	0.00
USD 185,000	CVS Health Corp, 5.125%, 20/07/45	238,924	0.01				
USD 170,000	CVS Health Corp, 5.050%, 25/03/48	222,224	0.01				
USD 200,000	CVS Health Corp, 4.250%, 01/04/50	240,784	0.01				



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 70,000	Discovery Communications LLC, 4.125%, 15/05/29	79,434	0.00	USD 50,000	DTE Energy Co, 3.800%, 15/03/27	55,037	0.00
USD 125,000	Discovery Communications LLC, 3.625%, 15/05/30	136,612	0.01	USD 50,000	DTE Energy Co, 2.950%, 01/03/30	52,262	0.00
USD 200,000	Discovery Communications LLC, 6.350%, 01/06/40	268,848	0.01	USD 100,000	Duke Energy Carolinas LLC, 3.350%, 15/05/22	105,226	0.00
USD 150,000	Discovery Communications LLC, 4.950%, 15/05/42	170,583	0.01	USD 200,000	Duke Energy Carolinas LLC, 2.450%, 01/02/30	216,038	0.01
USD 30,000	Discovery Communications LLC, 5.200%, 20/09/47	34,846	0.00	USD 25,000	Duke Energy Carolinas LLC, 6.000%, 15/01/38	36,442	0.00
USD 50,000	Dollar General Corp, 4.150%, 01/11/25	57,710	0.00	USD 100,000	Duke Energy Carolinas LLC, 3.750%, 01/06/45	116,781	0.00
USD 45,000	Dollar Tree Inc, 3.700%, 15/05/23	48,202	0.00	USD 100,000	Duke Energy Corp, 1.800%, 01/09/21	101,320	0.00
USD 100,000	Dollar Tree Inc, 4.000%, 15/05/25	112,445	0.00	USD 100,000	Duke Energy Corp, 3.950%, 15/10/23	109,288	0.00
USD 345,000	Dollar Tree Inc, 4.200%, 15/05/28	400,397	0.01	USD 100,000	Duke Energy Corp, 2.650%, 01/09/26	108,531	0.00
USD 145,000	Dominion Energy Gas Holdings LLC, 3.000%, 15/11/29	155,231	0.01	USD 100,000	Duke Energy Corp, 3.150%, 15/08/27	222,024	0.01
USD 100,000	Dominion Energy Inc, 2.000%, 15/08/21	101,411	0.00	USD 200,000	Duke Energy Corp, 3.750%, 01/09/46	113,158	0.00
USD 35,000	Dominion Energy Inc, 3.071%, 15/08/24	37,620	0.00	USD 100,000	Duke Energy Corp, 3.950%, 15/08/47	116,990	0.00
USD 100,000	Dominion Energy Inc, 2.850%, 15/08/26	107,336	0.00	USD 100,000	Duke Energy Florida LLC, 3.200%, 15/01/27	112,160	0.00
USD 150,000	Dominion Energy Inc, 4.250%, 01/06/28	172,695	0.01	USD 200,000	Duke Energy Florida LLC, 2.500%, 01/12/29	215,712	0.01
USD 90,000	Dominion Energy Inc, 3.375%, 01/04/30	99,719	0.00	USD 25,000	Duke Energy Florida LLC, 6.400%, 15/06/38	38,082	0.00
USD 10,000	Dominion Energy Inc, 5.250%, 01/08/33	12,109	0.00	USD 50,000	Duke Energy Indiana LLC, 3.750%, 15/05/46	58,434	0.00
USD 50,000	Dominion Energy Inc, 4.900%, 01/08/41	61,981	0.00	USD 65,000	Duke Energy Indiana LLC, 2.750%, 01/04/50	65,798	0.00
USD 100,000	Dominion Energy South Carolina Inc, 5.100%, 01/06/65	147,035	0.01	USD 150,000	Duke Energy Ohio Inc, 3.800%, 01/09/23	163,092	0.01
EUR 100,000	Dover Corp, 1.250%, 09/11/26	112,587	0.00	USD 100,000	Duke Energy Progress LLC, 3.000%, 15/09/21	102,347	0.00
EUR 100,000	Dow Chemical Co, 0.500%, 15/03/27	106,372	0.00	USD 75,000	Duke Energy Progress LLC, 3.375%, 01/09/23	80,973	0.00
USD 255,000	Dow Chemical Co, 7.375%, 01/11/29	360,448	0.01	USD 150,000	Duke Energy Progress LLC, 3.700%, 01/09/28	174,112	0.01
EUR 100,000	Dow Chemical Co, 1.875%, 15/03/40	103,866	0.00	USD 210,000	Duke Energy Progress LLC, 3.450%, 15/03/29	241,550	0.01
USD 100,000	Dow Chemical Co, 4.375%, 15/11/42	111,540	0.00	USD 105,000	Duke Energy Progress LLC, 4.150%, 01/12/44	128,675	0.00
USD 145,000	Dow Chemical Co, 4.800%, 15/05/49	172,324	0.01	USD 100,000	Duke Energy Progress LLC, 3.700%, 15/10/46	116,663	0.00
USD 100,000	DR Horton Inc, 2.500%, 15/10/24	104,193	0.00	USD 100,000	Duke Energy Progress LLC, 3.600%, 15/09/47	115,372	0.00
USD 100,000	DTE Electric Co, 4.300%, 01/07/44	125,690	0.00	USD 100,000	Duke Realty LP, 3.750%, 01/12/24	110,835	0.00
USD 50,000	DTE Electric Co, 3.750%, 15/08/47	58,718	0.00	USD 40,000	Duke Realty LP, 2.875%, 15/11/29	43,526	0.00
USD 100,000	DTE Electric Co, 2.950%, 01/03/50	103,743	0.00	USD 100,000	Duke University Health System Inc, 3.920%, 01/06/47	123,934	0.00
USD 50,000	DTE Energy Co, 2.250%, 01/11/22	51,646	0.00	USD 290,000	DuPont de Nemours Inc, 2.169%, 01/05/23	295,533	0.01
USD 100,000	DTE Energy Co, 3.700%, 01/08/23	108,043	0.00				
USD 75,000	DTE Energy Co, 3.850%, 01/12/23	81,452	0.00				
USD 75,000	DTE Energy Co, 2.529%, 01/10/24	78,951	0.00				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 150,000	DuPont de Nemours Inc, 4.205%, 15/11/23	164,505	0.01	USD 150,000	Energy Transfer Operating LP, 4.050%, 15/03/25	159,346	0.01
USD 150,000	DuPont de Nemours Inc, 4.725%, 15/11/28	180,468	0.01	USD 300,000	Energy Transfer Operating LP, 2.900%, 15/05/25	307,455	0.01
USD 65,000	DuPont de Nemours Inc, 5.319%, 15/11/38	82,309	0.00	USD 151,000	Energy Transfer Operating LP, 4.750%, 15/01/26	164,774	0.01
USD 75,000	DuPont de Nemours Inc, 5.419%, 15/11/48	98,673	0.00	USD 200,000	Energy Transfer Operating LP, 4.950%, 15/06/28	215,430	0.01
EUR 100,000	DXC Technology Co, 1.750%, 15/01/26	110,571	0.00	USD 300,000	Energy Transfer Operating LP, 5.800%, 15/06/38	307,860	0.01
USD 50,000	E*TRADE Financial Corp, 2.950%, 24/08/22	52,025	0.00	USD 5,000	Energy Transfer Operating LP, 7.500%, 01/07/38	5,878	0.00
USD 200,000	E*TRADE Financial Corp, 3.800%, 24/08/27	219,260	0.01	USD 200,000	Energy Transfer Operating LP, 6.050%, 01/06/41	210,036	0.01
USD 200,000	Eastman Chemical Co, 3.600%, 15/08/22	208,608	0.01	USD 50,000	Energy Transfer Operating LP, 6.125%, 15/12/45	51,992	0.00
USD 100,000	Eaton Corp, 4.150%, 02/11/42	118,022	0.00	USD 200,000	Energy Transfer Operating LP, 6.000%, 15/06/48	208,268	0.01
USD 200,000	eBay Inc, 2.750%, 30/01/23	209,350	0.01	USD 100,000	Entergy Arkansas LLC, 3.500%, 01/04/26	112,885	0.00
USD 120,000	eBay Inc, 1.900%, 11/03/25	123,882	0.00	USD 30,000	Entergy Corp, 2.950%, 01/09/26	33,048	0.00
USD 100,000	eBay Inc, 2.700%, 11/03/30	105,806	0.00	USD 425,000	Entergy Louisiana LLC, 4.000%, 15/03/33	522,601	0.02
USD 82,000	Ecolab Inc, 4.350%, 08/12/21	86,703	0.00	USD 5,000	Entergy Louisiana LLC, 2.900%, 15/03/51	5,164	0.00
EUR 100,000	Ecolab Inc, 1.000%, 15/01/24	115,577	0.00	USD 50,000	Entergy Texas Inc, 3.550%, 30/09/49	54,951	0.00
USD 70,000	Ecolab Inc, 3.250%, 01/12/27	79,027	0.00	USD 50,000	Enterprise Products Operating LLC, 3.500%, 01/02/22	52,177	0.00
USD 300,000	Ecolab Inc, 3.950%, 01/12/47	374,493	0.01	USD 50,000	Enterprise Products Operating LLC, 3.350%, 15/03/23	53,013	0.00
USD 40,000	Edison International, 4.950%, 15/04/25	44,042	0.00	USD 75,000	Enterprise Products Operating LLC, 4.150%, 16/10/28	85,543	0.00
USD 25,000	Edison International, 5.750%, 15/06/27	28,736	0.00	USD 100,000	Enterprise Products Operating LLC, 3.125%, 31/07/29	107,247	0.00
USD 50,000	Electronic Arts Inc, 4.800%, 01/03/26	59,692	0.00	USD 360,000	Enterprise Products Operating LLC, 2.800%, 31/01/30	375,347	0.01
USD 48,000	Eli Lilly & Co, 2.750%, 01/06/25	52,454	0.00	USD 25,000	Enterprise Products Operating LLC, 6.125%, 15/10/39	31,567	0.00
EUR 100,000	Eli Lilly & Co, 1.625%, 02/06/26	122,252	0.00	USD 130,000	Enterprise Products Operating LLC, 5.950%, 01/02/41	165,727	0.01
USD 65,000	Eli Lilly & Co, 3.375%, 15/03/29	75,031	0.00	USD 150,000	Enterprise Products Operating LLC, 4.900%, 15/05/46	175,548	0.01
USD 100,000	Eli Lilly & Co, 3.950%, 15/03/49	127,575	0.00	USD 75,000	Enterprise Products Operating LLC, 4.800%, 01/02/49	89,680	0.00
EUR 100,000	Eli Lilly & Co, 1.700%, 01/11/49	116,900	0.00	USD 65,000	Enterprise Products Operating LLC, 4.200%, 31/01/50	72,508	0.00
USD 100,000	Eli Lilly & Co, 4.150%, 15/03/59	130,711	0.00	USD 100,000	Enterprise Products Operating LLC, 3.700%, 31/01/51	104,638	0.00
USD 100,000	EMD Finance LLC, 2.950%, 19/03/22	103,189	0.00	USD 270,000	Enterprise Products Operating LLC, 3.950%, 31/01/60	281,046	0.01
USD 100,000	EMD Finance LLC, 3.250%, 19/03/25	108,808	0.00	USD 200,000	Enterprise Products Operating LLC, 4.875%, 16/08/77	174,676	0.01
USD 35,000	Emera US Finance LP, 3.550%, 15/06/26	39,336	0.00	USD 100,000	EOG Resources Inc, 2.625%, 15/03/23	104,727	0.00
USD 35,000	Emera US Finance LP, 4.750%, 15/06/46	41,617	0.00	USD 100,000	EPR Properties, 4.950%, 15/04/28	95,465	0.00
EUR 100,000	Emerson Electric Co, 0.375%, 22/05/24	113,097	0.00				
USD 150,000	Emerson Electric Co, 3.150%, 01/06/25	165,828	0.01				
EUR 100,000	Emerson Electric Co, 1.250%, 15/10/25	118,164	0.00				
USD 200,000	Enable Midstream Partners LP, 4.400%, 15/03/27	185,146	0.01				
USD 150,000	Energy Transfer Operating LP, 3.600%, 01/02/23	155,530	0.01				
USD 200,000	Energy Transfer Operating LP, 5.875%, 15/01/24	222,984	0.01				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 188,000	Equifax Inc, 3.600%, 15/08/21	193,527	0.01	EUR 100,000	Exxon Mobil Corp, 0.524%, 26/06/28	112,238	0.00
EUR 200,000	Equinix Inc, 2.875%, 15/03/24	228,280	0.01	USD 100,000	Exxon Mobil Corp, 2.440%, 16/08/29	106,204	0.00
USD 200,000	Equinix Inc, 5.875%, 15/01/26	210,984	0.01	USD 300,000	Exxon Mobil Corp, 2.610%, 15/10/30	321,441	0.01
USD 200,000	Equinix Inc, 5.375%, 15/05/27	217,910	0.01	EUR 100,000	Exxon Mobil Corp, 0.835%, 26/06/32	110,883	0.00
USD 60,000	ERP Operating LP, 4.625%, 15/12/21	62,836	0.00	EUR 100,000	Exxon Mobil Corp, 1.408%, 26/06/39	111,491	0.00
USD 105,000	ERP Operating LP, 2.850%, 01/11/26	114,223	0.00	USD 100,000	Exxon Mobil Corp, 2.995%, 16/08/39	105,142	0.00
USD 100,000	ERP Operating LP, 3.250%, 01/08/27	110,646	0.00	USD 300,000	Exxon Mobil Corp, 4.227%, 19/03/40	362,664	0.01
USD 100,000	ERP Operating LP, 4.000%, 01/08/47	127,648	0.00	USD 165,000	Exxon Mobil Corp, 4.114%, 01/03/46	198,371	0.01
USD 50,000	Essex Portfolio LP, 3.875%, 01/05/24	54,283	0.00	USD 100,000	Exxon Mobil Corp, 3.095%, 16/08/49	103,007	0.00
USD 200,000	Essex Portfolio LP, 4.000%, 01/03/29	232,576	0.01	USD 400,000	Exxon Mobil Corp, 4.327%, 19/03/50	500,528	0.02
USD 100,000	Estee Lauder Cos Inc, 3.150%, 15/03/27	111,898	0.00	USD 200,000	Exxon Mobil Corp, 3.452%, 15/04/51	221,356	0.01
USD 50,000	Estee Lauder Cos Inc, 4.375%, 15/06/45	63,604	0.00	USD 100,000	Federal Realty Investment Trust, 3.200%, 15/06/29	103,458	0.00
USD 100,000	Evergy Kansas Central Inc, 2.550%, 01/07/26	107,039	0.00	EUR 100,000	FedEx Corp, 0.700%, 13/05/22	112,859	0.00
USD 200,000	Evergy Kansas Central Inc, 3.100%, 01/04/27	217,452	0.01	USD 50,000	FedEx Corp, 4.000%, 15/01/24	55,339	0.00
USD 100,000	Evergy Metro Inc, 3.650%, 15/08/25	111,939	0.00	EUR 100,000	FedEx Corp, 0.450%, 05/08/25	109,125	0.00
USD 200,000	Evergy Metro Inc, 4.200%, 15/06/47	245,444	0.01	USD 200,000	FedEx Corp, 3.300%, 15/03/27	215,124	0.01
USD 45,000	Eversource Energy, 3.800%, 01/12/23	49,276	0.00	USD 150,000	FedEx Corp, 4.750%, 15/11/45	166,960	0.01
USD 50,000	Eversource Energy, 4.250%, 01/04/29	58,849	0.00	USD 100,000	FedEx Corp, 4.400%, 15/01/47	105,898	0.00
USD 50,000	Exelon Corp, 3.400%, 15/04/26	55,682	0.00	USD 300,000	FedEx Corp, 4.050%, 15/02/48	307,821	0.01
USD 25,000	Exelon Corp, 5.625%, 15/06/35	32,898	0.00	USD 50,000	Fidelity National Financial Inc, 4.500%, 15/08/28	56,180	0.00
USD 50,000	Exelon Corp, 4.450%, 15/04/46	60,704	0.00	EUR 100,000	Fidelity National Information Services Inc, 0.125%, 03/12/22	111,767	0.00
USD 120,000	Exelon Generation Co LLC, 3.250%, 01/06/25	129,442	0.00	USD 53,000	Fidelity National Information Services Inc, 3.500%, 15/04/23	56,684	0.00
USD 400,000	Exelon Generation Co LLC, 6.250%, 01/10/39	475,188	0.01	EUR 100,000	Fidelity National Information Services Inc, 1.100%, 15/07/24	114,697	0.00
USD 50,000	Exelon Generation Co LLC, 5.600%, 15/06/42	57,080	0.00	USD 50,000	Fidelity National Information Services Inc, 3.000%, 15/08/26	55,317	0.00
USD 100,000	Expedia Group Inc, 3.800%, 15/02/28	95,809	0.00	EUR 100,000	Fidelity National Information Services Inc, 1.500%, 21/05/27	116,134	0.00
USD 235,000	Expedia Group Inc, 3.250%, 15/02/30	218,945	0.01	USD 40,000	Fidelity National Information Services Inc, 4.250%, 15/05/28	47,144	0.00
USD 40,000	Exxon Mobil Corp, 1.902%, 16/08/22	41,161	0.00	EUR 100,000	Fidelity National Information Services Inc, 1.000%, 03/12/28	111,087	0.00
USD 70,000	Exxon Mobil Corp, 2.726%, 01/03/23	73,651	0.00	USD 240,000	Fidelity National Information Services Inc, 3.750%, 21/05/29	281,417	0.01
EUR 100,000	Exxon Mobil Corp, 0.142%, 26/06/24	112,312	0.00	EUR 100,000	Fidelity National Information Services Inc, 2.000%, 21/05/30	120,169	0.00
USD 100,000	Exxon Mobil Corp, 2.019%, 16/08/24	104,382	0.00	USD 615,000	Fifth Third Bancorp, 1.625%, 05/05/23	629,791	0.02
USD 100,000	Exxon Mobil Corp, 3.043%, 01/03/26	109,817	0.00	USD 100,000	Fifth Third Bancorp, 3.650%, 25/01/24	108,998	0.00
USD 100,000	Exxon Mobil Corp, 2.275%, 16/08/26	106,313	0.00	USD 150,000	Fifth Third Bancorp, 2.550%, 05/05/27	160,660	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 200,000	Fifth Third Bancorp, 8.250%, 01/03/38	325,528	0.01	USD 69,000	General Electric Co, 6.750%, 15/03/32	84,029	0.00
USD 300,000	First Republic Bank, 1.912%, 12/02/24	306,852	0.01	EUR 100,000	General Electric Co, 4.125%, 19/09/35	126,129	0.00
USD 100,000	FirstEnergy Corp, 4.250%, 15/03/23	108,100	0.00	GBP 50,000	General Electric Co, 4.875%, 18/09/37	62,148	0.00
USD 200,000	FirstEnergy Corp, 3.900%, 15/07/27	226,482	0.01	USD 200,000	General Electric Co, 5.875%, 14/01/38	224,180	0.01
USD 100,000	FirstEnergy Corp, 7.375%, 15/11/31	146,092	0.01	USD 358,000	General Electric Co, 6.875%, 10/01/39	436,509	0.01
USD 200,000	Fiserv Inc, 3.500%, 01/10/22	211,220	0.01	USD 300,000	General Electric Co, 4.250%, 01/05/40	294,321	0.01
EUR 100,000	Fiserv Inc, 0.375%, 01/07/23	111,813	0.00	USD 8,000	General Electric Co, 4.125%, 09/10/42	7,610	0.00
USD 100,000	Fiserv Inc, 2.750%, 01/07/24	106,693	0.00	USD 100,000	General Mills Inc, 3.150%, 15/12/21	103,041	0.00
USD 225,000	Fiserv Inc, 3.200%, 01/07/26	248,699	0.01	EUR 100,000	General Mills Inc, 0.450%, 15/01/26	110,611	0.00
USD 100,000	Fiserv Inc, 2.250%, 01/06/27	104,907	0.00	USD 100,000	General Mills Inc, 3.200%, 10/02/27	112,675	0.00
EUR 100,000	Fiserv Inc, 1.125%, 01/07/27	113,675	0.00	USD 300,000	General Mills Inc, 4.200%, 17/04/28	353,691	0.01
USD 100,000	Fiserv Inc, 2.650%, 01/06/30	105,974	0.00	USD 70,000	General Motors Co, 6.600%, 01/04/36	75,397	0.00
USD 60,000	Fiserv Inc, 4.400%, 01/07/49	72,691	0.00	USD 100,000	General Motors Co, 5.150%, 01/04/38	97,267	0.00
USD 100,000	Florida Power & Light Co, 3.250%, 01/06/24	108,722	0.00	USD 150,000	General Motors Co, 5.200%, 01/04/45	145,191	0.01
USD 175,000	Florida Power & Light Co, 5.950%, 01/02/38	266,595	0.01	USD 50,000	General Motors Co, 6.750%, 01/04/46	54,606	0.00
USD 21,000	Flowserve Corp, 4.000%, 15/11/23	21,434	0.00	USD 200,000	General Motors Co, 5.400%, 01/04/48	200,498	0.01
USD 100,000	Fluor Corp, 4.250%, 15/09/28	86,092	0.00	USD 150,000	General Motors Financial Co Inc, 3.450%, 14/01/22	152,508	0.01
USD 400,000	Fortive Corp, 3.150%, 15/06/26	438,860	0.01	USD 150,000	General Motors Financial Co Inc, 3.450%, 10/04/22	152,806	0.01
USD 100,000	Fortune Brands Home & Security Inc, 4.000%, 21/09/23	109,080	0.00	USD 350,000	General Motors Financial Co Inc, 3.550%, 08/07/22	358,449	0.01
USD 250,000	Fox Corp, 4.030%, 25/01/24	276,610	0.01	USD 70,000	General Motors Financial Co Inc, 5.200%, 20/03/23	74,803	0.00
USD 100,000	Fox Corp, 3.050%, 07/04/25	108,124	0.00	USD 70,000	General Motors Financial Co Inc, 3.700%, 09/05/23	71,989	0.00
USD 50,000	Fox Corp, 3.500%, 08/04/30	55,775	0.00	USD 250,000	General Motors Financial Co Inc, 4.150%, 19/06/23	260,917	0.01
USD 300,000	Fox Corp, 5.476%, 25/01/39	400,947	0.01	EUR 100,000	General Motors Financial Co Inc, 2.200%, 01/04/24	110,091	0.00
USD 100,000	Franklin Resources Inc, 2.850%, 30/03/25	108,105	0.00	USD 100,000	General Motors Financial Co Inc, 3.950%, 13/04/24	103,266	0.00
USD 50,000	GATX Corp, 4.350%, 15/02/24	54,193	0.00	USD 200,000	General Motors Financial Co Inc, 4.000%, 15/01/25	207,580	0.01
USD 100,000	GATX Corp, 3.250%, 15/09/26	102,932	0.00	USD 200,000	General Motors Financial Co Inc, 2.900%, 26/02/25	199,238	0.01
USD 125,000	GATX Corp, 4.000%, 30/06/30	132,875	0.01	EUR 100,000	General Motors Financial Co Inc, 1.694%, 26/03/25	104,456	0.00
USD 200,000	GE Capital Funding LLC, 3.450%, 15/05/25	209,444	0.01	USD 40,000	General Motors Financial Co Inc, 4.350%, 09/04/25	42,159	0.00
USD 200,000	GE Capital Funding LLC, 4.400%, 15/05/30	207,888	0.01				
USD 200,000	GE Capital Funding LLC, 4.550%, 15/05/32	207,264	0.01				
USD 200,000	General Dynamics Corp, 2.250%, 15/11/22	207,532	0.01				
USD 300,000	General Dynamics Corp, 4.250%, 01/04/40	373,485	0.01				
USD 150,000	General Electric Co, 3.150%, 07/09/22	156,774	0.01				
USD 100,000	General Electric Co, 3.100%, 09/01/23	104,580	0.00				
EUR 300,000	General Electric Co, 1.250%, 26/05/23	339,826	0.01				
EUR 200,000	General Electric Co, 0.875%, 17/05/25	216,647	0.01				
USD 300,000	General Electric Co, 3.450%, 01/05/27	306,885	0.01				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 200,000	General Motors Financial Co Inc, 2.750%, 20/06/25	197,858	0.01	USD 25,000	GLP Capital LP Via GLP Financing II Inc, 5.375%, 01/11/23	26,710	0.00
USD 50,000	General Motors Financial Co Inc, 4.000%, 06/10/26	51,546	0.00	USD 25,000	GLP Capital LP Via GLP Financing II Inc, 5.250%, 01/06/25	27,181	0.00
USD 100,000	General Motors Financial Co Inc, 4.350%, 17/01/27	103,944	0.00	USD 55,000	GLP Capital LP Via GLP Financing II Inc, 5.375%, 15/04/26	60,178	0.00
USD 200,000	General Motors Financial Co Inc, 3.600%, 21/06/30	195,100	0.01	USD 25,000	GLP Capital LP Via GLP Financing II Inc, 5.750%, 01/06/28	27,700	0.00
USD 50,000	George Washington University, 4.300%, 15/09/44	61,041	0.00	USD 300,000	Goldman Sachs BDC Inc, 3.750%, 10/02/25	309,009	0.01
USD 50,000	Georgetown University, 2.943%, 01/04/50	49,896	0.00	USD 100,000	Goldman Sachs Group Inc, 5.250%, 27/07/21	104,958	0.00
USD 200,000	Georgia Power Co, 2.100%, 30/07/23	208,118	0.01	AUD 300,000	Goldman Sachs Group Inc, 4.700%, 08/09/21	215,091	0.01
USD 100,000	Georgia Power Co, 3.250%, 30/03/27	108,814	0.00	EUR 37,000	Goldman Sachs Group Inc, 4.750%, 12/10/21	43,691	0.00
USD 100,000	Georgia Power Co, 4.750%, 01/09/40	122,641	0.00	EUR 100,000	Goldman Sachs Group Inc, 2.500%, 18/10/21	115,675	0.00
USD 200,000	Gilead Sciences Inc, 4.400%, 01/12/21	209,354	0.01	USD 170,000	Goldman Sachs Group Inc, 2.350%, 15/11/21	171,044	0.01
USD 30,000	Gilead Sciences Inc, 1.950%, 01/03/22	30,671	0.00	USD 100,000	Goldman Sachs Group Inc, 5.750%, 24/01/22	107,871	0.00
USD 40,000	Gilead Sciences Inc, 3.250%, 01/09/22	42,276	0.00	USD 420,000	Goldman Sachs Group Inc, 3.000%, 26/04/22	427,682	0.01
USD 100,000	Gilead Sciences Inc, 3.650%, 01/03/26	114,372	0.00	EUR 100,000	Goldman Sachs Group Inc, 1.375%, 26/07/22	114,530	0.00
USD 100,000	Gilead Sciences Inc, 2.950%, 01/03/27	111,497	0.00	USD 300,000	Goldman Sachs Group Inc, 2.876%, 31/10/22	307,734	0.01
USD 100,000	Gilead Sciences Inc, 4.600%, 01/09/35	130,679	0.00	EUR 100,000	Goldman Sachs Group Inc, 3.250%, 01/02/23	120,221	0.00
USD 100,000	Gilead Sciences Inc, 4.800%, 01/04/44	134,407	0.01	USD 400,000	Goldman Sachs Group Inc, 2.908%, 05/06/23	414,600	0.01
USD 50,000	Gilead Sciences Inc, 4.750%, 01/03/46	67,443	0.00	USD 200,000	Goldman Sachs Group Inc, 2.905%, 24/07/23	207,768	0.01
USD 75,000	Gilead Sciences Inc, 4.150%, 01/03/47	95,701	0.00	EUR 100,000	Goldman Sachs Group Inc, 2.000%, 27/07/23	117,047	0.00
USD 100,000	GlaxoSmithKline Capital Inc, 2.800%, 18/03/23	105,840	0.00	USD 120,000	Goldman Sachs Group Inc, 3.625%, 20/02/24	130,495	0.00
USD 300,000	GlaxoSmithKline Capital Inc, 3.625%, 15/05/25	338,742	0.01	EUR 100,000	Goldman Sachs Group Inc, 0.125%, 19/08/24	109,512	0.00
USD 210,000	GlaxoSmithKline Capital Inc, 5.375%, 15/04/34	290,825	0.01	USD 200,000	Goldman Sachs Group Inc, 3.500%, 23/01/25	218,416	0.01
USD 100,000	Glencore Funding LLC, 4.125%, 30/05/23	106,739	0.00	EUR 400,000	Goldman Sachs Group Inc, 3.375%, 27/03/25	501,235	0.02
USD 125,000	Glencore Funding LLC, 4.625%, 29/04/24	136,830	0.01	USD 345,000	Goldman Sachs Group Inc, 3.272%, 29/09/25	371,323	0.01
USD 100,000	Glencore Funding LLC, 4.000%, 27/03/27	106,915	0.00	USD 200,000	Goldman Sachs Group Inc, 4.250%, 21/10/25	225,048	0.01
USD 100,000	Global Payments Inc, 4.450%, 01/06/28	116,575	0.00	GBP 100,000	Goldman Sachs Group Inc, 4.250%, 29/01/26	140,950	0.01
USD 140,000	Global Payments Inc, 2.900%, 15/05/30	146,656	0.01	USD 150,000	Goldman Sachs Group Inc, 3.500%, 16/11/26	164,749	0.01
USD 55,000	GLP Capital LP / GLP Financing II Inc, 3.350%, 01/09/24	55,361	0.00	USD 300,000	Goldman Sachs Group Inc, 5.950%, 15/01/27	374,190	0.01
USD 65,000	GLP Capital LP / GLP Financing II Inc, 4.000%, 15/01/30	64,435	0.00	USD 200,000	Goldman Sachs Group Inc, 3.850%, 26/01/27	224,770	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 135,000	Goldman Sachs Group Inc, 3.691%, 05/06/28	151,073	0.01	USD 50,000	Hershey Co, 3.375%, 15/05/23	53,953	0.00
EUR 160,000	Goldman Sachs Group Inc, 2.000%, 01/11/28	194,415	0.01	USD 155,000	Hershey Co, 1.700%, 01/06/30	158,298	0.01
EUR 50,000	Goldman Sachs Group Inc, 0.875%, 21/01/30	54,957	0.00	USD 50,000	Hess Corp, 4.300%, 01/04/27	51,776	0.00
USD 365,000	Goldman Sachs Group Inc, 2.600%, 07/02/30	382,717	0.01	USD 15,000	Hess Corp, 7.300%, 15/08/31	17,485	0.00
USD 80,000	Goldman Sachs Group Inc, 6.450%, 01/05/36	110,746	0.00	USD 25,000	Hess Corp, 7.125%, 15/03/33	29,167	0.00
USD 200,000	Goldman Sachs Group Inc, 6.750%, 01/10/37	288,090	0.01	USD 50,000	Hess Corp, 5.600%, 15/02/41	52,457	0.00
GBP 150,000	Goldman Sachs Group Inc, 6.875%, 18/01/38	275,174	0.01	USD 50,000	Hess Corp, 5.800%, 01/04/47	54,188	0.00
USD 300,000	Goldman Sachs Group Inc, 4.017%, 31/10/38	346,806	0.01	USD 150,000	Hewlett Packard Enterprise Co, 4.400%, 15/10/22	160,555	0.01
USD 300,000	Goldman Sachs Group Inc, 4.411%, 23/04/39	362,169	0.01	USD 300,000	Hewlett Packard Enterprise Co, 2.250%, 01/04/23	309,078	0.01
USD 450,000	Goldman Sachs Group Inc, 6.250%, 01/02/41	674,964	0.02	USD 150,000	Hewlett Packard Enterprise Co, 4.900%, 15/10/25	172,890	0.01
USD 50,000	Goldman Sachs Group Inc, 4.750%, 21/10/45	65,602	0.00	USD 50,000	Hewlett Packard Enterprise Co, 6.200%, 15/10/35	61,514	0.00
USD 300,000	Guardian Life Global Funding, 2.900%, 06/05/24	323,397	0.01	USD 50,000	Hewlett Packard Enterprise Co, 6.350%, 15/10/45	61,166	0.00
USD 100,000	Guardian Life Insurance Co of America, 4.875%, 19/06/64	127,148	0.00	USD 100,000	Highwoods Realty LP, 3.050%, 15/02/30	99,551	0.00
USD 300,000	Halliburton Co, 2.920%, 01/03/30	284,370	0.01	USD 45,000	Home Depot Inc, 3.250%, 01/03/22	47,237	0.00
USD 100,000	Halliburton Co, 6.700%, 15/09/38	118,476	0.00	USD 200,000	Home Depot Inc, 3.750%, 15/02/24	220,862	0.01
USD 200,000	Halliburton Co, 7.450%, 15/09/39	253,770	0.01	USD 20,000	Home Depot Inc, 3.350%, 15/09/25	22,567	0.00
EUR 100,000	Harley-Davidson Financial Services Inc, 0.900%, 19/11/24	105,542	0.00	USD 100,000	Home Depot Inc, 3.000%, 01/04/26	111,983	0.00
USD 300,000	Harley-Davidson Financial Services Inc, 3.350%, 08/06/25	307,290	0.01	USD 100,000	Home Depot Inc, 2.800%, 14/09/27	111,733	0.00
USD 450,000	Hartford Financial Services Group Inc, 6.100%, 01/10/41	621,522	0.02	USD 40,000	Home Depot Inc, 3.900%, 06/12/28	47,954	0.00
USD 60,000	Hasbro Inc, 3.500%, 15/09/27	62,158	0.00	USD 185,000	Home Depot Inc, 2.950%, 15/06/29	207,650	0.01
USD 100,000	Hasbro Inc, 3.900%, 19/11/29	104,121	0.00	USD 300,000	Home Depot Inc, 2.700%, 15/04/30	329,790	0.01
USD 65,000	HCA Inc, 4.750%, 01/05/23	70,368	0.00	USD 100,000	Home Depot Inc, 5.875%, 16/12/36	147,985	0.01
USD 105,000	HCA Inc, 5.000%, 15/03/24	116,633	0.00	USD 100,000	Home Depot Inc, 5.400%, 15/09/40	142,601	0.01
USD 75,000	HCA Inc, 5.250%, 15/04/25	85,940	0.00	USD 300,000	Home Depot Inc, 3.900%, 15/06/47	364,374	0.01
USD 75,000	HCA Inc, 5.250%, 15/06/26	86,534	0.00	USD 100,000	Home Depot Inc, 4.500%, 06/12/48	133,712	0.01
USD 65,000	HCA Inc, 4.500%, 15/02/27	72,382	0.00	USD 150,000	Home Depot Inc, 3.125%, 15/12/49	164,289	0.01
USD 235,000	HCA Inc, 4.125%, 15/06/29	259,290	0.01	USD 100,000	Home Depot Inc, 3.500%, 15/09/56	115,959	0.00
USD 225,000	HCA Inc, 5.125%, 15/06/39	261,936	0.01	USD 200,000	Honeywell International Inc, 1.850%, 01/11/21	204,008	0.01
USD 75,000	HCA Inc, 5.500%, 15/06/47	91,562	0.00	USD 45,000	Honeywell International Inc, 2.150%, 08/08/22	46,517	0.00
USD 100,000	HCA Inc, 5.250%, 15/06/49	119,824	0.00	EUR 100,000	Honeywell International Inc, 1.300%, 22/02/23	115,405	0.00
USD 200,000	Healthcare Trust of America Holdings LP, 3.750%, 01/07/27	211,552	0.01	USD 100,000	Honeywell International Inc, 2.300%, 15/08/24	106,469	0.00
USD 3,000	Healthpeak Properties Inc, 4.250%, 15/11/23	3,272	0.00	USD 60,000	Honeywell International Inc, 2.700%, 15/08/29	66,228	0.00
USD 115,000	Healthpeak Properties Inc, 3.500%, 15/07/29	125,197	0.00				
USD 200,000	Healthpeak Properties Inc, 3.000%, 15/01/30	208,984	0.01				
USD 300,000	Helmerich & Payne Inc, 4.650%, 15/03/25	322,557	0.01				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 200,000	Honeywell International Inc, 1.950%, 01/06/30	208,970	0.01	USD 100,000	Intel Corp, 4.100%, 11/05/47	125,963	0.00
USD 35,000	Honeywell International Inc, 3.812%, 21/11/47	42,751	0.00	USD 200,000	Intel Corp, 3.734%, 08/12/47	239,422	0.01
USD 500,000	Hormel Foods Corp, 1.800%, 11/06/30	510,320	0.02	USD 600,000	Intel Corp, 4.750%, 25/03/50	844,896	0.03
USD 200,000	Host Hotels & Resorts LP, 3.750%, 15/10/23	203,900	0.01	USD 200,000	Intercontinental Exchange Inc, 2.350%, 15/09/22	207,656	0.01
USD 500,000	Howmet Aerospace Inc, 6.875%, 01/05/25	542,530	0.02	USD 150,000	Intercontinental Exchange Inc, 4.000%, 15/10/23	166,083	0.01
USD 200,000	HP Inc, 2.200%, 17/06/25	206,866	0.01	USD 65,000	Intercontinental Exchange Inc, 2.100%, 15/06/30	66,435	0.00
USD 200,000	HP Inc, 3.400%, 17/06/30	206,614	0.01	USD 250,000	Intercontinental Exchange Inc, 4.250%, 21/09/48	316,475	0.01
USD 100,000	HP Inc, 6.000%, 15/09/41	117,822	0.00	USD 45,000	Intercontinental Exchange Inc, 3.000%, 15/06/50	46,979	0.00
USD 300,000	Hudson Pacific Properties LP, 3.250%, 15/01/30	289,185	0.01	USD 150,000	International Business Machines Corp, 2.850%, 13/05/22	156,784	0.01
USD 75,000	Humana Inc, 3.125%, 15/08/29	81,262	0.00	USD 100,000	International Business Machines Corp, 1.875%, 01/08/22	102,740	0.00
USD 100,000	Humana Inc, 4.800%, 15/03/47	128,960	0.00	GBP 100,000	International Business Machines Corp, 2.625%, 05/08/22	129,152	0.00
USD 105,000	Humana Inc, 3.950%, 15/08/49	123,229	0.00	EUR 100,000	International Business Machines Corp, 0.375%, 31/01/23	112,793	0.00
USD 100,000	Huntington Bancshares Inc, 2.300%, 14/01/22	102,690	0.00	USD 200,000	International Business Machines Corp, 3.000%, 15/05/24	216,272	0.01
USD 300,000	Huntington Bancshares Inc, 2.625%, 06/08/24	317,346	0.01	EUR 100,000	International Business Machines Corp, 0.875%, 31/01/25	115,121	0.00
USD 70,000	Huntington Ingalls Industries Inc, 3.483%, 01/12/27	75,100	0.00	USD 100,000	International Business Machines Corp, 3.450%, 19/02/26	112,947	0.00
USD 45,000	Huntsman International LLC, 4.500%, 01/05/29	47,367	0.00	USD 100,000	International Business Machines Corp, 3.300%, 15/05/26	112,408	0.00
USD 50,000	Hyatt Hotels Corp, 4.375%, 15/09/28	50,744	0.00	EUR 100,000	International Business Machines Corp, 1.250%, 29/01/27	117,335	0.00
USD 300,000	Hyundai Capital America, 2.375%, 10/02/23	301,737	0.01	EUR 100,000	International Business Machines Corp, 0.300%, 11/02/28	109,360	0.00
USD 300,000	Hyundai Capital America, 2.650%, 10/02/25	299,946	0.01	USD 255,000	International Business Machines Corp, 3.500%, 15/05/29	294,104	0.01
USD 200,000	IBM Credit LLC, 3.600%, 30/11/21	209,122	0.01	EUR 100,000	International Business Machines Corp, 1.500%, 23/05/29	119,969	0.00
USD 50,000	IBM Credit LLC, 2.200%, 08/09/22	51,778	0.00	EUR 100,000	International Business Machines Corp, 1.750%, 31/01/31	122,480	0.00
EUR 100,000	Illinois Tool Works Inc, 1.250%, 22/05/23	115,801	0.00	EUR 100,000	International Business Machines Corp, 0.650%, 11/02/32	108,362	0.00
USD 300,000	Illinois Tool Works Inc, 2.650%, 15/11/26	330,666	0.01	USD 200,000	International Business Machines Corp, 5.875%, 29/11/32	284,112	0.01
EUR 100,000	Illinois Tool Works Inc, 0.625%, 05/12/27	112,998	0.00	USD 300,000	International Business Machines Corp, 4.150%, 15/05/39	363,081	0.01
USD 200,000	Illinois Tool Works Inc, 3.900%, 01/09/42	244,000	0.01	EUR 100,000	International Business Machines Corp, 1.200%, 11/02/40	107,499	0.00
USD 75,000	Indiana Michigan Power Co, 4.250%, 15/08/48	91,859	0.00	USD 100,000	International Business Machines Corp, 4.000%, 20/06/42	119,928	0.00
USD 300,000	Infor Inc, 1.750%, 15/07/25	302,103	0.01	USD 100,000	International Business Machines Corp, 4.700%, 19/02/46	130,594	0.00
USD 200,000	Ingersoll-Rand Global Holding Co Ltd, 3.750%, 21/08/28	223,088	0.01	USD 200,000	International Business Machines Corp, 4.250%, 15/05/49	248,420	0.01
USD 50,000	Ingredion Inc, 3.200%, 01/10/26	54,264	0.00	EUR 100,000	International Flavors & Fragrances Inc, 1.800%, 25/09/26	113,260	0.00
USD 200,000	Intel Corp, 3.300%, 01/10/21	207,588	0.01	USD 45,000	International Flavors & Fragrances Inc, 4.450%, 26/09/28	50,669	0.00
USD 200,000	Intel Corp, 2.700%, 15/12/22	211,424	0.01				
USD 300,000	Intel Corp, 3.400%, 25/03/25	336,594	0.01				
USD 145,000	Intel Corp, 3.700%, 29/07/25	164,716	0.01				
USD 250,000	Intel Corp, 2.450%, 15/11/29	269,867	0.01				
USD 300,000	Intel Corp, 3.900%, 25/03/30	363,750	0.01				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 76,000	International Paper Co, 7.500%, 15/08/21	81,498	0.00	EUR 300,000	Johnson & Johnson, 0.250%, 20/01/22	339,745	0.01
USD 200,000	International Paper Co, 3.650%, 15/06/24	220,452	0.01	USD 100,000	Johnson & Johnson, 2.250%, 03/03/22	103,047	0.00
USD 100,000	Interpublic Group of Cos Inc, 4.200%, 15/04/24	109,210	0.00	USD 50,000	Johnson & Johnson, 2.625%, 15/01/25	54,282	0.00
USD 100,000	Interstate Power & Light Co, 4.100%, 26/09/28	115,891	0.00	USD 150,000	Johnson & Johnson, 2.450%, 01/03/26	163,999	0.01
USD 300,000	Interstate Power & Light Co, 3.600%, 01/04/29	336,057	0.01	USD 50,000	Johnson & Johnson, 2.900%, 15/01/28	56,201	0.00
USD 50,000	Interstate Power & Light Co, 3.700%, 15/09/46	55,257	0.00	USD 150,000	Johnson & Johnson, 4.375%, 05/12/33	197,358	0.01
USD 65,000	Intuit Inc, 0.950%, 15/07/25	65,224	0.00	USD 300,000	Johnson & Johnson, 3.550%, 01/03/36	354,309	0.01
USD 25,000	ITC Holdings Corp, 3.650%, 15/06/24	27,222	0.00	USD 100,000	Johnson & Johnson, 3.625%, 03/03/37	120,515	0.00
USD 55,000	Jabil Inc, 3.950%, 12/01/28	58,855	0.00	USD 35,000	Johnson & Johnson, 5.950%, 15/08/37	53,829	0.00
USD 100,000	Jackson National Life Global Funding, 2.100%, 25/10/21	101,811	0.00	USD 250,000	Johnson & Johnson, 3.400%, 15/01/38	295,680	0.01
USD 100,000	JB Hunt Transport Services Inc, 3.875%, 01/03/26	114,203	0.00	USD 100,000	Johnson & Johnson, 4.500%, 01/09/40	135,117	0.01
EUR 100,000	Jefferies Group LLC, 1.000%, 19/07/24	107,416	0.00	USD 30,000	Johnson & Johnson, 3.500%, 15/01/48	37,224	0.00
USD 100,000	Jefferies Group LLC / Jefferies Group Capital Finance Inc, 4.150%, 23/01/30	107,146	0.00	USD 100,000	JPMorgan Chase & Co, 2.295%, 15/08/21	100,209	0.00
USD 125,000	JM Smucker Co, 2.375%, 15/03/30	127,960	0.00	USD 200,000	JPMorgan Chase & Co, 4.500%, 24/01/22	212,232	0.01
USD 100,000	JM Smucker Co, 4.375%, 15/03/45	117,869	0.00	EUR 100,000	JPMorgan Chase & Co, 2.750%, 24/08/22	118,369	0.00
USD 55,000	John Deere Capital Corp, 3.125%, 10/09/21	56,740	0.00	EUR 100,000	JPMorgan Chase & Co, 1.500%, 26/10/22	115,647	0.00
USD 260,000	John Deere Capital Corp, 2.950%, 01/04/22	271,188	0.01	USD 200,000	JPMorgan Chase & Co, 2.972%, 15/01/23	207,258	0.01
USD 200,000	John Deere Capital Corp, 1.950%, 13/06/22	205,618	0.01	USD 200,000	JPMorgan Chase & Co, 3.200%, 25/01/23	212,542	0.01
USD 500,000	John Deere Capital Corp, 0.550%, 05/07/22	501,575	0.02	USD 315,000	JPMorgan Chase & Co, 3.207%, 01/04/23	327,798	0.01
USD 50,000	John Deere Capital Corp, 2.150%, 08/09/22	51,852	0.00	USD 300,000	JPMorgan Chase & Co, 2.776%, 25/04/23	310,524	0.01
USD 100,000	John Deere Capital Corp, 2.800%, 27/01/23	105,976	0.00	EUR 100,000	JPMorgan Chase & Co, 0.625%, 25/01/24	113,321	0.00
USD 200,000	John Deere Capital Corp, 2.650%, 24/06/24	214,804	0.01	USD 100,000	JPMorgan Chase & Co, 3.875%, 01/02/24	110,851	0.00
USD 300,000	John Deere Capital Corp, 2.050%, 09/01/25	316,761	0.01	USD 875,000	JPMorgan Chase & Co, 3.559%, 23/04/24	936,687	0.03
USD 100,000	John Deere Capital Corp, 3.450%, 13/03/25	112,188	0.00	USD 150,000	JPMorgan Chase & Co, 3.625%, 13/05/24	165,543	0.01
USD 100,000	John Deere Capital Corp, 2.650%, 10/06/26	110,260	0.00	USD 400,000	JPMorgan Chase & Co, 1.514%, 01/06/24	406,660	0.01
USD 150,000	John Deere Capital Corp, 2.800%, 08/09/27	167,476	0.01	USD 150,000	JPMorgan Chase & Co, 3.875%, 10/09/24	166,083	0.01
USD 100,000	John Deere Capital Corp, 3.450%, 07/03/29	115,931	0.00	USD 200,000	JPMorgan Chase & Co, 3.125%, 23/01/25	217,798	0.01
USD 300,000	John Deere Capital Corp, 2.450%, 09/01/30	325,332	0.01	EUR 200,000	JPMorgan Chase & Co, 1.500%, 27/01/25	235,763	0.01
USD 50,000	Johns Hopkins Health System Corp, 3.837%, 15/05/46	59,996	0.00				



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 100,000	JPMorgan Chase & Co, 3.220%, 01/03/25	107,594	0.00	USD 100,000	Kaiser Foundation Hospitals, 4.150%, 01/05/47	130,294	0.00
USD 100,000	JPMorgan Chase & Co, 3.300%, 01/04/26	111,412	0.00	USD 300,000	Kaiser Foundation Hospitals, 3.266%, 01/11/49	336,717	0.01
USD 200,000	JPMorgan Chase & Co, 2.950%, 01/10/26	219,210	0.01	USD 50,000	Kansas City Southern, 4.950%, 15/08/45	64,620	0.00
USD 15,000	JPMorgan Chase & Co, 7.625%, 15/10/26	20,039	0.00	EUR 100,000	Kellogg Co, 0.800%, 17/11/22	113,330	0.00
EUR 200,000	JPMorgan Chase & Co, 1.500%, 29/10/26	239,750	0.01	USD 167,000	Kellogg Co, 2.650%, 01/12/23	176,686	0.01
USD 250,000	JPMorgan Chase & Co, 3.960%, 29/01/27	284,472	0.01	USD 30,000	Kellogg Co, 3.250%, 01/04/26	33,347	0.00
EUR 300,000	JPMorgan Chase & Co, 1.090%, 11/03/27	344,152	0.01	USD 30,000	Kellogg Co, 2.100%, 01/06/30	30,482	0.00
USD 200,000	JPMorgan Chase & Co, 3.625%, 01/12/27	220,680	0.01	USD 50,000	Kellogg Co, 4.500%, 01/04/46	61,102	0.00
USD 200,000	JPMorgan Chase & Co, 3.540%, 01/05/28	223,406	0.01	USD 280,000	Keurig Dr Pepper Inc, 4.597%, 25/05/28	335,832	0.01
EUR 100,000	JPMorgan Chase & Co, 1.638%, 18/05/28	118,435	0.00	USD 60,000	Keurig Dr Pepper Inc, 4.500%, 15/11/45	72,441	0.00
USD 400,000	JPMorgan Chase & Co, 2.182%, 01/06/28	414,760	0.01	USD 95,000	KeyCorp, 4.150%, 29/10/25	109,399	0.00
USD 100,000	JPMorgan Chase & Co, 4.005%, 23/04/29	115,327	0.00	USD 100,000	KeyCorp, 2.250%, 06/04/27	104,671	0.00
EUR 100,000	JPMorgan Chase & Co, 1.812%, 12/06/29	122,728	0.00	USD 250,000	KeyCorp, 2.550%, 01/10/29	258,572	0.01
USD 300,000	JPMorgan Chase & Co, 4.203%, 23/07/29	351,105	0.01	USD 165,000	Keysight Technologies Inc, 4.600%, 06/04/27	193,505	0.01
USD 250,000	JPMorgan Chase & Co, 3.702%, 06/05/30	286,500	0.01	USD 100,000	KeySpan Gas East Corp, 2.742%, 15/08/26	107,178	0.00
USD 245,000	JPMorgan Chase & Co, 2.956%, 13/05/31	259,884	0.01	USD 100,000	Kilroy Realty LP, 4.250%, 15/08/29	109,195	0.00
EUR 100,000	JPMorgan Chase & Co, 1.001%, 25/07/31	112,065	0.00	USD 40,000	Kimberly-Clark Corp, 3.950%, 01/11/28	47,877	0.00
USD 175,000	JPMorgan Chase & Co, 6.400%, 15/05/38	270,149	0.01	USD 100,000	Kimberly-Clark Corp, 3.200%, 25/04/29	113,612	0.00
USD 300,000	JPMorgan Chase & Co, 3.882%, 24/07/38	354,534	0.01	USD 25,000	Kimberly-Clark Corp, 6.625%, 01/08/37	39,600	0.00
USD 300,000	JPMorgan Chase & Co, 5.500%, 15/10/40	438,594	0.01	USD 100,000	Kimberly-Clark Corp, 3.900%, 04/05/47	124,061	0.00
USD 200,000	JPMorgan Chase & Co, 5.400%, 06/01/42	284,158	0.01	USD 100,000	Kimco Realty Corp, 2.700%, 01/03/24	102,553	0.00
USD 200,000	JPMorgan Chase & Co, 5.625%, 16/08/43	290,506	0.01	USD 100,000	Kimco Realty Corp, 4.450%, 01/09/47	101,972	0.00
USD 100,000	JPMorgan Chase & Co, 4.850%, 01/02/44	136,015	0.01	USD 250,000	Kinder Morgan Energy Partners LP, 3.450%, 15/02/23	263,300	0.01
USD 200,000	JPMorgan Chase & Co, 4.260%, 22/02/48	251,488	0.01	USD 150,000	Kinder Morgan Energy Partners LP, 3.500%, 01/09/23	159,867	0.01
USD 100,000	JPMorgan Chase & Co, 4.032%, 24/07/48	120,916	0.00	USD 200,000	Kinder Morgan Energy Partners LP, 7.300%, 15/08/33	265,120	0.01
USD 320,000	JPMorgan Chase & Co, 3.964%, 15/11/48	385,859	0.01	USD 35,000	Kinder Morgan Energy Partners LP, 5.800%, 15/03/35	40,281	0.00
USD 50,000	Juniper Networks Inc, 4.500%, 15/03/24	55,362	0.00	USD 100,000	Kinder Morgan Energy Partners LP, 5.000%, 15/08/42	112,600	0.00
USD 125,000	Kaiser Foundation Hospitals, 3.150%, 01/05/27	139,495	0.01	USD 150,000	Kinder Morgan Energy Partners LP, 5.400%, 01/09/44	176,721	0.01
				USD 300,000	Kinder Morgan Inc, 4.300%, 01/03/28	339,834	0.01
				USD 170,000	Kinder Morgan Inc, 5.300%, 01/12/34	195,293	0.01
				USD 75,000	KLA Corp, 4.650%, 01/11/24	85,884	0.00
				USD 50,000	KLA Corp, 3.300%, 01/03/50	51,655	0.00
				USD 150,000	Komatsu Finance America Inc, 2.437%, 11/09/22	153,852	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 200,000	Kroger Co, 3.500%, 01/02/26	226,202	0.01	USD 345,000	Lockheed Martin Corp, 1.850%, 15/06/30	354,891	0.01
USD 200,000	Kroger Co, 4.450%, 01/02/47	244,734	0.01	USD 25,000	Lockheed Martin Corp, 3.600%, 01/03/35	30,017	0.00
USD 250,000	Kroger Co, 3.950%, 15/01/50	287,070	0.01	USD 67,000	Lockheed Martin Corp, 4.070%, 15/12/42	85,169	0.00
USD 50,000	L3Harris Technologies Inc, 3.832%, 27/04/25	55,935	0.00	USD 200,000	Lockheed Martin Corp, 3.800%, 01/03/45	243,212	0.01
USD 200,000	L3Harris Technologies Inc, 4.400%, 15/06/28	237,616	0.01	USD 350,000	Lockheed Martin Corp, 2.800%, 15/06/50	367,493	0.01
USD 70,000	L3Harris Technologies Inc, 5.054%, 27/04/45	91,794	0.00	USD 100,000	Loews Corp, 2.625%, 15/05/23	105,586	0.00
USD 100,000	Laboratory Corp of America Holdings, 3.600%, 01/02/25	110,285	0.00	USD 15,000	Loews Corp, 3.200%, 15/05/30	16,293	0.00
USD 200,000	Laboratory Corp of America Holdings, 3.600%, 01/09/27	223,224	0.01	USD 335,000	Louisville Gas & Electric Co, 4.250%, 01/04/49	409,976	0.01
USD 25,000	Laboratory Corp of America Holdings, 4.700%, 01/02/45	30,219	0.00	USD 100,000	Lowe's Cos Inc, 3.120%, 15/04/22	103,970	0.00
USD 50,000	Lam Research Corp, 3.750%, 15/03/26	57,313	0.00	USD 100,000	Lowe's Cos Inc, 3.650%, 05/04/29	114,521	0.00
USD 30,000	Lam Research Corp, 4.000%, 15/03/29	35,615	0.00	USD 100,000	Lowe's Cos Inc, 4.650%, 15/04/42	124,738	0.00
USD 100,000	Lam Research Corp, 1.900%, 15/06/30	101,963	0.00	USD 100,000	Lowe's Cos Inc, 4.250%, 15/09/44	117,355	0.00
USD 25,000	Lam Research Corp, 4.875%, 15/03/49	34,631	0.00	USD 129,000	Lowe's Cos Inc, 4.050%, 03/05/47	151,584	0.01
USD 70,000	Lam Research Corp, 2.875%, 15/06/50	71,609	0.00	USD 235,000	Lowe's Cos Inc, 4.550%, 05/04/49	297,329	0.01
USD 85,000	Lam Research Corp, 3.125%, 15/06/60	89,152	0.00	USD 350,000	LYB International Finance III LLC, 4.200%, 15/10/49	375,963	0.01
USD 155,000	Las Vegas Sands Corp, 2.900%, 25/06/25	150,449	0.01	USD 250,000	M&T Bank Corp, 3.550%, 26/07/23	271,325	0.01
USD 50,000	Lazard Group LLC, 3.750%, 13/02/25	53,127	0.00	USD 100,000	Magellan Midstream Partners LP, 5.000%, 01/03/26	115,006	0.00
USD 100,000	Lazard Group LLC, 3.625%, 01/03/27	104,743	0.00	USD 100,000	Magellan Midstream Partners LP, 4.200%, 03/10/47	103,058	0.00
USD 200,000	Lazard Group LLC, 4.375%, 11/03/29	223,664	0.01	EUR 100,000	ManpowerGroup Inc, 1.750%, 22/06/26	114,258	0.00
USD 150,000	Lear Corp, 3.800%, 15/09/27	151,896	0.01	USD 200,000	Marathon Oil Corp, 3.850%, 01/06/25	202,554	0.01
USD 200,000	Lear Corp, 4.250%, 15/05/29	205,112	0.01	USD 15,000	Marathon Oil Corp, 6.800%, 15/03/32	15,992	0.00
USD 50,000	Leggett & Platt Inc, 3.500%, 15/11/27	50,883	0.00	USD 25,000	Marathon Oil Corp, 6.600%, 01/10/37	25,390	0.00
USD 50,000	Leggett & Platt Inc, 4.400%, 15/03/29	53,476	0.00	USD 100,000	Marathon Oil Corp, 5.200%, 01/06/45	92,551	0.00
USD 100,000	Leland Stanford Junior University, 3.647%, 01/05/48	126,756	0.00	USD 250,000	Marathon Petroleum Corp, 4.750%, 15/12/23	274,410	0.01
USD 100,000	Liberty Mutual Group Inc, 3.950%, 15/05/60	105,097	0.00	USD 50,000	Marathon Petroleum Corp, 5.125%, 15/12/26	57,800	0.00
USD 50,000	Life Storage LP, 3.875%, 15/12/27	54,318	0.00	USD 30,000	Marathon Petroleum Corp, 3.800%, 01/04/28	31,863	0.00
USD 15,000	Lincoln National Corp, 4.000%, 01/09/23	16,291	0.00	USD 150,000	Marathon Petroleum Corp, 4.750%, 15/09/44	158,388	0.01
USD 35,000	Lincoln National Corp, 3.800%, 01/03/28	38,799	0.00	USD 25,000	Marathon Petroleum Corp, 4.500%, 01/04/48	25,692	0.00
USD 200,000	Lincoln National Corp, 3.050%, 15/01/30	211,506	0.01	USD 65,000	Markel Corp, 5.000%, 20/05/49	80,485	0.00
USD 25,000	Lincoln National Corp, 4.350%, 01/03/48	28,129	0.00	USD 100,000	Marriott International Inc, 3.125%, 15/10/21	100,145	0.00
USD 50,000	Lockheed Martin Corp, 2.900%, 01/03/25	54,922	0.00	USD 200,000	Marriott International Inc, 4.150%, 01/12/23	206,314	0.01
				USD 200,000	Marriott International Inc, 3.600%, 15/04/24	200,408	0.01
				USD 500,000	Marriott International Inc, 5.750%, 01/05/25	543,355	0.02

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 200,000	Marsh & McLennan Cos Inc, 2.750%, 30/01/22	206,390	0.01	USD 30,000	McDonald's Corp, 2.125%, 01/03/30	30,798	0.00
USD 115,000	Marsh & McLennan Cos Inc, 3.500%, 10/03/25	127,320	0.00	EUR 100,000	McDonald's Corp, 1.600%, 15/03/31	118,747	0.00
USD 25,000	Marsh & McLennan Cos Inc, 3.750%, 14/03/26	28,348	0.00	USD 15,000	McDonald's Corp, 6.300%, 15/10/37	21,788	0.00
USD 400,000	Marsh & McLennan Cos Inc, 4.750%, 15/03/39	513,208	0.02	USD 215,000	McDonald's Corp, 6.300%, 01/03/38	312,877	0.01
USD 50,000	Martin Marietta Materials Inc, 3.500%, 15/12/27	55,009	0.00	USD 150,000	McDonald's Corp, 4.875%, 09/12/45	192,712	0.01
USD 35,000	Martin Marietta Materials Inc, 2.500%, 15/03/30	35,214	0.00	USD 110,000	McDonald's Corp, 4.450%, 01/09/48	135,450	0.01
USD 50,000	Martin Marietta Materials Inc, 4.250%, 15/12/47	55,125	0.00	USD 25,000	McDonald's Corp, 3.625%, 01/09/49	27,703	0.00
USD 40,000	Masco Corp, 4.375%, 01/04/26	45,439	0.00	GBP 100,000	McDonald's Corp, 4.125%, 11/06/54	179,771	0.01
USD 200,000	Masco Corp, 4.500%, 15/05/47	210,822	0.01	EUR 100,000	McKesson Corp, 1.625%, 30/10/26	115,912	0.00
USD 60,000	Massachusetts Institute of Technology, 3.959%, 01/07/38	74,717	0.00	USD 120,000	McKesson Corp, 3.950%, 16/02/28	137,243	0.01
USD 100,000	Massachusetts Institute of Technology, 4.678%, 01/07/14	147,930	0.01	GBP 100,000	McKesson Corp, 3.125%, 17/02/29	129,306	0.00
USD 300,000	Massachusetts Mutual Life Insurance Co, 3.729%, 15/10/70	308,196	0.01	USD 300,000	McLaren Health Care Corp, 4.386%, 15/05/48	356,562	0.01
USD 200,000	MassMutual Global Funding II, 2.250%, 01/07/22	206,916	0.01	USD 30,000	Mead Johnson Nutrition Co, 4.125%, 15/11/25	34,731	0.00
USD 150,000	MassMutual Global Funding II, 2.500%, 17/10/22	156,696	0.01	USD 74,000	Medtronic Inc, 3.500%, 15/03/25	83,427	0.00
USD 500,000	MassMutual Global Funding II, 0.850%, 09/06/23	502,560	0.02	USD 72,000	Medtronic Inc, 4.375%, 15/03/35	94,113	0.00
USD 200,000	MassMutual Global Funding II, 3.400%, 08/03/26	224,170	0.01	USD 134,000	Medtronic Inc, 4.625%, 15/03/45	179,934	0.01
EUR 100,000	Mastercard Inc, 1.100%, 01/12/22	114,801	0.00	USD 110,000	Memorial Sloan-Kettering Cancer Center, 2.955%, 01/01/50	118,395	0.00
USD 270,000	Mastercard Inc, 3.375%, 01/04/24	298,482	0.01	USD 32,000	Memorial Sloan-Kettering Cancer Center, 4.200%, 01/07/55	41,437	0.00
USD 50,000	Mastercard Inc, 2.950%, 01/06/29	56,145	0.00	USD 200,000	Merck & Co Inc, 2.350%, 10/02/22	206,250	0.01
USD 50,000	Mastercard Inc, 3.650%, 01/06/49	60,013	0.00	USD 45,000	Merck & Co Inc, 2.900%, 07/03/24	48,541	0.00
USD 100,000	Maxim Integrated Products Inc, 3.450%, 15/06/27	107,739	0.00	EUR 100,000	Merck & Co Inc, 0.500%, 02/11/24	114,761	0.00
USD 200,000	McCormick & Co Inc, 2.700%, 15/08/22	208,406	0.01	USD 150,000	Merck & Co Inc, 2.750%, 10/02/25	162,838	0.01
USD 200,000	McCormick & Co Inc, 4.200%, 15/08/47	244,152	0.01	EUR 100,000	Merck & Co Inc, 1.875%, 15/10/26	124,305	0.00
USD 225,000	McDonald's Corp, 3.350%, 01/04/23	241,135	0.01	USD 100,000	Merck & Co Inc, 3.400%, 07/03/29	115,652	0.00
EUR 100,000	McDonald's Corp, 2.000%, 01/06/23	118,040	0.00	USD 100,000	Merck & Co Inc, 3.900%, 07/03/39	123,442	0.00
EUR 100,000	McDonald's Corp, 0.625%, 29/01/24	113,253	0.00	USD 100,000	Merck & Co Inc, 3.600%, 15/09/42	119,520	0.00
USD 30,000	McDonald's Corp, 1.450%, 01/09/25	30,783	0.00	USD 195,000	Merck & Co Inc, 3.700%, 10/02/45	235,843	0.01
USD 60,000	McDonald's Corp, 3.700%, 30/01/26	68,167	0.00	USD 200,000	Merck & Co Inc, 4.000%, 07/03/49	258,388	0.01
USD 200,000	McDonald's Corp, 3.500%, 01/03/27	226,030	0.01	USD 300,000	Mercury General Corp, 4.400%, 15/03/27	316,254	0.01
USD 25,000	McDonald's Corp, 3.800%, 01/04/28	29,232	0.00	USD 150,000	MetLife Inc, 3.600%, 10/04/24	166,224	0.01
EUR 100,000	McDonald's Corp, 1.500%, 28/11/29	118,888	0.00	USD 150,000	MetLife Inc, 3.600%, 13/11/25	170,415	0.01
				USD 200,000	MetLife Inc, 5.700%, 15/06/35	288,726	0.01
				USD 300,000	MetLife Inc, 5.875%, 06/02/41	422,373	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 100,000	Metropolitan Edison Co, 3.500%, 15/03/23	105,734	0.00	USD 200,000	Midwest Connector Capital Co LLC, 3.625%, 01/04/22	204,918	0.01
USD 200,000	Metropolitan Life Global Funding I, 1.950%, 15/09/21	203,476	0.01	EUR 100,000	MMS USA Investments Inc, 0.625%, 13/06/25	107,402	0.00
EUR 100,000	Metropolitan Life Global Funding I, 0.875%, 20/01/22	113,759	0.00	EUR 100,000	MMS USA Investments Inc, 1.250%, 13/06/28	106,913	0.00
USD 200,000	Metropolitan Life Global Funding I, 2.650%, 08/04/22	207,122	0.01	EUR 100,000	MMS USA Investments Inc, 1.750%, 13/06/31	107,196	0.00
GBP 100,000	Metropolitan Life Global Funding I, 1.625%, 09/06/22	125,439	0.00	USD 200,000	Mohawk Industries Inc, 3.625%, 15/05/30	218,984	0.01
EUR 100,000	Metropolitan Life Global Funding I, zero coupon, 23/09/22	112,114	0.00	USD 100,000	Molex Electronic Technologies LLC, 3.900%, 15/04/25	103,291	0.00
GBP 100,000	Metropolitan Life Global Funding I, 2.875%, 11/01/23	129,414	0.00	USD 45,000	Molson Coors Brewing Co, 3.000%, 15/07/26	46,625	0.00
USD 300,000	Metropolitan Life Global Funding I, 1.950%, 13/01/23	309,951	0.01	USD 40,000	Molson Coors Brewing Co, 4.200%, 15/07/46	38,848	0.00
USD 500,000	Metropolitan Life Global Funding I, 0.900%, 08/06/23	503,890	0.02	USD 400,000	Mondelez International Inc, 3.625%, 13/02/26	450,540	0.01
USD 200,000	Metropolitan Life Global Funding I, 3.600%, 11/01/24	219,018	0.01	USD 100,000	Monongahela Power Co, 4.100%, 15/04/24	110,545	0.00
EUR 100,000	Metropolitan Life Global Funding I, 0.550%, 16/06/27	113,522	0.00	USD 300,000	Montefiore Obligated Group, 4.287%, 01/09/50	296,856	0.01
USD 200,000	Metropolitan Life Global Funding I, 3.050%, 17/06/29	220,584	0.01	EUR 100,000	Moody's Corp, 0.950%, 25/02/30	114,970	0.00
USD 300,000	Microchip Technology Inc, 4.333%, 01/06/23	324,024	0.01	USD 100,000	Moody's Corp, 5.250%, 15/07/44	138,175	0.01
USD 200,000	Micron Technology Inc, 4.975%, 06/02/26	229,810	0.01	USD 200,000	Morgan Stanley, 2.625%, 17/11/21	205,468	0.01
USD 100,000	Microsoft Corp, 1.550%, 08/08/21	101,374	0.00	USD 330,000	Morgan Stanley, 2.750%, 19/05/22	342,599	0.01
EUR 100,000	Microsoft Corp, 2.125%, 06/12/21	115,298	0.00	USD 175,000	Morgan Stanley, 4.875%, 01/11/22	190,290	0.01
USD 400,000	Microsoft Corp, 2.400%, 06/02/22	412,708	0.01	USD 150,000	Morgan Stanley, 3.750%, 25/02/23	161,715	0.01
USD 135,000	Microsoft Corp, 2.875%, 06/02/24	145,678	0.01	EUR 100,000	Morgan Stanley, 1.875%, 30/03/23	116,593	0.00
USD 100,000	Microsoft Corp, 2.700%, 12/02/25	108,869	0.00	USD 100,000	Morgan Stanley, 4.100%, 22/05/23	108,036	0.00
USD 100,000	Microsoft Corp, 3.125%, 03/11/25	112,040	0.00	EUR 300,000	Morgan Stanley, 1.750%, 11/03/24	351,966	0.01
USD 50,000	Microsoft Corp, 2.400%, 08/08/26	54,569	0.00	USD 300,000	Morgan Stanley, 3.737%, 24/04/24	323,232	0.01
USD 260,000	Microsoft Corp, 3.300%, 06/02/27	297,274	0.01	EUR 100,000	Morgan Stanley, 1.750%, 30/01/25	118,244	0.00
EUR 100,000	Microsoft Corp, 3.125%, 06/12/28	140,335	0.01	USD 45,000	Morgan Stanley, 2.720%, 22/07/25	47,638	0.00
USD 600,000	Microsoft Corp, 3.450%, 08/08/36	722,922	0.02	USD 200,000	Morgan Stanley, 4.000%, 23/07/25	226,648	0.01
USD 283,000	Microsoft Corp, 4.100%, 06/02/37	365,545	0.01	USD 135,000	Morgan Stanley, 3.875%, 27/01/26	153,222	0.01
USD 100,000	Microsoft Corp, 3.700%, 08/08/46	125,034	0.00	USD 500,000	Morgan Stanley, 2.188%, 28/04/26	521,080	0.02
USD 717,000	Microsoft Corp, 2.525%, 01/06/50	747,752	0.02	USD 200,000	Morgan Stanley, 3.125%, 27/07/26	220,574	0.01
USD 166,000	Microsoft Corp, 3.950%, 08/08/56	213,796	0.01	USD 120,000	Morgan Stanley, 4.350%, 08/09/26	138,132	0.01
USD 644,000	Microsoft Corp, 2.675%, 01/06/60	671,718	0.02	USD 100,000	Morgan Stanley, 3.625%, 20/01/27	112,639	0.00
USD 50,000	Mid-America Apartments LP, 4.000%, 15/11/25	56,050	0.00	GBP 100,000	Morgan Stanley, 2.625%, 09/03/27	134,145	0.01
USD 100,000	Mid-America Apartments LP, 3.950%, 15/03/29	114,979	0.00	EUR 125,000	Morgan Stanley, 1.875%, 27/04/27	152,035	0.01
USD 150,000	MidAmerican Energy Co, 3.500%, 15/10/24	166,272	0.01				
USD 100,000	MidAmerican Energy Co, 4.400%, 15/10/44	126,792	0.00				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 150,000	Morgan Stanley, 3.591%, 22/07/28	168,451	0.01	USD 115,000	National Rural Utilities Cooperative Finance Corp, 2.400%, 15/03/30	123,153	0.00
USD 205,000	Morgan Stanley, 2.699%, 22/01/31	217,589	0.01	USD 165,000	National Rural Utilities Cooperative Finance Corp, 8.000%, 01/03/32	256,445	0.01
USD 500,000	Morgan Stanley, 3.622%, 01/04/31	571,520	0.02	USD 125,000	National Rural Utilities Cooperative Finance Corp, 4.300%, 15/03/49	157,816	0.01
USD 35,000	Morgan Stanley, 7.250%, 01/04/32	52,668	0.00	USD 150,000	Nationwide Mutual Insurance Co, 4.950%, 22/04/44	166,401	0.01
USD 100,000	Morgan Stanley, 3.971%, 22/07/38	118,589	0.00	USD 200,000	NBCUniversal Media LLC, 2.875%, 15/01/23	212,030	0.01
USD 300,000	Morgan Stanley, 4.457%, 22/04/39	377,583	0.01	USD 200,000	NBCUniversal Media LLC, 5.950%, 01/04/41	293,104	0.01
USD 125,000	Morgan Stanley, 4.300%, 27/01/45	157,086	0.01	USD 50,000	NBCUniversal Media LLC, 4.450%, 15/01/43	62,889	0.00
USD 415,000	Morgan Stanley, 4.375%, 22/01/47	539,429	0.02	GBP 100,000	Nestle Holdings Inc, 1.000%, 11/06/21	124,319	0.00
USD 50,000	Mosaic Co, 4.250%, 15/11/23	52,635	0.00	USD 250,000	Nestle Holdings Inc, 3.100%, 24/09/21	257,687	0.01
USD 100,000	Mosaic Co, 5.625%, 15/11/43	107,614	0.00	USD 100,000	Nevada Power Co, 2.400%, 01/05/30	105,845	0.00
USD 50,000	Motorola Solutions Inc, 4.600%, 23/05/29	57,901	0.00	USD 65,000	Nevada Power Co, 3.125%, 01/08/50	70,663	0.00
USD 200,000	Motorola Solutions Inc, 5.500%, 01/09/44	223,344	0.01	USD 300,000	New York Life Global Funding, 3.250%, 06/08/21	309,402	0.01
USD 35,000	Mount Sinai Hospitals Group Inc, 3.737%, 01/07/49	37,600	0.00	USD 200,000	New York Life Global Funding, 2.300%, 10/06/22	207,284	0.01
USD 165,000	MPLX LP, 4.125%, 01/03/27	176,085	0.01	GBP 100,000	New York Life Global Funding, 1.750%, 15/12/22	126,273	0.00
USD 300,000	MPLX LP, 4.000%, 15/03/28	317,118	0.01	USD 200,000	New York Life Global Funding, 2.875%, 10/04/24	215,422	0.01
USD 300,000	MPLX LP, 4.500%, 15/04/38	299,721	0.01	USD 125,000	Newmont Corp, 2.250%, 01/10/30	126,534	0.00
USD 65,000	MPLX LP, 5.200%, 01/03/47	69,325	0.00	USD 55,000	Newmont Goldcorp Corp, 2.800%, 01/10/29	58,061	0.00
USD 240,000	MUFG Americas Holdings Corp, 3.000%, 10/02/25	259,178	0.01	USD 160,000	Newmont Goldcorp Corp, 6.250%, 01/10/39	227,019	0.01
USD 200,000	MUFG Union Bank NA, 3.150%, 01/04/22	208,480	0.01	USD 300,000	NextEra Energy Capital Holdings Inc, 2.900%, 01/04/22	312,006	0.01
USD 250,000	MUFG Union Bank NA, 2.100%, 09/12/22	257,857	0.01	USD 50,000	NextEra Energy Capital Holdings Inc, 2.800%, 15/01/23	52,521	0.00
USD 200,000	Mylan Inc, 3.125%, 15/01/23	210,314	0.01	USD 395,000	NextEra Energy Capital Holdings Inc, 2.250%, 01/06/30	407,648	0.01
EUR 100,000	Mylan Inc, 2.125%, 23/05/25	116,829	0.00	USD 100,000	NextEra Energy Capital Holdings Inc, 4.800%, 01/12/77	103,336	0.00
EUR 100,000	Nasdaq Inc, 1.750%, 19/05/23	116,641	0.00	USD 400,000	NextEra Energy Capital Holdings Inc, 5.650%, 01/05/79	434,316	0.01
EUR 100,000	Nasdaq Inc, 0.875%, 13/02/30	111,768	0.00	USD 100,000	Niagara Mohawk Power Corp, 4.119%, 28/11/42	116,667	0.00
USD 50,000	National Fuel Gas Co, 5.200%, 15/07/25	53,090	0.00	USD 300,000	NIKE Inc, 2.850%, 27/03/30	333,960	0.01
USD 50,000	National Fuel Gas Co, 3.950%, 15/09/27	48,819	0.00	USD 50,000	NIKE Inc, 3.875%, 01/11/45	61,387	0.00
EUR 100,000	National Grid North America Inc, 0.750%, 08/08/23	113,896	0.00	USD 200,000	NiSource Inc, 3.490%, 15/05/27	225,748	0.01
EUR 100,000	National Grid North America Inc, 1.000%, 12/07/24	115,498	0.00	USD 350,000	NiSource Inc, 4.375%, 15/05/47	426,555	0.01
USD 300,000	National Life Insurance Co, 5.250%, 19/07/68	312,117	0.01	USD 100,000	NiSource Inc, 3.950%, 30/03/48	115,519	0.00
USD 200,000	National Oilwell Varco Inc, 3.600%, 01/12/29	195,264	0.01	USD 100,000	Noble Energy Inc, 3.850%, 15/01/28	96,426	0.00
USD 150,000	National Retail Properties Inc, 3.900%, 15/06/24	158,688	0.01				
USD 50,000	National Retail Properties Inc, 2.500%, 15/04/30	47,767	0.00				
USD 200,000	National Rural Utilities Cooperative Finance Corp, 1.750%, 21/01/22	204,270	0.01				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 50,000	Noble Energy Inc, 3.250%, 15/10/29	45,506	0.00	USD 400,000	Novartis Capital Corp, 1.750%, 14/02/25	418,148	0.01
USD 100,000	Noble Energy Inc, 4.950%, 15/08/47	89,908	0.00	USD 100,000	Novartis Capital Corp, 2.000%, 14/02/27	106,258	0.00
USD 300,000	Noble Energy Inc, 4.200%, 15/10/49	251,418	0.01	USD 100,000	Novartis Capital Corp, 2.200%, 14/08/30	105,704	0.00
USD 55,000	Nordstrom Inc, 4.375%, 01/04/30	43,122	0.00	USD 150,000	Novartis Capital Corp, 4.000%, 20/11/45	189,340	0.01
USD 50,000	Norfolk Southern Corp, 3.000%, 01/04/22	51,944	0.00	USD 65,000	Novartis Capital Corp, 2.750%, 14/08/50	68,676	0.00
USD 19,000	Norfolk Southern Corp, 2.903%, 15/02/23	20,039	0.00	USD 200,000	NRG Energy Inc, 3.750%, 15/06/24	211,234	0.01
USD 100,000	Norfolk Southern Corp, 2.900%, 15/06/26	110,352	0.00	USD 200,000	NSTAR Electric Co, 3.200%, 15/05/27	224,478	0.01
USD 175,000	Norfolk Southern Corp, 3.150%, 01/06/27	193,419	0.01	USD 250,000	NSTAR Electric Co, 3.250%, 15/05/29	284,922	0.01
USD 200,000	Norfolk Southern Corp, 4.100%, 15/05/49	243,976	0.01	USD 100,000	Nucor Corp, 3.950%, 01/05/28	114,512	0.00
USD 300,000	Norfolk Southern Corp, 3.400%, 01/11/49	330,723	0.01	USD 100,000	Nucor Corp, 4.400%, 01/05/48	120,566	0.00
USD 200,000	Norfolk Southern Corp, 4.050%, 15/08/52	237,960	0.01	USD 130,000	NVIDIA Corp, 2.200%, 16/09/21	132,545	0.00
USD 300,000	Northern Natural Gas Co, 4.300%, 15/01/49	352,182	0.01	USD 50,000	NVIDIA Corp, 3.200%, 16/09/26	56,623	0.00
USD 200,000	Northern States Power Co, 5.350%, 01/11/39	280,782	0.01	USD 300,000	NVIDIA Corp, 3.500%, 01/04/50	343,674	0.01
USD 100,000	Northern States Power Co, 3.600%, 15/09/47	117,102	0.00	USD 125,000	NVR Inc, 3.000%, 15/05/30	130,379	0.00
USD 150,000	Northern Trust Corp, 2.375%, 02/08/22	156,262	0.01	USD 125,000	NYU Langone Hospitals, 4.368%, 01/07/47	136,679	0.01
USD 100,000	Northern Trust Corp, 3.950%, 30/10/25	115,488	0.00	USD 300,000	Oaktree Specialty Lending Corp, 3.500%, 25/02/25	293,070	0.01
USD 300,000	Northern Trust Corp, 3.650%, 03/08/28	348,933	0.01	USD 200,000	Office Properties Income Trust, 4.500%, 01/02/25	194,010	0.01
USD 200,000	Northern Trust Corp, 3.150%, 03/05/29	227,650	0.01	USD 200,000	Oglethorpe Power Corp, 5.050%, 01/10/48	227,218	0.01
USD 100,000	Northrop Grumman Corp, 2.550%, 15/10/22	104,304	0.00	USD 100,000	Ohio Edison Co, 6.875%, 15/07/36	141,183	0.01
USD 100,000	Northrop Grumman Corp, 2.930%, 15/01/25	108,058	0.00	USD 45,000	Ohio Power Co, 4.000%, 01/06/49	54,594	0.00
USD 95,000	Northrop Grumman Corp, 3.250%, 15/01/28	105,970	0.00	USD 200,000	Oklahoma Gas & Electric Co, 3.300%, 15/03/30	217,542	0.01
USD 300,000	Northrop Grumman Corp, 5.150%, 01/05/40	401,175	0.01	USD 100,000	Oklahoma Gas & Electric Co, 3.850%, 15/08/47	111,317	0.00
USD 110,000	Northrop Grumman Corp, 4.030%, 15/10/47	132,304	0.00	USD 50,000	Omega Healthcare Investors Inc, 4.375%, 01/08/23	51,937	0.00
USD 50,000	Northwell Healthcare Inc, 4.260%, 01/11/47	55,542	0.00	USD 100,000	Omega Healthcare Investors Inc, 4.750%, 15/01/28	106,237	0.00
USD 50,000	Northwell Healthcare Inc, 3.809%, 01/11/49	51,923	0.00	USD 100,000	Omega Healthcare Investors Inc, 3.625%, 01/10/29	98,332	0.00
USD 100,000	Northwestern Mutual Life Insurance Co, 3.850%, 30/09/47	114,973	0.00	USD 50,000	Omnicom Group Inc, 2.450%, 30/04/30	50,701	0.00
USD 25,000	Northwestern University, 3.662%, 01/12/57	31,334	0.00	USD 200,000	Omnicom Group Inc Via Omnicom Capital Inc, 3.625%, 01/05/22	210,858	0.01
USD 400,000	Novartis Capital Corp, 2.400%, 17/05/22	414,924	0.01	USD 200,000	Oncor Electric Delivery Co LLC, 2.750%, 01/06/24	215,132	0.01
USD 100,000	Novartis Capital Corp, 3.400%, 06/05/24	110,139	0.00	USD 200,000	Oncor Electric Delivery Co LLC, 3.700%, 15/11/28	234,526	0.01
				USD 150,000	Oncor Electric Delivery Co LLC, 3.800%, 30/09/47	180,930	0.01
				USD 90,000	ONE Gas Inc, 4.500%, 01/11/48	114,247	0.00
				USD 100,000	ONEOK Inc, 2.200%, 15/09/25	98,080	0.00
				USD 100,000	ONEOK Inc, 3.100%, 15/03/30	95,703	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 100,000	ONEOK Inc, 6.350%, 15/01/31	117,606	0.00	USD 100,000	Parker-Hannifin Corp, 3.250%, 01/03/27	108,554	0.00
USD 150,000	ONEOK Inc, 4.950%, 13/07/47	144,757	0.01	USD 200,000	Parker-Hannifin Corp, 3.250%, 14/06/29	220,624	0.01
USD 100,000	ONEOK Inc, 4.500%, 15/03/50	92,497	0.00	USD 105,000	Parker-Hannifin Corp, 4.200%, 21/11/34	125,117	0.00
USD 160,000	ONEOK Partners LP, 3.375%, 01/10/22	165,560	0.01	USD 225,000	Partners Healthcare System Inc, 3.192%, 01/07/49	238,966	0.01
USD 100,000	ONEOK Partners LP, 4.900%, 15/03/25	108,891	0.00	USD 30,000	Partners Healthcare System Inc, 3.342%, 01/07/60	31,838	0.00
USD 15,000	ONEOK Partners LP, 6.650%, 01/10/36	16,826	0.00	USD 200,000	PayPal Holdings Inc, 2.400%, 01/10/24	212,518	0.01
USD 25,000	ONEOK Partners LP, 6.850%, 15/10/37	28,007	0.00	USD 200,000	PayPal Holdings Inc, 2.650%, 01/10/26	217,618	0.01
USD 80,000	Oracle Corp, 2.800%, 08/07/21	82,066	0.00	USD 50,000	PECO Energy Co, 3.150%, 15/10/25	55,106	0.00
USD 190,000	Oracle Corp, 1.900%, 15/09/21	193,179	0.01	USD 100,000	PECO Energy Co, 3.700%, 15/09/47	118,125	0.00
USD 180,000	Oracle Corp, 2.500%, 15/10/22	188,073	0.01	USD 60,000	PECO Energy Co, 3.900%, 01/03/48	73,345	0.00
USD 70,000	Oracle Corp, 2.625%, 15/02/23	73,611	0.00	USD 90,000	PECO Energy Co, 2.800%, 15/06/50	92,959	0.00
USD 50,000	Oracle Corp, 2.400%, 15/09/23	52,617	0.00	USD 55,000	Pennsylvania Electric Co, 3.250%, 15/03/28	60,080	0.00
USD 200,000	Oracle Corp, 3.400%, 08/07/24	219,134	0.01	USD 200,000	Pennsylvania Electric Co, 3.600%, 01/06/29	223,354	0.01
USD 150,000	Oracle Corp, 2.950%, 15/05/25	163,668	0.01	USD 300,000	Penske Truck Leasing Co Lp Via PTL Finance Corp, 4.125%, 01/08/23	320,271	0.01
USD 440,000	Oracle Corp, 2.650%, 15/07/26	475,904	0.01	USD 200,000	Penske Truck Leasing Co Lp Via PTL Finance Corp, 3.900%, 01/02/24	213,094	0.01
USD 200,000	Oracle Corp, 3.250%, 15/11/27	224,114	0.01	USD 200,000	Penske Truck Leasing Co Lp Via PTL Finance Corp, 3.450%, 01/07/24	211,792	0.01
USD 500,000	Oracle Corp, 2.950%, 01/04/30	556,855	0.02	USD 200,000	Penske Truck Leasing Co Lp Via PTL Finance Corp, 4.200%, 01/04/27	215,364	0.01
USD 100,000	Oracle Corp, 4.300%, 08/07/34	124,361	0.00	EUR 100,000	Pepsico Inc, 0.750%, 18/03/27	116,373	0.00
USD 200,000	Oracle Corp, 3.900%, 15/05/35	242,104	0.01	USD 100,000	PepsiCo Inc, 2.750%, 05/03/22	104,077	0.00
USD 300,000	Oracle Corp, 3.800%, 15/11/37	347,355	0.01	USD 145,000	PepsiCo Inc, 0.750%, 01/05/23	146,076	0.01
USD 800,000	Oracle Corp, 3.600%, 01/04/40	901,543	0.03	USD 100,000	PepsiCo Inc, 3.600%, 01/03/24	110,267	0.00
USD 100,000	Oracle Corp, 5.375%, 15/07/40	138,211	0.01	USD 100,000	PepsiCo Inc, 2.375%, 06/10/26	108,949	0.00
USD 25,000	Oracle Corp, 4.000%, 15/07/46	29,418	0.00	EUR 100,000	PepsiCo Inc, 0.875%, 18/07/28	117,455	0.00
USD 320,000	Oracle Corp, 4.000%, 15/11/47	377,203	0.01	USD 50,000	PepsiCo Inc, 2.625%, 29/07/29	55,329	0.00
USD 100,000	O'Reilly Automotive Inc, 3.600%, 01/09/27	112,128	0.00	USD 95,000	PepsiCo Inc, 1.625%, 01/05/30	96,772	0.00
USD 100,000	O'Reilly Automotive Inc, 3.900%, 01/06/29	114,948	0.00	EUR 100,000	PepsiCo Inc, 0.875%, 16/10/39	110,497	0.00
USD 35,000	Owens Corning, 3.950%, 15/08/29	38,139	0.00	USD 100,000	PepsiCo Inc, 3.600%, 13/08/42	120,305	0.00
USD 200,000	Owens Corning, 3.875%, 01/06/30	210,984	0.01	USD 100,000	PepsiCo Inc, 4.600%, 17/07/45	134,707	0.01
USD 100,000	Owl Rock Capital Corp, 3.750%, 22/07/25	97,310	0.00	USD 100,000	PepsiCo Inc, 3.450%, 06/10/46	115,965	0.00
USD 100,000	PACCAR Financial Corp, 2.650%, 10/05/22	104,180	0.00	USD 200,000	PepsiCo Inc, 4.000%, 02/05/47	251,386	0.01
USD 35,000	PACCAR Financial Corp, 1.800%, 06/02/25	36,441	0.00	USD 200,000	PepsiCo Inc, 2.875%, 15/10/49	216,556	0.01
USD 105,000	Pacific Gas & Electric Co, 1.750%, 16/06/22	105,209	0.00	USD 300,000	PepsiCo Inc, 3.625%, 19/03/50	365,235	0.01
USD 200,000	Pacific Gas & Electric Co, 2.500%, 01/02/31	196,244	0.01	USD 65,000	PerkinElmer Inc, 3.300%, 15/09/29	69,629	0.00
USD 85,000	Pacific Gas & Electric Co, 3.500%, 01/08/50	82,507	0.00	USD 40,000	Pfizer Inc, 3.000%, 15/09/21	41,271	0.00
USD 100,000	PacifiCorp, 2.950%, 01/02/22	103,417	0.00				
USD 100,000	PacifiCorp, 5.750%, 01/04/37	138,014	0.01				
USD 140,000	PacifiCorp, 4.125%, 15/01/49	173,517	0.01				
USD 100,000	Packaging Corp of America, 3.650%, 15/09/24	108,921	0.00				
USD 35,000	Packaging Corp of America, 3.400%, 15/12/27	38,516	0.00				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 50,000	Pfizer Inc, 2.200%, 15/12/21	51,263	0.00	USD 200,000	Pioneer Natural Resources Co, 4.450%, 15/01/26	231,392	0.01
EUR 100,000	Pfizer Inc, 0.250%, 06/03/22	112,792	0.00	USD 200,000	Plains All American Pipeline LP Via PAA Finance Corp, 3.650%, 01/06/22	204,222	0.01
USD 200,000	Pfizer Inc, 2.800%, 11/03/22	208,130	0.01	USD 100,000	Plains All American Pipeline LP Via PAA Finance Corp, 4.500%, 15/12/26	105,986	0.00
USD 50,000	Pfizer Inc, 3.200%, 15/09/23	54,063	0.00	USD 200,000	Plains All American Pipeline LP Via PAA Finance Corp, 3.550%, 15/12/29	194,062	0.01
USD 100,000	Pfizer Inc, 2.950%, 15/03/24	108,320	0.00	USD 25,000	Plains All American Pipeline LP Via PAA Finance Corp, 6.650%, 15/01/37	27,651	0.00
USD 200,000	Pfizer Inc, 3.400%, 15/05/24	221,788	0.01	USD 50,000	Plains All American Pipeline LP Via PAA Finance Corp, 4.700%, 15/06/44	44,952	0.00
USD 150,000	Pfizer Inc, 3.000%, 15/12/26	169,383	0.01	USD 250,000	PNC Bank NA, 2.625%, 17/02/22	258,367	0.01
USD 100,000	Pfizer Inc, 3.600%, 15/09/28	117,877	0.00	USD 200,000	PNC Bank NA, 2.028%, 09/12/22	203,462	0.01
USD 200,000	Pfizer Inc, 3.450%, 15/03/29	233,318	0.01	USD 285,000	PNC Bank NA, 2.700%, 22/10/29	302,847	0.01
USD 50,000	Pfizer Inc, 1.700%, 28/05/30	50,845	0.00	USD 120,000	PNC Financial Services Group Inc, 2.854%, 09/11/22	126,253	0.00
USD 400,000	Pfizer Inc, 4.000%, 15/12/36	490,072	0.02	USD 250,000	PNC Financial Services Group Inc, 3.500%, 23/01/24	273,357	0.01
GBP 100,000	Pfizer Inc, 6.500%, 03/06/38	222,771	0.01	USD 200,000	PNC Financial Services Group Inc, 2.200%, 01/11/24	211,786	0.01
USD 50,000	Pfizer Inc, 4.100%, 15/09/38	62,281	0.00	USD 250,000	PNC Financial Services Group Inc, 3.150%, 19/05/27	279,352	0.01
USD 250,000	Pfizer Inc, 3.900%, 15/03/39	307,895	0.01	USD 100,000	Potomac Electric Power Co, 3.600%, 15/03/24	109,045	0.00
USD 100,000	Pfizer Inc, 4.300%, 15/06/43	128,142	0.00	USD 5,000	Potomac Electric Power Co, 6.500%, 15/11/37	7,428	0.00
USD 35,000	Pfizer Inc, 4.200%, 15/09/48	45,481	0.00	USD 200,000	PPG Industries Inc, 3.200%, 15/03/23	211,612	0.01
USD 45,000	Pfizer Inc, 2.700%, 28/05/50	46,455	0.00	EUR 200,000	PPG Industries Inc, 0.875%, 03/11/25	228,240	0.01
USD 200,000	Philip Morris International Inc, 2.900%, 15/11/21	206,998	0.01	USD 150,000	PPL Capital Funding Inc, 5.000%, 15/03/44	179,430	0.01
USD 300,000	Philip Morris International Inc, 2.375%, 17/08/22	310,734	0.01	USD 100,000	PPL Capital Funding Inc, 4.000%, 15/09/47	107,255	0.00
USD 100,000	Philip Morris International Inc, 2.500%, 02/11/22	104,322	0.00	USD 100,000	PPL Electric Utilities Corp, 3.950%, 01/06/47	120,088	0.00
USD 200,000	Philip Morris International Inc, 2.875%, 01/05/24	214,788	0.01	USD 200,000	Praxair Inc, 2.200%, 15/08/22	205,862	0.01
EUR 100,000	Philip Morris International Inc, 2.875%, 30/05/24	122,914	0.00	EUR 100,000	Praxair Inc, 1.200%, 12/02/24	117,194	0.00
EUR 100,000	Philip Morris International Inc, 0.625%, 08/11/24	112,859	0.00	USD 50,000	Praxair Inc, 2.650%, 05/02/25	53,502	0.00
USD 50,000	Philip Morris International Inc, 3.375%, 11/08/25	55,576	0.00	USD 150,000	Precision Castparts Corp, 2.500%, 15/01/23	157,122	0.01
USD 100,000	Philip Morris International Inc, 3.125%, 02/03/28	112,249	0.00	USD 200,000	Principal Financial Group Inc, 3.100%, 15/11/26	217,940	0.01
EUR 100,000	Philip Morris International Inc, 2.000%, 09/05/36	115,170	0.00	USD 200,000	Principal Financial Group Inc, 2.125%, 15/06/30	202,012	0.01
USD 45,000	Philip Morris International Inc, 6.375%, 16/05/38	67,751	0.00	USD 100,000	Principal Financial Group Inc, 4.300%, 15/11/46	121,205	0.00
EUR 100,000	Philip Morris International Inc, 1.450%, 01/08/39	104,592	0.00	USD 250,000	Private Export Funding Corp, 2.450%, 15/07/24	268,232	0.01
USD 100,000	Philip Morris International Inc, 3.875%, 21/08/42	113,549	0.00	USD 200,000	Procter & Gamble Co, 1.700%, 03/11/21	203,588	0.01
USD 100,000	Philip Morris International Inc, 4.875%, 15/11/43	128,469	0.00				
USD 200,000	Phillips 66, 4.300%, 01/04/22	212,204	0.01				
USD 300,000	Phillips 66, 3.900%, 15/03/28	337,461	0.01				
USD 45,000	Phillips 66, 4.875%, 15/11/44	55,676	0.00				
USD 150,000	Phillips 66 Partners LP, 3.605%, 15/02/25	160,045	0.01				
USD 150,000	Piedmont Natural Gas Co Inc, 3.500%, 01/06/29	171,126	0.01				
USD 200,000	Pine Street Trust I, 4.572%, 15/02/29	223,650	0.01				
USD 200,000	Pine Street Trust II, 5.568%, 15/02/49	228,060	0.01				
USD 100,000	Pinnacle West Capital Corp, 1.300%, 15/06/25	101,414	0.00				



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 250,000	Procter & Gamble Co, 2.150%, 11/08/22	259,545	0.01	USD 200,000	Public Service Co of Colorado, 1.900%, 15/01/31	204,060	0.01
EUR 100,000	Procter & Gamble Co, 1.125%, 02/11/23	117,005	0.00	USD 100,000	Public Service Co of Colorado, 3.600%, 15/09/42	115,614	0.00
EUR 100,000	Procter & Gamble Co, 0.625%, 30/10/24	115,812	0.00	USD 100,000	Public Service Co of Colorado, 3.800%, 15/06/47	119,828	0.00
USD 200,000	Procter & Gamble Co, 2.450%, 03/11/26	219,886	0.01	USD 125,000	Public Service Co of Colorado, 4.050%, 15/09/49	155,560	0.01
EUR 50,000	Procter & Gamble Co, 4.875%, 11/05/27	74,897	0.00	USD 200,000	Public Service Electric & Gas Co, 5.500%, 01/03/40	283,042	0.01
USD 50,000	Procter & Gamble Co, 2.850%, 11/08/27	56,655	0.00	USD 200,000	Public Service Electric & Gas Co, 3.850%, 01/05/49	246,678	0.01
EUR 100,000	Procter & Gamble Co, 1.200%, 30/10/28	122,857	0.00	USD 100,000	Public Service Enterprise Group Inc, 2.000%, 15/11/21	101,513	0.00
EUR 100,000	Procter & Gamble Co, 1.875%, 30/10/38	135,314	0.01	USD 200,000	Public Service Enterprise Group Inc, 2.875%, 15/06/24	213,794	0.01
USD 25,000	Procter & Gamble Co, 3.500%, 25/10/47	30,609	0.00	USD 200,000	Public Storage, 3.094%, 15/09/27	224,190	0.01
USD 10,000	Progress Energy Inc, 7.750%, 01/03/31	14,496	0.00	EUR 100,000	Public Storage, 0.875%, 24/01/32	110,082	0.00
USD 100,000	Progressive Corp, 2.450%, 15/01/27	106,775	0.00	USD 100,000	Puget Energy Inc, 5.625%, 15/07/22	106,846	0.00
USD 150,000	Progressive Corp, 4.350%, 25/04/44	190,521	0.01	USD 125,000	Puget Energy Inc, 4.100%, 15/06/30	138,431	0.01
EUR 100,000	Prologis Euro Finance LLC, 0.250%, 10/09/27	109,900	0.00	USD 30,000	Puget Sound Energy Inc, 4.223%, 15/06/48	37,878	0.00
EUR 100,000	Prologis Euro Finance LLC, 1.875%, 05/01/29	122,468	0.00	USD 100,000	Puget Sound Energy Inc, 3.250%, 15/09/49	108,102	0.00
EUR 100,000	Prologis Euro Finance LLC, 1.500%, 10/09/49	107,284	0.00	USD 200,000	QUALCOMM Inc, 3.000%, 20/05/22	209,248	0.01
USD 25,000	Prologis LP, 2.125%, 15/04/27	26,341	0.00	USD 100,000	QUALCOMM Inc, 2.600%, 30/01/23	104,932	0.00
USD 65,000	Prologis LP, 3.875%, 15/09/28	76,872	0.00	USD 50,000	QUALCOMM Inc, 2.900%, 20/05/24	53,815	0.00
USD 30,000	Prologis LP, 2.250%, 15/04/30	31,541	0.00	USD 300,000	QUALCOMM Inc, 3.450%, 20/05/25	334,191	0.01
USD 25,000	Prologis LP, 3.000%, 15/04/50	26,391	0.00	USD 150,000	QUALCOMM Inc, 3.250%, 20/05/27	170,052	0.01
USD 200,000	Protective Life Global Funding, 2.615%, 22/08/22	207,784	0.01	USD 230,000	QUALCOMM Inc, 4.300%, 20/05/47	288,218	0.01
USD 80,000	Providence St Joseph Health Obligated Group, 2.532%, 01/10/29	83,534	0.00	USD 300,000	Quest Diagnostics Inc, 2.950%, 30/06/30	318,288	0.01
USD 50,000	Prudential Financial Inc, 3.500%, 15/05/24	55,254	0.00	USD 150,000	Quest Diagnostics Inc, 4.700%, 30/03/45	182,496	0.01
USD 105,000	Prudential Financial Inc, 1.500%, 10/03/26	107,327	0.00	USD 325,000	Ralph Lauren Corp, 1.700%, 15/06/22	330,743	0.01
USD 100,000	Prudential Financial Inc, 2.100%, 10/03/30	101,984	0.00	USD 500,000	Ralph Lauren Corp, 2.950%, 15/06/30	515,100	0.02
USD 150,000	Prudential Financial Inc, 3.000%, 10/03/40	154,045	0.01	USD 150,000	Raytheon Technologies Corp, 3.500%, 15/03/27	168,916	0.01
USD 200,000	Prudential Financial Inc, 5.875%, 15/09/42	212,484	0.01	USD 300,000	Raytheon Technologies Corp, 3.125%, 01/07/50	317,958	0.01
USD 50,000	Prudential Financial Inc, 4.600%, 15/05/44	60,348	0.00	USD 100,000	Realty Income Corp, 3.875%, 15/07/24	109,192	0.00
USD 200,000	Prudential Financial Inc, 4.500%, 15/09/47	204,000	0.01	USD 100,000	Realty Income Corp, 3.000%, 15/01/27	105,907	0.00
USD 300,000	Prudential Financial Inc, 3.935%, 07/12/49	341,313	0.01	USD 40,000	Realty Income Corp, 3.250%, 15/01/31	43,409	0.00
USD 200,000	PSEG Power LLC, 3.850%, 01/06/23	215,718	0.01				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 100,000	Realty Income Corp, 4.650%, 15/03/47	124,046	0.00	USD 145,000	Sabine Pass Liquefaction LLC, 5.750%, 15/05/24	163,345	0.01
USD 140,000	Regency Centers LP, 3.700%, 15/06/30	150,637	0.01	USD 145,000	Sabine Pass Liquefaction LLC, 5.625%, 01/03/25	166,071	0.01
USD 60,000	Regency Centers LP, 4.650%, 15/03/49	68,314	0.00	USD 100,000	Sabine Pass Liquefaction LLC, 5.875%, 30/06/26	117,533	0.00
USD 100,000	Regions Financial Corp, 2.750%, 14/08/22	104,183	0.00	USD 200,000	Sabine Pass Liquefaction LLC, 4.200%, 15/03/28	214,786	0.01
USD 100,000	Regions Financial Corp, 2.250%, 18/05/25	104,667	0.00	USD 45,000	Sabine Pass Liquefaction LLC, 4.500%, 15/05/30	49,907	0.00
USD 50,000	Reinsurance Group of America Inc, 3.900%, 15/05/29	54,255	0.00	USD 100,000	Sabra Health Care LP / Sabra Capital Corp, 3.900%, 15/10/29	91,200	0.00
USD 70,000	Reinsurance Group of America Inc, 3.150%, 15/06/30	72,849	0.00	USD 50,000	San Diego Gas & Electric Co, 4.500%, 15/08/40	61,896	0.00
USD 30,000	RELX Capital Inc, 3.500%, 16/03/23	31,961	0.00	USD 100,000	San Diego Gas & Electric Co, 3.750%, 01/06/47	114,960	0.00
EUR 100,000	RELX Capital Inc, 1.300%, 12/05/25	117,058	0.00	USD 50,000	Santander Holdings USA Inc, 3.700%, 28/03/22	51,544	0.00
USD 100,000	RELX Capital Inc, 4.000%, 18/03/29	115,429	0.00	USD 200,000	Santander Holdings USA Inc, 3.500%, 07/06/24	210,204	0.01
USD 25,000	RELX Capital Inc, 3.000%, 22/05/30	26,969	0.00	USD 100,000	Santander Holdings USA Inc, 4.500%, 17/07/25	108,279	0.00
USD 30,000	RenaissanceRe Finance Inc, 3.450%, 01/07/27	31,793	0.00	USD 500,000	Santander Holdings USA Inc, 3.244%, 05/10/26	518,630	0.02
USD 45,000	Republic Services Inc, 2.500%, 15/08/24	47,862	0.00	USD 325,000	Santander Holdings USA Inc, 4.400%, 13/07/27	351,890	0.01
USD 55,000	Republic Services Inc, 2.900%, 01/07/26	60,135	0.00	USD 250,000	Schlumberger Holdings Corp, 3.900%, 17/05/28	268,990	0.01
USD 180,000	Republic Services Inc, 3.375%, 15/11/27	202,718	0.01	USD 200,000	Sempra Energy, 2.875%, 01/10/22	207,348	0.01
USD 150,000	Republic Services Inc, 2.300%, 01/03/30	156,475	0.01	USD 300,000	Sempra Energy, 3.800%, 01/02/38	324,192	0.01
USD 200,000	Reynolds American Inc, 5.850%, 15/08/45	244,698	0.01	USD 25,000	Sempra Energy, 6.000%, 15/10/39	34,480	0.00
USD 100,000	Roche Holdings Inc, 4.000%, 28/11/44	127,424	0.00	USD 25,000	Sherwin-Williams Co, 3.125%, 01/06/24	26,910	0.00
USD 85,000	Rockwell Automation Inc, 3.500%, 01/03/29	95,860	0.00	USD 110,000	Sherwin-Williams Co, 3.450%, 01/06/27	123,170	0.00
USD 50,000	Roper Technologies Inc, 2.350%, 15/09/24	52,871	0.00	USD 150,000	Sherwin-Williams Co, 2.950%, 15/08/29	161,596	0.01
USD 125,000	Roper Technologies Inc, 4.200%, 15/09/28	146,284	0.01	USD 129,000	Sherwin-Williams Co, 4.500%, 01/06/47	156,553	0.01
USD 115,000	Roper Technologies Inc, 2.000%, 30/06/30	115,490	0.00	USD 50,000	Simon Property Group LP, 2.500%, 15/07/21	50,595	0.00
USD 250,000	RPM International Inc, 4.550%, 01/03/29	280,375	0.01	USD 100,000	Simon Property Group LP, 2.350%, 30/01/22	101,874	0.00
USD 50,000	RPM International Inc, 4.250%, 15/01/48	50,218	0.00	USD 150,000	Simon Property Group LP, 3.300%, 15/01/26	160,411	0.01
USD 200,000	Ryder System Inc, 2.800%, 01/03/22	205,230	0.01	USD 100,000	Simon Property Group LP, 3.250%, 30/11/26	107,980	0.00
USD 300,000	Ryder System Inc, 3.400%, 01/03/23	314,910	0.01	USD 100,000	Simon Property Group LP, 3.375%, 15/06/27	105,986	0.00
USD 50,000	S&P Global Inc, 4.000%, 15/06/25	57,187	0.00	USD 300,000	Simon Property Group LP, 2.450%, 13/09/29	295,254	0.01
USD 55,000	S&P Global Inc, 2.500%, 01/12/29	59,765	0.00	USD 100,000	Simon Property Group LP, 4.250%, 30/11/46	108,003	0.00
USD 50,000	S&P Global Inc, 4.500%, 15/05/48	64,784	0.00	USD 87,000	SITE Centers Corp, 3.625%, 01/02/25	87,706	0.00
USD 65,000	S&P Global Inc, 3.250%, 01/12/49	71,513	0.00				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 200,000	Smithfield Foods Inc, 3.350%, 01/02/22	197,452	0.01	USD 50,000	Southwestern Electric Power Co, 4.100%, 15/09/28	57,204	0.00
USD 100,000	Smithfield Foods Inc, 4.250%, 01/02/27	102,551	0.00	USD 50,000	Southwestern Public Service Co, 3.700%, 15/08/47	57,098	0.00
USD 200,000	Solvay Finance America LLC, 4.450%, 03/12/25	225,618	0.01	USD 150,000	Spectra Energy Partners LP, 4.750%, 15/03/24	167,667	0.01
USD 60,000	Southern California Edison Co, 3.700%, 01/08/25	66,298	0.00	USD 100,000	Spirit Realty LP, 3.400%, 15/01/30	94,288	0.00
USD 115,000	Southern California Edison Co, 2.850%, 01/08/29	121,856	0.00	USD 400,000	Sprint Spectrum Co LLC, 4.738%, 20/03/25	433,204	0.01
USD 205,000	Southern California Edison Co, 6.000%, 15/01/34	276,170	0.01	USD 31,250	Sprint Spectrum Co LLC Via Sprint Spectrum Co II LLC Via Sprint Spectrum Co III LLC, 3.360%, 20/09/21	31,677	0.00
USD 50,000	Southern California Edison Co, 4.500%, 01/09/40	59,280	0.00	USD 50,000	SSM Health Care Corp, 3.688%, 01/06/23	53,680	0.00
USD 200,000	Southern California Edison Co, 3.900%, 15/03/43	221,744	0.01	USD 145,000	Stanley Black & Decker Inc, 3.400%, 01/03/26	162,942	0.01
USD 250,000	Southern California Edison Co, 4.000%, 01/04/47	286,232	0.01	USD 100,000	Stanley Black & Decker Inc, 2.300%, 15/03/30	103,903	0.00
USD 200,000	Southern California Edison Co, 3.650%, 01/02/50	220,768	0.01	USD 300,000	Stanley Black & Decker Inc, 4.000%, 15/03/60	300,075	0.01
USD 100,000	Southern California Gas Co, 2.600%, 15/06/26	108,311	0.00	USD 50,000	Starbucks Corp, 2.700%, 15/06/22	51,924	0.00
USD 250,000	Southern California Gas Co, 2.550%, 01/02/30	270,090	0.01	USD 300,000	Starbucks Corp, 3.100%, 01/03/23	318,909	0.01
USD 50,000	Southern Co, 2.350%, 01/07/21	50,858	0.00	USD 50,000	Starbucks Corp, 3.800%, 15/08/25	56,451	0.00
USD 25,000	Southern Co, 2.950%, 01/07/23	26,442	0.00	USD 50,000	Starbucks Corp, 2.450%, 15/06/26	53,404	0.00
USD 50,000	Southern Co, 2.350%, 01/07/26	55,565	0.00	USD 50,000	Starbucks Corp, 4.000%, 15/11/28	58,724	0.00
USD 330,000	Southern Co, 4.250%, 01/07/36	375,114	0.01	USD 200,000	Starbucks Corp, 3.550%, 15/08/29	227,658	0.01
USD 50,000	Southern Co, 4.400%, 01/07/46	59,683	0.00	USD 200,000	Starbucks Corp, 2.550%, 15/11/30	210,002	0.01
USD 100,000	Southern Co Gas Capital Corp, 2.450%, 01/10/23	104,862	0.00	USD 35,000	Starbucks Corp, 4.300%, 15/06/45	40,299	0.00
USD 100,000	Southern Co Gas Capital Corp, 3.250%, 15/06/26	107,287	0.00	USD 130,000	Starbucks Corp, 4.500%, 15/11/48	154,541	0.01
USD 100,000	Southern Co Gas Capital Corp, 5.875%, 15/03/41	132,852	0.00	USD 300,000	Steel Dynamics Inc, 2.800%, 15/12/24	313,029	0.01
USD 100,000	Southern Co Gas Capital Corp, 3.950%, 01/10/46	108,110	0.00	USD 300,000	Steel Dynamics Inc, 2.400%, 15/06/25	309,231	0.01
USD 60,000	Southern Copper Corp, 3.875%, 23/04/25	65,071	0.00	USD 50,000	Stifel Financial Corp, 4.250%, 18/07/24	53,112	0.00
USD 100,000	Southern Copper Corp, 6.750%, 16/04/40	135,715	0.01	USD 100,000	Stryker Corp, 3.375%, 01/11/25	111,884	0.00
USD 200,000	Southern Copper Corp, 5.250%, 08/11/42	237,306	0.01	USD 200,000	Stryker Corp, 3.650%, 07/03/28	230,326	0.01
USD 150,000	Southern Power Co, 4.150%, 01/12/25	169,867	0.01	EUR 100,000	Stryker Corp, 0.750%, 01/03/29	110,617	0.00
USD 100,000	Southern Power Co, 4.950%, 15/12/46	108,531	0.00	EUR 100,000	Stryker Corp, 2.625%, 30/11/30	128,860	0.00
USD 125,000	Southwest Airlines Co, 5.250%, 04/05/25	131,636	0.00	USD 100,000	Sunoco Logistics Partners Operations LP, 3.450%, 15/01/23	103,386	0.00
USD 100,000	Southwest Airlines Co, 3.000%, 15/11/26	97,306	0.00	USD 70,000	Sunoco Logistics Partners Operations LP, 4.000%, 01/10/27	71,436	0.00
USD 500,000	Southwest Airlines Co, 5.125%, 15/06/27	518,655	0.02	USD 150,000	Sunoco Logistics Partners Operations LP, 5.300%, 01/04/44	144,798	0.01
USD 85,000	Southwest Gas Corp, 3.800%, 29/09/46	92,746	0.00	USD 70,000	Sunoco Logistics Partners Operations LP, 5.400%, 01/10/47	68,718	0.00
USD 150,000	Southwestern Electric Power Co, 2.750%, 01/10/26	159,394	0.01	USD 35,000	Swiss Re America Holding Corp, 7.000%, 15/02/26	44,553	0.00
				USD 100,000	Synchrony Financial, 3.750%, 15/08/21	101,569	0.00
				USD 35,000	Synchrony Financial, 4.375%, 19/03/24	36,994	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 200,000	Synchrony Financial, 3.950%, 01/12/27	207,604	0.01	USD 15,000	Time Warner Entertainment Co LP, 8.375%, 15/03/23	17,727	0.00
USD 200,000	Sysco Corp, 2.600%, 12/06/22	206,204	0.01	USD 250,000	Time Warner Entertainment Co LP, 8.375%, 15/07/33	374,700	0.01
USD 150,000	Sysco Corp, 3.250%, 15/07/27	158,694	0.01	USD 500,000	TJX Cos Inc, 3.500%, 15/04/25	556,390	0.02
USD 15,000	Sysco Corp, 5.375%, 21/09/35	18,175	0.00	USD 100,000	TJX Cos Inc, 2.250%, 15/09/26	106,508	0.00
USD 200,000	Sysco Corp, 4.450%, 15/03/48	220,512	0.01	USD 500,000	T-Mobile USA Inc, 3.875%, 15/04/30	556,525	0.02
USD 200,000	Tampa Electric Co, 4.350%, 15/05/44	235,836	0.01	USD 500,000	T-Mobile USA Inc, 4.375%, 15/04/40	578,860	0.02
USD 100,000	Tanger Properties LP, 3.125%, 01/09/26	92,191	0.00	USD 500,000	T-Mobile USA Inc, 4.500%, 15/04/50	589,075	0.02
USD 200,000	Tapestry Inc, 3.000%, 15/07/22	196,484	0.01	USD 100,000	Toledo Hospital, 6.015%, 15/11/48	109,902	0.00
USD 100,000	Target Corp, 2.900%, 15/01/22	104,003	0.00	EUR 100,000	Toyota Motor Credit Corp, zero coupon, 21/07/21	112,111	0.00
USD 100,000	Target Corp, 3.500%, 01/07/24	111,588	0.00	USD 200,000	Toyota Motor Credit Corp, 1.800%, 07/10/21	203,180	0.01
USD 250,000	Target Corp, 3.375%, 15/04/29	288,340	0.01	USD 100,000	Toyota Motor Credit Corp, 2.600%, 11/01/22	103,016	0.00
USD 300,000	Target Corp, 2.650%, 15/09/30	330,135	0.01	USD 100,000	Toyota Motor Credit Corp, 3.300%, 12/01/22	104,127	0.00
USD 100,000	Target Corp, 3.625%, 15/04/46	121,305	0.00	USD 50,000	Toyota Motor Credit Corp, 2.150%, 08/09/22	51,610	0.00
USD 120,000	TC PipeLines LP, 3.900%, 25/05/27	126,179	0.00	USD 100,000	Toyota Motor Credit Corp, 2.625%, 10/01/23	104,744	0.00
USD 100,000	TD Ameritrade Holding Corp, 2.950%, 01/04/22	103,899	0.00	USD 500,000	Toyota Motor Credit Corp, 2.900%, 30/03/23	529,195	0.02
USD 100,000	TD Ameritrade Holding Corp, 3.750%, 01/04/24	110,331	0.00	USD 50,000	Toyota Motor Credit Corp, 2.250%, 18/10/23	52,319	0.00
USD 200,000	Teachers Insurance & Annuity Association of America, 6.850%, 16/12/39	304,268	0.01	USD 200,000	Toyota Motor Credit Corp, 2.000%, 07/10/24	208,300	0.01
USD 100,000	Teachers Insurance & Annuity Association of America, 4.270%, 15/05/47	119,387	0.00	EUR 100,000	Toyota Motor Credit Corp, 0.625%, 21/11/24	113,652	0.00
USD 150,000	Texas Instruments Inc, 2.250%, 01/05/23	157,095	0.01	USD 300,000	Toyota Motor Credit Corp, 1.800%, 13/02/25	310,725	0.01
USD 35,000	Texas Instruments Inc, 2.900%, 03/11/27	39,165	0.00	EUR 100,000	Toyota Motor Credit Corp, 0.250%, 16/07/26	110,485	0.00
USD 255,000	Texas Instruments Inc, 3.875%, 15/03/39	316,106	0.01	USD 180,000	Transcontinental Gas Pipe Line Co LLC, 7.850%, 01/02/26	234,688	0.01
USD 100,000	Textron Inc, 3.375%, 01/03/28	102,026	0.00	USD 75,000	Transcontinental Gas Pipe Line Co LLC, 3.250%, 15/05/30	80,144	0.00
USD 50,000	Textron Inc, 3.000%, 01/06/30	49,875	0.00	USD 300,000	Transcontinental Gas Pipe Line Co LLC, 4.600%, 15/03/48	341,859	0.01
EUR 100,000	Thermo Fisher Scientific Inc, 0.750%, 12/09/24	113,767	0.00	USD 150,000	Transcontinental Gas Pipe Line Co LLC, 3.950%, 15/05/50	161,716	0.01
USD 500,000	Thermo Fisher Scientific Inc, 4.133%, 25/03/25	570,295	0.02	USD 235,000	Travelers Cos Inc, 6.250%, 15/06/37	349,800	0.01
USD 100,000	Thermo Fisher Scientific Inc, 2.950%, 19/09/26	110,483	0.00	USD 300,000	Travelers Cos Inc, 5.350%, 01/11/40	421,401	0.01
EUR 300,000	Thermo Fisher Scientific Inc, 1.750%, 15/04/27	359,402	0.01	USD 150,000	Travelers Cos Inc, 4.000%, 30/05/47	183,774	0.01
USD 100,000	Thermo Fisher Scientific Inc, 3.200%, 15/08/27	111,400	0.00	USD 25,000	Travelers Property Casualty Corp, 6.375%, 15/03/33	36,872	0.00
EUR 300,000	Thermo Fisher Scientific Inc, 1.875%, 01/10/49	322,140	0.01	USD 250,000	Truist Bank, 2.625%, 15/01/22	257,647	0.01
USD 100,000	Time Warner Cable LLC, 4.000%, 01/09/21	102,662	0.00	USD 100,000	Truist Bank, 2.450%, 01/08/22	103,625	0.00
USD 100,000	Time Warner Cable LLC, 6.750%, 15/06/39	133,090	0.01	USD 300,000	Truist Bank, 3.200%, 01/04/24	326,160	0.01
USD 100,000	Time Warner Cable LLC, 5.500%, 01/09/41	120,961	0.00	USD 300,000	Truist Bank, 2.150%, 06/12/24	315,444	0.01
GBP 100,000	Time Warner Cable LLC, 5.250%, 15/07/42	155,531	0.01				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 200,000	Truist Financial Corp, 3.050%, 20/06/22	209,430	0.01	USD 25,000	Union Pacific Corp, 2.750%, 01/03/26	27,203	0.00
USD 200,000	Truist Financial Corp, 2.200%, 16/03/23	207,616	0.01	USD 130,000	Union Pacific Corp, 3.950%, 10/09/28	154,264	0.01
USD 100,000	Truist Financial Corp, 2.850%, 26/10/24	107,868	0.00	USD 200,000	Union Pacific Corp, 3.700%, 01/03/29	233,612	0.01
USD 200,000	Truist Financial Corp, 3.700%, 05/06/25	226,320	0.01	USD 55,000	Union Pacific Corp, 2.400%, 05/02/30	58,712	0.00
USD 100,000	Truist Financial Corp, 3.875%, 19/03/29	113,236	0.00	USD 100,000	Union Pacific Corp, 4.300%, 15/06/42	120,273	0.00
USD 80,000	Trustees of Princeton University, 2.516%, 01/07/50	84,244	0.00	USD 30,000	Union Pacific Corp, 4.050%, 01/03/46	35,404	0.00
USD 50,000	Trustees of the University of Pennsylvania, 3.610%, 15/02/19	58,383	0.00	USD 100,000	Union Pacific Corp, 3.350%, 15/08/46	107,106	0.00
USD 170,000	TWDC Enterprises 18 Corp, 2.450%, 04/03/22	175,187	0.01	USD 240,000	Union Pacific Corp, 4.300%, 01/03/49	306,379	0.01
USD 100,000	TWDC Enterprises 18 Corp, 2.350%, 01/12/22	104,193	0.00	USD 100,000	Union Pacific Corp, 3.250%, 05/02/50	109,642	0.00
CAD 100,000	TWDC Enterprises 18 Corp, 2.758%, 07/10/24	77,245	0.00	USD 116,000	Union Pacific Corp, 3.799%, 01/10/51	138,192	0.01
USD 30,000	TWDC Enterprises 18 Corp, 1.850%, 30/07/26	30,993	0.00	USD 530,000	Union Pacific Corp, 3.839%, 20/03/60	618,632	0.02
USD 100,000	TWDC Enterprises 18 Corp, 2.950%, 15/06/27	109,936	0.00	USD 41,986	United Airlines 2018-1 Class AA Pass Through Trust, 3.500%, 01/03/30	39,275	0.00
USD 100,000	TWDC Enterprises 18 Corp, 4.125%, 01/06/44	120,590	0.00	USD 71,106	United Airlines 2019-1 Class AA Pass Through Trust, 4.150%, 25/08/31	69,024	0.00
USD 98,000	Tyson Foods Inc, 3.950%, 15/08/24	108,524	0.00	USD 30,000	United Airlines 2019-2 Class AA Pass Through Trust, 2.700%, 01/05/32	27,021	0.00
USD 400,000	Tyson Foods Inc, 4.000%, 01/03/26	457,700	0.01	USD 100,000	United Parcel Service Inc, 2.350%, 16/05/22	103,489	0.00
USD 440,000	Tyson Foods Inc, 3.550%, 02/06/27	487,080	0.02	USD 50,000	United Parcel Service Inc, 2.500%, 01/04/23	52,517	0.00
USD 38,000	Tyson Foods Inc, 5.150%, 15/08/44	47,951	0.00	USD 50,000	United Parcel Service Inc, 2.800%, 15/11/24	54,212	0.00
USD 135,000	Tyson Foods Inc, 4.550%, 02/06/47	162,018	0.01	USD 50,000	United Parcel Service Inc, 3.050%, 15/11/27	56,404	0.00
USD 200,000	UDR Inc, 3.750%, 01/07/24	218,062	0.01	EUR 100,000	United Parcel Service Inc, 1.500%, 15/11/32	120,795	0.00
USD 200,000	Unilever Capital Corp, 3.100%, 30/07/25	221,698	0.01	USD 235,000	United Parcel Service Inc, 6.200%, 15/01/38	347,111	0.01
USD 300,000	Unilever Capital Corp, 2.900%, 05/05/27	333,321	0.01	USD 300,000	United Parcel Service Inc, 5.200%, 01/04/40	416,340	0.01
USD 100,000	Unilever Capital Corp, 2.125%, 06/09/29	105,556	0.00	USD 50,000	United Parcel Service Inc, 3.750%, 15/11/47	57,908	0.00
USD 15,000	Unilever Capital Corp, 5.900%, 15/11/32	21,734	0.00	USD 200,000	United Parcel Service Inc, 4.250%, 15/03/49	251,070	0.01
USD 100,000	Union Electric Co, 3.500%, 15/04/24	108,448	0.00	USD 25,000	United Technologies Corp, 3.950%, 16/08/25	28,487	0.00
USD 100,000	Union Electric Co, 4.000%, 01/04/48	120,726	0.00	USD 150,000	United Technologies Corp, 3.125%, 04/05/27	166,794	0.01
USD 37,000	Union Pacific Corp, 4.163%, 15/07/22	39,358	0.00	USD 60,000	United Technologies Corp, 4.125%, 16/11/28	70,619	0.00
USD 50,000	Union Pacific Corp, 3.500%, 08/06/23	54,285	0.00	USD 25,000	United Technologies Corp, 7.500%, 15/09/29	36,388	0.00
USD 150,000	Union Pacific Corp, 3.250%, 15/01/25	164,851	0.01				
USD 50,000	Union Pacific Corp, 3.250%, 15/08/25	55,311	0.00				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
EUR 100,000	United Technologies Corp, 2.150%, 18/05/30	123,633	0.00	USD 170,000	Unum Group, 4.000%, 15/06/29	175,569	0.01
USD 25,000	United Technologies Corp, 5.400%, 01/05/35	34,013	0.00	USD 300,000	Unum Group, 5.750%, 15/08/42	322,596	0.01
USD 300,000	United Technologies Corp, 6.125%, 15/07/38	434,316	0.01	USD 50,000	US Bancorp, 2.950%, 15/07/22	52,381	0.00
USD 220,000	United Technologies Corp, 4.450%, 16/11/38	268,673	0.01	USD 500,000	US Bancorp, 1.450%, 12/05/25	514,790	0.02
USD 225,000	United Technologies Corp, 5.700%, 15/04/40	311,771	0.01	USD 85,000	US Bancorp, 3.100%, 27/04/26	94,198	0.00
USD 300,000	United Technologies Corp, 4.500%, 01/06/42	372,987	0.01	USD 200,000	US Bancorp, 2.375%, 22/07/26	216,568	0.01
USD 200,000	United Technologies Corp, 3.750%, 01/11/46	227,140	0.01	USD 150,000	US Bancorp, 3.150%, 27/04/27	168,432	0.01
USD 135,000	United Technologies Corp, 4.625%, 16/11/48	174,732	0.01	USD 100,000	US Bancorp, 3.900%, 26/04/28	119,699	0.00
USD 400,000	UnitedHealth Group Inc, 2.375%, 15/10/22	416,848	0.01	USD 250,000	US Bank NA, 2.650%, 23/05/22	260,245	0.01
USD 75,000	UnitedHealth Group Inc, 2.750%, 15/02/23	79,043	0.00	USD 300,000	US Bank NA, 1.950%, 09/01/23	310,659	0.01
USD 20,000	UnitedHealth Group Inc, 3.500%, 15/02/24	22,001	0.00	USD 100,000	Valero Energy Corp, 3.400%, 15/09/26	108,957	0.00
USD 75,000	UnitedHealth Group Inc, 3.750%, 15/07/25	85,555	0.00	USD 135,000	Valero Energy Corp, 4.000%, 01/04/29	150,549	0.01
USD 20,000	UnitedHealth Group Inc, 3.700%, 15/12/25	22,932	0.00	USD 35,000	Valero Energy Corp, 7.500%, 15/04/32	48,693	0.00
USD 100,000	UnitedHealth Group Inc, 2.950%, 15/10/27	111,625	0.00	USD 35,000	Valero Energy Corp, 6.625%, 15/06/37	45,790	0.00
USD 200,000	UnitedHealth Group Inc, 3.850%, 15/06/28	236,818	0.01	USD 150,000	Ventas Realty LP, 3.750%, 01/05/24	156,549	0.01
USD 25,000	UnitedHealth Group Inc, 3.875%, 15/12/28	29,856	0.00	USD 100,000	Ventas Realty LP, 3.500%, 01/02/25	103,729	0.00
USD 25,000	UnitedHealth Group Inc, 6.875%, 15/02/38	39,212	0.00	USD 50,000	Ventas Realty LP, 4.000%, 01/03/28	52,770	0.00
USD 50,000	UnitedHealth Group Inc, 4.625%, 15/11/41	64,985	0.00	USD 100,000	Ventas Realty LP, 4.400%, 15/01/29	109,033	0.00
USD 225,000	UnitedHealth Group Inc, 3.950%, 15/10/42	266,040	0.01	USD 50,000	Ventas Realty LP, 3.000%, 15/01/30	49,582	0.00
USD 50,000	UnitedHealth Group Inc, 4.750%, 15/07/45	66,932	0.00	USD 120,000	VEREIT Operating Partnership LP, 4.600%, 06/02/24	128,359	0.00
USD 200,000	UnitedHealth Group Inc, 4.250%, 15/04/47	253,832	0.01	USD 125,000	VEREIT Operating Partnership LP, 4.875%, 01/06/26	138,139	0.01
USD 100,000	UnitedHealth Group Inc, 3.750%, 15/10/47	119,193	0.00	USD 20,000	Verisk Analytics Inc, 4.125%, 15/03/29	23,454	0.00
USD 300,000	UnitedHealth Group Inc, 4.250%, 15/06/48	384,729	0.01	USD 100,000	Verisk Analytics Inc, 5.500%, 15/06/45	137,444	0.01
USD 25,000	UnitedHealth Group Inc, 4.450%, 15/12/48	32,991	0.00	CHF 100,000	Verizon Communications Inc, 0.375%, 31/05/23	106,735	0.00
USD 250,000	UnitedHealth Group Inc, 3.875%, 15/08/59	305,677	0.01	EUR 100,000	Verizon Communications Inc, 1.625%, 01/03/24	118,097	0.00
USD 50,000	University of Notre Dame du Lac, 3.394%, 15/02/48	58,976	0.00	USD 300,000	Verizon Communications Inc, 3.376%, 15/02/25	333,867	0.01
USD 50,000	University of Southern California, 3.028%, 01/10/39	54,464	0.00	AUD 100,000	Verizon Communications Inc, 4.050%, 17/02/25	76,357	0.00
USD 100,000	University of Southern California, 3.841%, 01/10/47	123,380	0.00	EUR 100,000	Verizon Communications Inc, 0.875%, 02/04/25	114,635	0.00
USD 50,000	Unum Group, 4.000%, 15/03/24	53,107	0.00	USD 35,000	Verizon Communications Inc, 2.625%, 15/08/26	38,078	0.00
				EUR 100,000	Verizon Communications Inc, 1.375%, 27/10/26	117,520	0.00
				USD 100,000	Verizon Communications Inc, 4.125%, 16/03/27	117,597	0.00
				USD 300,000	Verizon Communications Inc, 3.000%, 22/03/27	332,565	0.01
				EUR 100,000	Verizon Communications Inc, 0.875%, 08/04/27	113,848	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 207,000	Verizon Communications Inc, 4.329%, 21/09/28	249,578	0.01	USD 100,000	Virginia Electric & Power Co, 3.800%, 15/09/47	116,782	0.00
USD 85,000	Verizon Communications Inc, 3.875%, 08/02/29	100,211	0.00	USD 90,000	Virginia Electric & Power Co, 4.600%, 01/12/48	118,525	0.00
EUR 100,000	Verizon Communications Inc, 1.875%, 26/10/29	122,895	0.00	USD 200,000	Virginia Electric & Power Co, 3.300%, 01/12/49	223,746	0.01
USD 300,000	Verizon Communications Inc, 4.016%, 03/12/29	358,671	0.01	USD 100,000	Visa Inc, 2.800%, 14/12/22	105,546	0.00
USD 300,000	Verizon Communications Inc, 3.150%, 22/03/30	337,926	0.01	USD 200,000	Visa Inc, 3.150%, 14/12/25	223,104	0.01
EUR 100,000	Verizon Communications Inc, 1.250%, 08/04/30	116,253	0.00	USD 230,000	Visa Inc, 4.150%, 14/12/35	294,400	0.01
GBP 100,000	Verizon Communications Inc, 2.500%, 08/04/31	135,260	0.01	USD 221,000	Visa Inc, 4.300%, 14/12/45	291,791	0.01
EUR 100,000	Verizon Communications Inc, 1.300%, 18/05/33	114,664	0.00	USD 200,000	Vistra Operations Co LLC, 3.550%, 15/07/24	206,872	0.01
USD 300,000	Verizon Communications Inc, 4.500%, 10/08/33	375,528	0.01	USD 35,000	VMware Inc, 2.950%, 21/08/22	36,214	0.00
USD 186,000	Verizon Communications Inc, 4.272%, 15/01/36	229,433	0.01	USD 130,000	VMware Inc, 3.900%, 21/08/27	137,747	0.01
GBP 100,000	Verizon Communications Inc, 3.375%, 27/10/36	150,426	0.01	USD 200,000	Volkswagen Group of America Finance LLC, 2.700%, 26/09/22	206,544	0.01
USD 467,000	Verizon Communications Inc, 5.250%, 16/03/37	634,494	0.02	USD 250,000	Volkswagen Group of America Finance LLC, 4.750%, 13/11/28	294,595	0.01
USD 200,000	Verizon Communications Inc, 4.812%, 15/03/39	261,018	0.01	USD 100,000	Vornado Realty LP, 3.500%, 15/01/25	98,830	0.00
EUR 100,000	Verizon Communications Inc, 1.850%, 18/05/40	114,912	0.00	USD 300,000	Voya Financial Inc, 3.125%, 15/07/24	320,160	0.01
USD 100,000	Verizon Communications Inc, 4.125%, 15/08/46	124,054	0.00	USD 150,000	Vulcan Materials Co, 3.500%, 01/06/30	163,249	0.01
USD 75,000	Verizon Communications Inc, 5.500%, 16/03/47	110,674	0.00	USD 55,000	Wachovia Corp, 5.500%, 01/08/35	71,323	0.00
USD 107,000	Verizon Communications Inc, 4.522%, 15/09/48	141,433	0.01	USD 200,000	Walgreen Co, 3.100%, 15/09/22	209,378	0.01
USD 400,000	Verizon Communications Inc, 4.000%, 22/03/50	509,684	0.02	USD 100,000	Walgreens Boots Alliance Inc, 3.450%, 01/06/26	108,262	0.00
USD 300,000	VF Corp, 2.800%, 23/04/27	318,057	0.01	EUR 100,000	Walgreens Boots Alliance Inc, 2.125%, 20/11/26	115,528	0.00
EUR 100,000	VF Corp, zero coupon, 25/02/32	102,473	0.00	USD 150,000	Walgreens Boots Alliance Inc, 4.800%, 18/11/44	162,211	0.01
USD 30,000	ViacomCBS Inc, 7.875%, 30/07/30	42,655	0.00	USD 100,000	Walmart Inc, 2.350%, 15/12/22	104,691	0.00
USD 125,000	ViacomCBS Inc, 4.200%, 19/05/32	139,476	0.01	USD 300,000	Walmart Inc, 3.400%, 26/06/23	326,199	0.01
USD 75,000	ViacomCBS Inc, 4.850%, 01/07/42	79,595	0.00	USD 100,000	Walmart Inc, 2.650%, 15/12/24	108,242	0.00
USD 250,000	ViacomCBS Inc, 4.950%, 19/05/50	277,992	0.01	EUR 100,000	Walmart Inc, 2.550%, 08/04/26	128,048	0.00
USD 100,000	Virginia Electric & Power Co, 2.950%, 15/11/26	110,502	0.00	USD 200,000	Walmart Inc, 3.700%, 26/06/28	236,318	0.01
USD 50,000	Virginia Electric & Power Co, 3.800%, 01/04/28	58,164	0.00	GBP 100,000	Walmart Inc, 5.625%, 27/03/34	192,971	0.01
USD 250,000	Virginia Electric & Power Co, 2.875%, 15/07/29	275,647	0.01	USD 325,000	Walmart Inc, 3.950%, 28/06/38	412,288	0.01
USD 15,000	Virginia Electric & Power Co, 6.000%, 15/01/36	20,809	0.00	GBP 100,000	Walmart Inc, 4.875%, 19/01/39	196,170	0.01
USD 50,000	Virginia Electric & Power Co, 4.450%, 15/02/44	62,650	0.00	USD 300,000	Walmart Inc, 5.625%, 15/04/41	451,308	0.01
				USD 45,000	Walmart Inc, 3.625%, 15/12/47	55,176	0.00
				USD 265,000	Walmart Inc, 4.050%, 29/06/48	347,773	0.01
				USD 200,000	Walmart Inc, 2.950%, 24/09/49	225,178	0.01
				USD 200,000	Walt Disney Co, 1.650%, 01/09/22	204,614	0.01
				USD 150,000	Walt Disney Co, 3.000%, 15/09/22	158,313	0.01
				USD 200,000	Walt Disney Co, 1.750%, 30/08/24	207,098	0.01
				USD 300,000	Walt Disney Co, 3.700%, 15/10/25	338,382	0.01
				USD 70,000	Walt Disney Co, 1.750%, 13/01/26	71,989	0.00
				USD 300,000	Walt Disney Co, 2.000%, 01/09/29	306,321	0.01
				USD 60,000	Walt Disney Co, 2.650%, 13/01/31	63,781	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Corporate Bonds - 25.69% (continued)			
United States (continued)				United States (continued)			
USD 100,000	Walt Disney Co, 6.200%, 15/12/34	145,449	0.01	EUR 200,000	Wells Fargo & Co, 1.375%, 26/10/26	231,775	0.01
USD 300,000	Walt Disney Co, 4.625%, 23/03/40	375,282	0.01	EUR 100,000	Wells Fargo & Co, 1.500%, 24/05/27	116,353	0.00
USD 100,000	Walt Disney Co, 4.750%, 15/11/46	126,516	0.00	USD 250,000	Wells Fargo & Co, 3.196%, 17/06/27	270,702	0.01
USD 200,000	Walt Disney Co, 2.750%, 01/09/49	193,050	0.01	USD 85,000	Wells Fargo & Co, 4.300%, 22/07/27	97,232	0.00
USD 60,000	Walt Disney Co, 3.800%, 13/05/60	69,374	0.00	USD 100,000	Wells Fargo & Co, 3.584%, 22/05/28	110,968	0.00
USD 100,000	Washington Gas Light Co, 3.796%, 15/09/46	112,247	0.00	USD 805,000	Wells Fargo & Co, 2.393%, 02/06/28	831,710	0.03
USD 300,000	Waste Management Inc, 2.400%, 15/05/23	312,633	0.01	USD 200,000	Wells Fargo & Co, 4.150%, 24/01/29	234,726	0.01
USD 225,000	Waste Management Inc, 3.450%, 15/06/29	231,064	0.01	GBP 100,000	Wells Fargo & Co, 2.500%, 02/05/29	130,803	0.00
USD 35,000	Waste Management Inc, 4.000%, 15/07/39	36,309	0.00	GBP 100,000	Wells Fargo & Co, 3.500%, 12/09/29	141,565	0.01
USD 30,000	Waste Management Inc, 4.150%, 15/07/49	37,532	0.00	EUR 100,000	Wells Fargo & Co, 0.625%, 25/03/30	106,424	0.00
USD 100,000	Wells Fargo & Co, 2.100%, 26/07/21	101,625	0.00	EUR 100,000	Wells Fargo & Co, 1.741%, 04/05/30	116,808	0.00
EUR 100,000	Wells Fargo & Co, 1.125%, 29/10/21	113,948	0.00	EUR 100,000	Wells Fargo & Co, 0.625%, 14/08/30	106,326	0.00
GBP 100,000	Wells Fargo & Co, 2.125%, 22/04/22	125,704	0.00	USD 210,000	Wells Fargo & Co, 2.572%, 11/02/31	219,561	0.01
USD 300,000	Wells Fargo & Co, 2.625%, 22/07/22	312,144	0.01	USD 25,000	Wells Fargo & Co, 5.375%, 07/02/35	33,860	0.00
EUR 100,000	Wells Fargo & Co, 1.500%, 12/09/22	114,923	0.00	USD 50,000	Wells Fargo & Co, 5.375%, 02/11/43	67,351	0.00
USD 465,000	Wells Fargo & Co, 3.069%, 24/01/23	481,963	0.02	USD 200,000	Wells Fargo & Co, 5.606%, 15/01/44	274,316	0.01
USD 200,000	Wells Fargo & Co, 3.450%, 13/02/23	212,246	0.01	USD 100,000	Wells Fargo & Co, 4.400%, 14/06/46	120,413	0.00
EUR 200,000	Wells Fargo & Co, 2.250%, 02/05/23	235,689	0.01	USD 100,000	Wells Fargo & Co, 4.750%, 07/12/46	128,142	0.00
USD 200,000	Wells Fargo & Co, 3.750%, 24/01/24	218,544	0.01	USD 250,000	Wells Fargo Bank NA, 2.082%, 09/09/22	253,810	0.01
EUR 100,000	Wells Fargo & Co, 0.500%, 26/04/24	111,575	0.00	GBP 50,000	Wells Fargo Bank NA, 5.250%, 01/08/23	68,638	0.00
USD 650,000	Wells Fargo & Co, 1.654%, 02/06/24	660,023	0.02	USD 250,000	Wells Fargo Bank NA, 3.550%, 14/08/23	270,952	0.01
USD 200,000	Wells Fargo & Co, 3.000%, 19/02/25	215,950	0.01	USD 300,000	Wells Fargo Bank NA, 5.950%, 26/08/36	413,685	0.01
EUR 100,000	Wells Fargo & Co, 1.338%, 04/05/25	114,370	0.00	USD 80,000	Welltower Inc, 3.625%, 15/03/24	85,424	0.00
EUR 100,000	Wells Fargo & Co, 1.625%, 02/06/25	117,303	0.00	USD 50,000	Welltower Inc, 4.000%, 01/06/25	55,217	0.00
USD 100,000	Wells Fargo & Co, 3.550%, 29/09/25	111,515	0.00	USD 50,000	Welltower Inc, 4.250%, 01/04/26	55,997	0.00
USD 200,000	Wells Fargo & Co, 2.406%, 30/10/25	208,150	0.01	USD 300,000	Welltower Inc, 2.700%, 15/02/27	309,978	0.01
USD 210,000	Wells Fargo & Co, 2.164%, 11/02/26	216,577	0.01	USD 100,000	Welltower Inc, 4.125%, 15/03/29	110,152	0.00
USD 100,000	Wells Fargo & Co, 3.000%, 22/04/26	109,086	0.00	USD 55,000	Welltower Inc, 3.100%, 15/01/30	56,940	0.00
USD 100,000	Wells Fargo & Co, 3.000%, 23/10/26	109,244	0.00	GBP 100,000	Welltower Inc, 4.500%, 01/12/34	140,137	0.01
				USD 150,000	Welltower Inc, 6.500%, 15/03/41	190,417	0.01
				USD 50,000	Western Union Co, 2.850%, 10/01/25	52,095	0.00
				USD 100,000	Westinghouse Air Brake Technologies Corp, 3.450%, 15/11/26	103,258	0.00



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 25.69% (continued)				Government Bonds - 59.24%			
United States (continued)				Australia			
EUR 100,000	Westlake Chemical Corp, 1.625%, 17/07/29	107,995	0.00	AUD 500,000	Australia Government Bond, 2.000%, 21/12/21	353,049	0.01
USD 110,000	Westlake Chemical Corp, 3.375%, 15/06/30	112,819	0.00	AUD 1,170,000	Australia Government Bond, 5.750%, 15/07/22	895,315	0.02
USD 50,000	Westlake Chemical Corp, 4.375%, 15/11/47	49,297	0.00	AUD 2,000,000	Australia Government Bond, 2.250%, 21/11/22	1,442,325	0.04
USD 150,000	Weyerhaeuser Co, 4.625%, 15/09/23	167,295	0.01	AUD 1,600,000	Australia Government Bond, 5.500%, 21/04/23	1,262,907	0.04
USD 300,000	Weyerhaeuser Co, 4.000%, 15/11/29	337,941	0.01	AUD 1,600,000	Australia Government Bond, 2.750%, 21/04/24	1,203,057	0.04
USD 60,000	Whirlpool Corp, 4.000%, 01/03/24	64,277	0.00	AUD 2,000,000	Australia Government Bond, 0.250%, 21/11/24	1,370,156	0.04
USD 100,000	Whirlpool Corp, 4.600%, 15/05/50	113,821	0.00	AUD 1,450,000	Australia Government Bond, 3.250%, 21/04/25	1,133,967	0.03
USD 25,000	Williams Cos Inc, 3.700%, 15/01/23	26,435	0.00	AUD 2,500,000	Australia Government Bond, 4.250%, 21/04/26	2,091,250	0.06
USD 90,000	Williams Cos Inc, 4.550%, 24/06/24	99,814	0.00	AUD 1,300,000	Australia Government Bond, 4.750%, 21/04/27	1,143,086	0.03
USD 200,000	Williams Cos Inc, 3.900%, 15/01/25	218,392	0.01	AUD 2,500,000	Australia Government Bond, 2.750%, 21/11/27	1,980,126	0.06
USD 35,000	Williams Cos Inc, 5.750%, 24/06/44	40,429	0.00	AUD 1,400,000	Australia Government Bond, 2.250%, 21/05/28	1,076,763	0.03
USD 100,000	Williams Cos Inc, 4.900%, 15/01/45	106,812	0.00	AUD 1,600,000	Australia Government Bond, 2.750%, 21/11/28	1,279,035	0.04
USD 350,000	Willis North America Inc, 3.600%, 15/05/24	378,889	0.01	AUD 1,500,000	Australia Government Bond, 3.250%, 21/04/29	1,247,521	0.04
USD 300,000	Wisconsin Electric Power Co, 2.050%, 15/12/24	316,005	0.01	AUD 1,700,000	Australia Government Bond, 2.750%, 21/11/29	1,371,837	0.04
USD 70,000	Wisconsin Electric Power Co, 4.300%, 15/10/48	86,204	0.00	AUD 1,900,000	Australia Government Bond, 2.500%, 21/05/30	1,509,278	0.04
USD 100,000	WP Carey Inc, 4.600%, 01/04/24	107,092	0.00	AUD 1,000,000	Australia Government Bond, 1.000%, 21/12/30	693,746	0.02
USD 100,000	WRKCo Inc, 3.900%, 01/06/28	110,569	0.00	AUD 1,300,000	Australia Government Bond, 1.500%, 21/06/31	946,900	0.03
USD 100,000	WRKCo Inc, 4.200%, 01/06/32	116,991	0.00	AUD 700,000	Australia Government Bond, 1.250%, 21/05/32	496,336	0.01
USD 200,000	WRKCo Inc, 3.000%, 15/06/33	209,124	0.01	AUD 900,000	Australia Government Bond, 4.500%, 21/04/33	878,918	0.03
USD 300,000	WW Grainger Inc, 1.850%, 15/02/25	313,509	0.01	AUD 450,000	Australia Government Bond, 2.750%, 21/06/35	374,836	0.01
USD 350,000	WW Grainger Inc, 4.600%, 15/06/45	439,603	0.01	AUD 500,000	Australia Government Bond, 3.750%, 21/04/37	466,245	0.01
USD 15,000	Wyeth LLC, 6.500%, 01/02/34	23,230	0.00	AUD 500,000	Australia Government Bond, 3.250%, 21/06/39	441,624	0.01
USD 100,000	Xcel Energy Inc, 2.600%, 01/12/29	107,168	0.00	AUD 400,000	Australia Government Bond, 2.750%, 21/05/41	330,166	0.01
USD 100,000	Xilinx Inc, 2.950%, 01/06/24	107,425	0.00	AUD 760,000	Australia Government Bond, 3.000%, 21/03/47	664,205	0.02
USD 175,000	Xylem Inc, 2.250%, 30/01/31	176,368	0.01	AUD 300,000	New South Wales Treasury Corp, 6.000%, 01/03/22	225,972	0.01
USD 150,000	Zimmer Biomet Holdings Inc, 3.550%, 01/04/25	163,212	0.01	AUD 500,000	New South Wales Treasury Corp, 4.000%, 20/04/23	378,678	0.01
USD 150,000	Zoetis Inc, 3.000%, 12/09/27	165,538	0.01	AUD 100,000	New South Wales Treasury Corp, 6.000%, 01/05/23	79,750	0.00
USD 100,000	Zoetis Inc, 4.700%, 01/02/43	131,651	0.00	AUD 400,000	New South Wales Treasury Corp, 4.000%, 20/05/26	326,060	0.01
USD 145,000	Zoetis Inc, 3.000%, 15/05/50	152,971	0.01				
<b>Total United States</b>		<b>398,207,063</b>	<b>11.58</b>				
<b>Total Corporate Bonds</b>		<b>883,199,716</b>	<b>25.69</b>				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
Australia (continued)				Austria			
AUD 100,000	Queensland Treasury Corp, 5.500%, 21/06/21	72,316	0.00	EUR 100,000	Autobahnen- und Schnellstrassen-Finanzierungs AG, 0.250%, 18/10/24	115,287	0.00
AUD 800,000	Queensland Treasury Corp, 6.000%, 21/07/22	614,500	0.02	EUR 75,000	Autobahnen- und Schnellstrassen-Finanzierungs AG, 3.375%, 22/09/25	100,622	0.00
AUD 200,000	Queensland Treasury Corp, 4.250%, 21/07/23	153,647	0.00	EUR 200,000	Autobahnen- und Schnellstrassen-Finanzierungs AG, 0.100%, 09/07/29	230,014	0.01
AUD 800,000	Queensland Treasury Corp, 3.000%, 22/03/24	600,333	0.02	EUR 822,000	Republic of Austria Government Bond, 3.500%, 15/09/21	968,864	0.03
AUD 300,000	Queensland Treasury Corp, 4.750%, 21/07/25	248,263	0.01	EUR 700,000	Republic of Austria Government Bond, 3.650%, 20/04/22	847,199	0.02
AUD 200,000	Queensland Treasury Corp, 3.250%, 21/07/26	157,419	0.00	EUR 400,000	Republic of Austria Government Bond, zero coupon, 20/09/22	455,505	0.01
AUD 200,000	Queensland Treasury Corp, 2.750%, 20/08/27	154,340	0.00	EUR 100,000	Republic of Austria Government Bond, 3.400%, 22/11/22	123,199	0.00
AUD 500,000	Queensland Treasury Corp, 3.250%, 21/07/28	400,793	0.01	EUR 900,000	Republic of Austria Government Bond, zero coupon, 20/04/23	1,030,595	0.03
AUD 400,000	Queensland Treasury Corp, 3.250%, 21/08/29	322,579	0.01	EUR 600,000	Republic of Austria Government Bond, zero coupon, 15/07/23	686,135	0.02
AUD 800,000	Queensland Treasury Corp, 1.750%, 21/08/31	563,556	0.02	EUR 550,000	Republic of Austria Government Bond, 1.750%, 20/10/23	666,299	0.02
AUD 400,000	Queensland Treasury Corp, 6.500%, 14/03/33	428,258	0.01	EUR 400,000	Republic of Austria Government Bond, zero coupon, 15/07/24	459,566	0.01
AUD 300,000	South Australian Government Financing Authority, 1.500%, 22/09/22	211,769	0.01	EUR 500,000	Republic of Austria Government Bond, 1.650%, 21/10/24	616,205	0.02
AUD 500,000	South Australian Government Financing Authority, 1.750%, 24/05/32	346,081	0.01	EUR 700,000	Republic of Austria Government Bond, 1.200%, 20/10/25	859,141	0.03
AUD 200,000	Treasury Corp of Victoria, 2.250%, 29/10/21	141,293	0.00	EUR 550,000	Republic of Austria Government Bond, 4.850%, 15/03/26	809,514	0.02
AUD 300,000	Treasury Corp of Victoria, 5.500%, 17/11/26	266,873	0.01	EUR 700,000	Republic of Austria Government Bond, 0.750%, 20/10/26	847,301	0.03
AUD 300,000	Treasury Corp of Victoria, 3.000%, 20/10/28	237,710	0.01	EUR 475,000	Republic of Austria Government Bond, 0.500%, 20/04/27	567,571	0.02
AUD 800,000	Treasury Corp of Victoria, 2.500%, 22/10/29	612,870	0.02	EUR 500,000	Republic of Austria Government Bond, 6.250%, 15/07/27	828,486	0.02
AUD 500,000	Treasury Corp of Victoria, 1.500%, 20/11/30	348,766	0.01	EUR 700,000	Republic of Austria Government Bond, 0.750%, 20/02/28	854,149	0.03
AUD 300,000	Treasury Corp of Victoria, 4.250%, 20/12/32	270,283	0.01	EUR 700,000	Republic of Austria Government Bond, 0.500%, 20/02/29	841,279	0.02
AUD 200,000	Treasury Corp of Victoria, 5.000%, 20/11/40	201,956	0.01	EUR 620,000	Republic of Austria Government Bond, 2.400%, 23/05/34	933,106	0.03
AUD 500,000	Western Australian Treasury Corp, 2.750%, 20/10/22	363,160	0.01	EUR 691,000	Republic of Austria Government Bond, 4.150%, 15/03/37	1,306,877	0.04
AUD 200,000	Western Australian Treasury Corp, 6.000%, 16/10/23	162,727	0.00	EUR 360,000	Republic of Austria Government Bond, 3.150%, 20/06/44	685,281	0.02
AUD 400,000	Western Australian Treasury Corp, 5.000%, 23/07/25	334,795	0.01	EUR 500,000	Republic of Austria Government Bond, 1.500%, 20/02/47	741,386	0.02
AUD 300,000	Western Australian Treasury Corp, 3.000%, 21/10/26	234,345	0.01	EUR 100,000	Republic of Austria Government Bond, 0.750%, 20/03/51	126,572	0.00
<b>Total Australia</b>		<b>33,111,740</b>	<b>0.96</b>	EUR 245,000	Republic of Austria Government Bond, 3.800%, 26/01/62	635,069	0.02
				EUR 180,000	Republic of Austria Government Bond, 1.500%, 02/11/86	310,767	0.01
				EUR 295,000	Republic of Austria Government Bond, 2.100%, 20/09/17	656,913	0.02
				<b>Total Austria</b>		<b>17,302,902</b>	<b>0.50</b>

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
Belgium				Belgium (continued)			
EUR 300,000	Flemish Community, 1.500%, 12/07/38	393,360	0.01	EUR 300,000	Kingdom of Belgium Government Bond, 1.700%, 22/06/50	439,487	0.01
EUR 780,000	Kingdom of Belgium Government Bond, 4.250%, 28/09/21	929,067	0.03	EUR 400,000	Kingdom of Belgium Government Bond, 2.250%, 22/06/57	686,438	0.02
EUR 921,964	Kingdom of Belgium Government Bond, 4.000%, 28/03/22	1,119,659	0.03	EUR 370,000	Kingdom of Belgium Government Bond, 2.150%, 22/06/66	655,351	0.02
EUR 850,000	Kingdom of Belgium Government Bond, 4.250%, 28/09/22	1,059,950	0.03	<b>Total Belgium</b>		<b>28,218,317</b>	<b>0.82</b>
EUR 650,000	Kingdom of Belgium Government Bond, 2.250%, 22/06/23	792,598	0.02	Bulgaria			
EUR 700,000	Kingdom of Belgium Government Bond, 0.200%, 22/10/23	806,811	0.02	EUR 100,000	Bulgaria Government International Bond, 2.000%, 26/03/22	116,140	0.00
EUR 700,000	Kingdom of Belgium Government Bond, 2.600%, 22/06/24	885,786	0.03	EUR 100,000	Bulgaria Government International Bond, 1.875%, 21/03/23	117,965	0.00
EUR 1,000,000	Kingdom of Belgium Government Bond, 0.500%, 22/10/24	1,173,119	0.04	EUR 100,000	Bulgaria Government International Bond, 2.950%, 03/09/24	125,658	0.00
EUR 1,200,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/25	1,435,480	0.04	EUR 100,000	Bulgaria Government International Bond, 3.000%, 21/03/28	136,317	0.01
EUR 540,000	Kingdom of Belgium Government Bond, 4.500%, 28/03/26	780,312	0.02	<b>Total Bulgaria</b>		<b>496,080</b>	<b>0.01</b>
EUR 900,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/26	1,097,049	0.03	Canada			
EUR 400,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/27	485,354	0.01	USD 200,000	Canada Government International Bond, 2.625%, 25/01/22	207,598	0.01
EUR 900,000	Kingdom of Belgium Government Bond, zero coupon, 22/10/27	1,033,468	0.03	USD 400,000	Canada Government International Bond, 1.625%, 22/01/25	421,792	0.01
EUR 970,000	Kingdom of Belgium Government Bond, 5.500%, 28/03/28	1,585,082	0.05	CAD 400,000	Canada Housing Trust, 1.250%, 15/06/21	296,388	0.01
EUR 800,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/28	977,527	0.03	CAD 300,000	Canada Housing Trust No 1, 3.800%, 15/06/21	227,621	0.01
EUR 800,000	Kingdom of Belgium Government Bond, 0.900%, 22/06/29	989,585	0.03	CAD 300,000	Canada Housing Trust No 1, 1.150%, 15/12/21	222,859	0.01
EUR 300,000	Kingdom of Belgium Government Bond, 0.100%, 22/06/30	345,217	0.01	CAD 300,000	Canada Housing Trust No 1, 1.500%, 15/12/21	223,974	0.01
EUR 800,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/31	1,005,264	0.03	CAD 500,000	Canada Housing Trust No 1, 1.750%, 15/06/22	376,938	0.01
EUR 600,000	Kingdom of Belgium Government Bond, 4.000%, 28/03/32	994,392	0.03	CAD 300,000	Canada Housing Trust No 1, 2.400%, 15/12/22	230,883	0.01
EUR 300,000	Kingdom of Belgium Government Bond, 1.250%, 22/04/33	390,846	0.01	CAD 700,000	Canada Housing Trust No 1, 2.350%, 15/06/23	542,140	0.02
EUR 435,000	Kingdom of Belgium Government Bond, 3.000%, 22/06/34	686,827	0.02	CAD 450,000	Canada Housing Trust No 1, 2.350%, 15/09/23	349,758	0.01
EUR 944,330	Kingdom of Belgium Government Bond, 5.000%, 28/03/35	1,815,025	0.05	CAD 100,000	Canada Housing Trust No 1, 3.150%, 15/09/23	79,587	0.00
EUR 900,000	Kingdom of Belgium Government Bond, 1.450%, 22/06/37	1,212,466	0.04	CAD 1,000,000	Canada Housing Trust No 1, 2.550%, 15/12/23	784,875	0.02
EUR 400,000	Kingdom of Belgium Government Bond, 1.900%, 22/06/38	575,992	0.02	CAD 500,000	Canada Housing Trust No 1, 2.900%, 15/06/24	400,338	0.01
EUR 100,000	Kingdom of Belgium Government Bond, 0.400%, 22/06/40	112,614	0.00	CAD 1,100,000	Canada Housing Trust No 1, 1.800%, 15/12/24	849,358	0.02
EUR 935,000	Kingdom of Belgium Government Bond, 4.250%, 28/03/41	1,854,021	0.05	CAD 600,000	Canada Housing Trust No 1, 0.950%, 15/06/25	446,480	0.01
EUR 530,000	Kingdom of Belgium Government Bond, 3.750%, 22/06/45	1,049,835	0.03	CAD 500,000	Canada Housing Trust No 1, 1.950%, 15/12/25	391,373	0.01
EUR 600,000	Kingdom of Belgium Government Bond, 1.600%, 22/06/47	850,335	0.03	CAD 400,000	Canada Housing Trust No 1, 2.250%, 15/12/25	317,853	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
Canada (continued)				Canada (continued)			
CAD 400,000	Canada Housing Trust No 1, 1.900%, 15/09/26	313,950	0.01	CAD 330,000	Canadian Government Bond, 2.750%, 01/12/64	396,366	0.01
CAD 500,000	Canada Housing Trust No 1, 2.350%, 15/06/27	405,275	0.01	USD 300,000	CDP Financial Inc, 2.750%, 07/03/22	311,679	0.01
CAD 100,000	Canada Housing Trust No 1, 2.350%, 15/03/28	81,571	0.00	USD 300,000	CDP Financial Inc, 1.000%, 17/04/23	304,503	0.01
CAD 800,000	Canada Housing Trust No 1, 2.650%, 15/03/28	665,780	0.02	USD 300,000	CDP Financial Inc, 0.875%, 10/06/25	302,565	0.01
CAD 500,000	Canada Housing Trust No 1, 2.650%, 15/12/28	419,670	0.01	USD 250,000	CPPIB Capital Inc, 2.750%, 22/07/21	256,508	0.01
CAD 700,000	Canada Housing Trust No 1, 2.100%, 15/09/29	567,164	0.02	USD 250,000	CPPIB Capital Inc, 2.250%, 25/01/22	257,633	0.01
CAD 200,000	Canadian Government Bond, 3.250%, 01/06/21	150,909	0.00	EUR 250,000	CPPIB Capital Inc, 1.500%, 04/03/33	321,973	0.01
CAD 500,000	Canadian Government Bond, 9.750%, 01/06/21	398,983	0.01	USD 100,000	Export Development Canada, 1.375%, 21/10/21	101,420	0.00
CAD 1,400,000	Canadian Government Bond, 0.750%, 01/09/21	1,034,304	0.03	GBP 100,000	Export Development Canada, 0.875%, 07/12/21	124,625	0.00
CAD 500,000	Canadian Government Bond, 1.250%, 01/11/21	372,070	0.01	USD 200,000	Export Development Canada, 2.000%, 17/05/22	206,440	0.01
CAD 500,000	Canadian Government Bond, 1.500%, 01/02/22	374,332	0.01	CAD 400,000	Export Development Canada, 1.800%, 01/09/22	302,388	0.01
CAD 1,300,000	Canadian Government Bond, 1.500%, 01/05/22	975,926	0.03	USD 500,000	Export Development Canada, 2.500%, 24/01/23	527,945	0.01
CAD 750,000	Canadian Government Bond, 2.750%, 01/06/22	577,208	0.02	USD 300,000	Export Development Canada, 1.375%, 24/02/23	308,439	0.01
CAD 1,500,000	Canadian Government Bond, 1.750%, 01/03/23	1,144,571	0.03	CAD 100,000	Hydro-Quebec, 10.500%, 15/10/21	82,894	0.00
CAD 600,000	Canadian Government Bond, 1.500%, 01/06/23	456,370	0.01	USD 300,000	OMERS Finance Trust, 1.125%, 14/04/23	304,419	0.01
CAD 700,000	Canadian Government Bond, 2.250%, 01/03/24	550,178	0.02	USD 300,000	OMERS Finance Trust, 2.500%, 02/05/24	320,088	0.01
CAD 600,000	Canadian Government Bond, 2.500%, 01/06/24	478,330	0.01	USD 200,000	Ontario Teachers' Finance Trust, 2.125%, 19/09/22	207,434	0.01
CAD 450,000	Canadian Government Bond, 2.250%, 01/06/25	361,437	0.01	USD 250,000	Ontario Teachers' Finance Trust, 1.625%, 12/09/24	259,283	0.01
CAD 200,000	Canadian Government Bond, 9.000%, 01/06/25	208,800	0.01	USD 500,000	Ontario Teachers' Finance Trust, 1.375%, 15/04/25	514,085	0.01
CAD 800,000	Canadian Government Bond, 1.500%, 01/06/26	626,214	0.02	USD 200,000	Province of Alberta Canada, 2.200%, 26/07/22	207,212	0.01
CAD 850,000	Canadian Government Bond, 1.000%, 01/06/27	649,152	0.02	GBP 100,000	Province of Alberta Canada, 1.500%, 15/12/22	126,832	0.00
CAD 257,000	Canadian Government Bond, 8.000%, 01/06/27	285,889	0.01	USD 300,000	Province of Alberta Canada, 2.950%, 23/01/24	324,090	0.01
CAD 1,200,000	Canadian Government Bond, 2.000%, 01/06/28	987,577	0.03	EUR 200,000	Province of Alberta Canada, 0.625%, 16/01/26	230,812	0.01
CAD 705,000	Canadian Government Bond, 5.750%, 01/06/29	754,635	0.02	USD 200,000	Province of Alberta Canada, 2.050%, 17/08/26	211,554	0.01
CAD 774,000	Canadian Government Bond, 5.750%, 01/06/33	924,549	0.03	USD 500,000	Province of Alberta Canada, 3.300%, 15/03/28	579,390	0.02
CAD 1,211,000	Canadian Government Bond, 5.000%, 01/06/37	1,475,757	0.04	CAD 200,000	Province of Alberta Canada, 2.050%, 01/06/30	153,263	0.00
CAD 1,900,000	Canadian Government Bond, 4.000%, 01/06/41	2,208,004	0.06	USD 300,000	Province of British Columbia Canada, 2.000%, 23/10/22	311,628	0.01
CAD 1,375,000	Canadian Government Bond, 3.500%, 01/12/45	1,579,292	0.05	CAD 150,000	Province of British Columbia Canada, 2.700%, 18/12/22	116,217	0.00
				CAD 200,000	Province of British Columbia Canada, 3.300%, 18/12/23	160,438	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
Canada (continued)				Canada (continued)			
USD 300,000	Province of British Columbia Canada, 1.750%, 27/09/24	315,462	0.01	CAD 600,000	Province of Ontario Canada, 3.500%, 02/06/43	567,921	0.02
CAD 400,000	Province of British Columbia Canada, 5.000%, 18/06/31	402,394	0.01	CAD 800,000	Province of Ontario Canada, 3.450%, 02/06/45	760,388	0.02
USD 100,000	Province of Manitoba Canada, 2.100%, 06/09/22	103,463	0.00	CAD 200,000	Province of Quebec Canada, 1.650%, 03/03/22	149,982	0.00
USD 300,000	Province of Manitoba Canada, 2.600%, 16/04/24	322,416	0.01	CAD 300,000	Province of Quebec Canada, 3.500%, 01/12/22	236,286	0.01
USD 200,000	Province of Manitoba Canada, 3.050%, 14/05/24	218,270	0.01	CAD 500,000	Province of Quebec Canada, 2.450%, 01/03/23	386,079	0.01
CAD 200,000	Province of Ontario Canada, 4.000%, 02/06/21	151,781	0.00	CAD 200,000	Province of Quebec Canada, 3.000%, 01/09/23	158,046	0.00
USD 400,000	Province of Ontario Canada, 2.400%, 08/02/22	412,952	0.01	CAD 300,000	Province of Quebec Canada, 2.250%, 22/02/24	233,152	0.01
CAD 700,000	Province of Ontario Canada, 1.350%, 08/03/22	522,142	0.01	USD 200,000	Province of Quebec Canada, 2.500%, 09/04/24	214,538	0.01
CAD 200,000	Province of Ontario Canada, 3.150%, 02/06/22	154,468	0.00	USD 250,000	Province of Quebec Canada, 2.875%, 16/10/24	274,148	0.01
USD 400,000	Province of Ontario Canada, 2.200%, 03/10/22	415,972	0.01	EUR 500,000	Province of Quebec Canada, 0.200%, 07/04/25	569,476	0.02
USD 300,000	Province of Ontario Canada, 1.750%, 24/01/23	310,128	0.01	CAD 400,000	Province of Quebec Canada, 2.600%, 06/07/25	319,812	0.01
CAD 400,000	Province of Ontario Canada, 1.950%, 27/01/23	304,485	0.01	EUR 200,000	Province of Quebec Canada, 1.125%, 28/10/25	239,233	0.01
CAD 700,000	Province of Ontario Canada, 2.850%, 02/06/23	548,040	0.02	USD 600,000	Province of Quebec Canada, 2.500%, 20/04/26	657,732	0.02
USD 300,000	Province of Ontario Canada, 3.050%, 29/01/24	326,628	0.01	EUR 200,000	Province of Quebec Canada, 0.875%, 05/07/28	238,467	0.01
USD 200,000	Province of Ontario Canada, 3.200%, 16/05/24	219,948	0.01	CAD 100,000	Province of Quebec Canada, 2.300%, 01/09/29	80,091	0.00
EUR 100,000	Province of Ontario Canada, 1.875%, 21/05/24	121,089	0.00	USD 200,000	Province of Quebec Canada, 7.500%, 15/09/29	308,574	0.01
CAD 300,000	Province of Ontario Canada, 2.650%, 05/02/25	238,927	0.01	USD 100,000	Province of Quebec Canada, 1.350%, 28/05/30	101,726	0.00
EUR 100,000	Province of Ontario Canada, 0.625%, 17/04/25	116,128	0.00	CAD 100,000	Province of Quebec Canada, 6.250%, 01/06/32	111,367	0.00
CAD 700,000	Province of Ontario Canada, 1.750%, 08/09/25	537,263	0.02	CAD 300,000	Province of Quebec Canada, 5.000%, 01/12/38	329,174	0.01
CAD 200,000	Province of Ontario Canada, 2.400%, 02/06/26	158,978	0.00	CAD 300,000	Province of Quebec Canada, 4.250%, 01/12/43	316,577	0.01
EUR 600,000	Province of Ontario Canada, 0.375%, 08/04/27	686,829	0.02	CAD 800,000	Province of Quebec Canada, 3.500%, 01/12/45	770,062	0.02
USD 500,000	Province of Ontario Canada, 2.000%, 02/10/29	535,860	0.02	<b>Total Canada</b>		<b>50,405,082</b>	<b>1.47</b>
CAD 300,000	Province of Ontario Canada, 2.050%, 02/06/30	235,163	0.01	<b>Chile</b>			
CAD 700,000	Province of Ontario Canada, 6.200%, 02/06/31	765,575	0.02	CLP 600,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.500%, 01/03/26	856,612	0.02
CAD 400,000	Province of Ontario Canada, 5.850%, 08/03/33	438,502	0.01	CLP 240,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/03/35	366,066	0.01
CAD 300,000	Province of Ontario Canada, 5.600%, 02/06/35	333,784	0.01	CLP 300,000,000	Bonos de la Tesoreria de la Republica en pesos, 6.000%, 01/01/43	546,807	0.02
CAD 900,000	Province of Ontario Canada, 4.700%, 02/06/37	939,879	0.03	USD 100,000	Chile Government International Bond, 2.250%, 30/10/22	103,288	0.00
CAD 300,000	Province of Ontario Canada, 4.600%, 02/06/39	315,890	0.01	EUR 200,000	Chile Government International Bond, 1.750%, 20/01/26	237,407	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
Chile (continued)				China (continued)			
USD 117,000	Chile Government International Bond, 3.125%, 21/01/26	128,060	0.00	CNY 18,000,000	China Government Bond, 3.170%, 11/10/21	2,581,592	0.08
USD 500,000	Chile Government International Bond, 2.450%, 31/01/31	519,360	0.02	CNY 18,000,000	China Government Bond, 2.200%, 13/02/22	2,543,526	0.07
EUR 300,000	Chile Government International Bond, 0.830%, 02/07/31	329,364	0.01	CNY 41,500,000	China Government Bond, 2.690%, 07/03/22	5,917,568	0.17
USD 300,000	Chile Government International Bond, 2.550%, 27/01/32	312,486	0.01	CNY 20,000,000	China Government Bond, 2.750%, 08/08/22	2,856,081	0.08
USD 200,000	Chile Government International Bond, 3.860%, 21/06/47	237,278	0.01	CNY 19,000,000	China Government Bond, 2.240%, 05/03/23	2,678,575	0.08
<b>Total Chile</b>		<b>3,636,728</b>	<b>0.11</b>	CNY 23,000,000	China Government Bond, 3.300%, 12/07/23	3,331,702	0.10
<b>China</b>				CNY 35,000,000	China Government Bond, 3.290%, 18/10/23	5,073,691	0.15
CNY 51,000,000	Agricultural Development Bank of China, 3.200%, 03/04/22	7,285,241	0.21	CNY 28,000,000	China Government Bond, 3.190%, 11/04/24	4,060,180	0.12
CNY 15,000,000	Agricultural Development Bank of China, 3.510%, 03/04/24	2,155,737	0.06	CNY 15,000,000	China Government Bond, 2.940%, 17/10/24	2,158,600	0.06
CNY 50,000,000	Agricultural Development Bank of China, 3.240%, 14/08/24	7,112,354	0.21	CNY 10,000,000	China Government Bond, 1.990%, 09/04/25	1,379,144	0.04
CNY 10,000,000	Agricultural Development Bank of China, 3.630%, 19/07/26	1,437,752	0.04	CNY 10,000,000	China Government Bond, 3.610%, 07/06/25	1,480,188	0.04
CNY 7,000,000	Agricultural Development Bank of China, 3.750%, 25/01/29	1,014,709	0.03	CNY 30,000,000	China Government Bond, 3.600%, 06/09/25	4,439,335	0.13
CNY 15,000,000	Agricultural Development Bank of China, 3.740%, 12/07/29	2,174,566	0.06	CNY 20,000,000	China Government Bond, 3.220%, 06/12/25	2,906,971	0.08
CNY 10,000,000	Agricultural Development Bank of China, 2.960%, 17/04/30	1,362,816	0.04	CNY 20,000,000	China Government Bond, 3.250%, 06/06/26	2,902,023	0.08
EUR 300,000	China Development Bank, 0.375%, 16/11/21	338,091	0.01	CNY 20,000,000	China Government Bond, 3.120%, 05/12/26	2,874,062	0.08
USD 300,000	China Development Bank, 2.625%, 24/01/22	306,810	0.01	CNY 8,000,000	China Government Bond, 3.690%, 17/05/28	1,195,968	0.04
EUR 300,000	China Development Bank, 0.625%, 12/12/22	338,785	0.01	CNY 8,000,000	China Government Bond, 3.540%, 16/08/28	1,180,995	0.03
CNY 40,000,000	China Development Bank, 3.760%, 14/08/23	5,812,471	0.17	CNY 15,000,000	China Government Bond, 3.250%, 22/11/28	2,173,231	0.06
CNY 30,000,000	China Development Bank, 3.300%, 01/02/24	4,299,345	0.13	CNY 10,000,000	China Government Bond, 3.290%, 23/05/29	1,455,860	0.04
CNY 50,000,000	China Development Bank, 3.230%, 10/01/25	7,166,283	0.21	CNY 10,000,000	China Government Bond, 3.130%, 21/11/29	1,444,551	0.04
CNY 20,000,000	China Development Bank, 4.730%, 02/04/25	3,027,466	0.09	CNY 10,000,000	China Government Bond, 2.680%, 21/05/30	1,395,004	0.04
CNY 30,000,000	China Development Bank, 3.680%, 26/02/26	4,335,944	0.13	CNY 9,000,000	China Government Bond, 4.320%, 12/08/33	1,433,860	0.04
CNY 40,500,000	China Development Bank, 4.880%, 09/02/28	6,301,743	0.18	CNY 21,000,000	China Government Bond, 4.090%, 27/04/35	3,253,351	0.10
CNY 7,000,000	China Development Bank, 3.480%, 08/01/29	996,808	0.03	CNY 11,600,000	China Government Bond, 3.740%, 22/09/35	1,719,822	0.05
CNY 30,000,000	China Development Bank, 3.450%, 20/09/29	4,300,151	0.13	CNY 20,000,000	China Government Bond, 4.500%, 23/06/41	3,252,626	0.10
CNY 20,000,000	China Development Bank, 3.800%, 25/01/36	2,852,490	0.08	CNY 13,000,000	China Government Bond, 3.970%, 23/07/48	1,968,423	0.06
EUR 600,000	China Development Bank Corp, 0.375%, 24/01/22	675,541	0.02	CNY 14,000,000	China Government Bond, 4.080%, 22/10/48	2,163,834	0.06
CNY 20,000,000	China Government Bond, 3.240%, 05/07/21	2,860,321	0.08	CNY 36,000,000	China Government Bond, 3.860%, 22/07/49	5,314,581	0.16
CNY 26,500,000	China Government Bond, 2.740%, 11/07/21	3,766,738	0.11				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
China (continued)				Czech Republic (continued)			
CNY 13,000,000	China Government Bond, 3.390%, 16/03/50	1,781,107	0.05	CZK 3,500,000	Czech Republic Government Bond, 2.400%, 17/09/25	161,304	0.00
EUR 200,000	China Government International Bond, 0.125%, 12/11/26	223,105	0.01	CZK 2,000,000	Czech Republic Government Bond, 1.000%, 26/06/26	86,052	0.00
USD 300,000	China Government International Bond, 2.125%, 03/12/29	323,010	0.01	CZK 5,000,000	Czech Republic Government Bond, 2.500%, 25/08/28	240,430	0.01
EUR 100,000	China Government International Bond, 1.000%, 12/11/39	107,629	0.00	CZK 6,000,000	Czech Republic Government Bond, 2.750%, 23/07/29	296,893	0.01
USD 200,000	Export-Import Bank of China, 2.625%, 14/03/22	205,622	0.01	CZK 4,000,000	Czech Republic Government Bond, 0.950%, 15/05/30	170,649	0.01
EUR 100,000	Export-Import Bank of China, 0.750%, 08/06/22	113,044	0.00	CZK 3,000,000	Czech Republic Government Bond, 2.000%, 13/10/33	143,135	0.00
EUR 100,000	Export-Import Bank of China, 0.750%, 28/05/23	112,875	0.00	CZK 5,500,000	Czech Republic Government Bond, 4.200%, 04/12/36	339,023	0.01
CNY 20,000,000	Export-Import Bank of China, 3.280%, 11/02/24	2,857,862	0.08	CZK 1,500,000	Czech Republic Government Bond, 4.850%, 26/11/57	108,396	0.00
USD 250,000	Export-Import Bank of China, 3.625%, 31/07/24	271,628	0.01	EUR 300,000	Czech Republic International, 3.875%, 24/05/22	362,371	0.01
CNY 40,000,000	Export-Import Bank of China, 2.930%, 02/03/25	5,616,375	0.16	<b>Total Czech Republic</b>		<b>2,792,171</b>	<b>0.08</b>
USD 200,000	Export-Import Bank of China, 3.375%, 14/03/27	219,160	0.01	<b>Denmark</b>			
CNY 30,000,000	Export-Import Bank of China, 3.860%, 20/05/29	4,391,923	0.13	DKK 1,200,000	Denmark Government Bond, 3.000%, 15/11/21	189,712	0.01
<b>Total China</b>		<b>161,280,846</b>	<b>4.69</b>	DKK 1,000,000	Denmark Government Bond, 1.500%, 15/11/23	161,359	0.00
<b>Colombia</b>				DKK 3,500,000	Denmark Government Bond, 7.000%, 10/11/24	703,697	0.02
USD 400,000	Colombia Government International Bond, 3.875%, 25/04/27	423,112	0.01	DKK 4,000,000	Denmark Government Bond, 1.750%, 15/11/25	677,932	0.02
USD 200,000	Colombia Government International Bond, 3.000%, 30/01/30	198,048	0.00	DKK 4,100,000	Denmark Government Bond, 0.500%, 15/11/27	660,521	0.02
USD 275,000	Colombia Government International Bond, 7.375%, 18/09/37	376,236	0.01	DKK 2,000,000	Denmark Government Bond, 0.500%, 15/11/29	325,394	0.01
USD 200,000	Colombia Government International Bond, 5.000%, 15/06/45	225,610	0.01	DKK 7,850,000	Denmark Government Bond, 4.500%, 15/11/39	2,234,582	0.06
USD 200,000	Colombia Government International Bond, 5.200%, 15/05/49	234,444	0.01	DKK 1,800,000	Denmark Government Bond, 0.250%, 15/11/52	279,835	0.01
USD 200,000	Republic Of Colombia, 4.000%, 26/02/24	210,368	0.01	EUR 300,000	Kommunekredit, 0.250%, 15/05/23	343,212	0.01
<b>Total Colombia</b>		<b>1,667,818</b>	<b>0.05</b>	EUR 200,000	Kommunekredit, 0.875%, 03/11/36	250,301	0.01
<b>Croatia</b>				<b>Total Denmark</b>		<b>5,826,545</b>	<b>0.17</b>
EUR 400,000	Croatia Government International Bond, 1.125%, 19/06/29	445,441	0.01	<b>Finland</b>			
<b>Total Croatia</b>		<b>445,441</b>	<b>0.01</b>	EUR 50,000	Finland Government Bond, zero coupon, 15/04/22	56,793	0.00
<b>Czech Republic</b>				EUR 250,000	Finland Government Bond, 1.625%, 15/09/22	294,990	0.01
CZK 5,000,000	Czech Republic Government Bond, 4.700%, 12/09/22	232,062	0.01	EUR 350,000	Finland Government Bond, 1.500%, 15/04/23	416,669	0.01
CZK 8,800,000	Czech Republic Government Bond, 0.450%, 25/10/23	371,918	0.01	EUR 400,000	Finland Government Bond, zero coupon, 15/09/23	458,286	0.01
CZK 5,500,000	Czech Republic Government Bond, 5.700%, 25/05/24	279,938	0.01	EUR 300,000	Finland Government Bond, 2.000%, 15/04/24	370,852	0.01
				EUR 300,000	Finland Government Bond, zero coupon, 15/09/24	345,385	0.01
				EUR 206,000	Finland Government Bond, 4.000%, 04/07/25	285,310	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
Finland (continued)				France (continued)			
EUR 300,000	Finland Government Bond, 0.875%, 15/09/25	362,057	0.01	EUR 200,000	Agence France Locale, 1.125%, 20/06/28	244,663	0.01
EUR 300,000	Finland Government Bond, 0.500%, 15/04/26	356,525	0.01	EUR 100,000	Bpifrance Financement SA, 2.375%, 25/04/22	117,924	0.00
EUR 300,000	Finland Government Bond, 0.500%, 15/09/27	359,210	0.01	EUR 200,000	Bpifrance Financement SA, 0.250%, 14/02/23	228,069	0.01
EUR 300,000	Finland Government Bond, 2.750%, 04/07/28	421,852	0.01	EUR 200,000	Bpifrance Financement SA, 0.125%, 25/11/23	228,092	0.01
EUR 200,000	Finland Government Bond, 0.500%, 15/09/28	240,365	0.01	EUR 100,000	Bpifrance Financement SA, 2.500%, 25/05/24	124,633	0.00
EUR 700,000	Finland Government Bond, 0.500%, 15/09/29	842,529	0.02	EUR 100,000	Bpifrance Financement SA, 0.750%, 25/11/24	117,329	0.00
EUR 200,000	Finland Government Bond, 0.750%, 15/04/31	247,702	0.01	EUR 300,000	Bpifrance Financement SA, 0.125%, 25/03/25	342,083	0.01
EUR 200,000	Finland Government Bond, 1.125%, 15/04/34	260,629	0.01	EUR 100,000	Bpifrance Financement SA, 2.750%, 25/10/25	130,157	0.00
EUR 200,000	Finland Government Bond, 0.125%, 15/04/36	227,591	0.01	EUR 200,000	Bpifrance Financement SA, 0.125%, 26/02/27	227,732	0.01
EUR 305,000	Finland Government Bond, 2.625%, 04/07/42	531,103	0.02	EUR 400,000	Bpifrance Financement SA, 0.050%, 26/09/29	449,453	0.01
EUR 200,000	Finland Government Bond, 1.375%, 15/04/47	295,180	0.01	USD 300,000	Caisse d'Amortissement de la Dette Sociale, 1.875%, 12/02/22	307,377	0.01
EUR 100,000	Finnvera OYJ, 0.625%, 19/11/21	114,001	0.00	EUR 100,000	Caisse d'Amortissement de la Dette Sociale, 2.500%, 25/10/22	119,933	0.00
USD 200,000	Finnvera OYJ, 3.000%, 27/06/23	215,084	0.01	EUR 600,000	Caisse d'Amortissement de la Dette Sociale, 0.125%, 25/11/22	682,536	0.02
EUR 200,000	Finnvera OYJ, 1.125%, 17/05/32	255,393	0.01	EUR 400,000	Caisse d'Amortissement de la Dette Sociale, 0.500%, 25/05/23	461,013	0.01
USD 100,000	Municipality Finance PLC, 2.375%, 15/03/22	103,429	0.00	EUR 700,000	Caisse d'Amortissement de la Dette Sociale, 0.125%, 25/10/23	800,286	0.02
EUR 400,000	Municipality Finance PLC, 0.125%, 07/03/24	457,513	0.01	EUR 300,000	Caisse d'Amortissement de la Dette Sociale, 2.375%, 25/01/24	370,693	0.01
<b>Total Finland</b>		<b>7,518,448</b>	<b>0.22</b>	USD 100,000	Caisse d'Amortissement de la Dette Sociale, 3.375%, 20/03/24	110,746	0.00
France				EUR 500,000	Caisse d'Amortissement de la Dette Sociale, 1.375%, 25/11/24	605,080	0.02
USD 200,000	Agence Francaise de Developpement EPIC, 2.750%, 22/01/22	207,210	0.01	EUR 250,000	Caisse d'Amortissement de la Dette Sociale, 4.000%, 15/12/25	347,747	0.01
EUR 200,000	Agence Francaise de Developpement EPIC, 0.500%, 25/10/22	228,972	0.01	USD 200,000	Caisse des Depots et Consignations, 2.750%, 18/01/22	207,164	0.01
EUR 300,000	Agence Francaise de Developpement EPIC, 0.125%, 15/11/23	342,127	0.01	USD 200,000	Caisse des Depots et Consignations, 1.500%, 13/02/23	205,350	0.01
EUR 200,000	Agence Francaise de Developpement EPIC, 0.375%, 30/04/24	230,414	0.01	EUR 100,000	Caisse des Depots et Consignations, 0.750%, 18/09/28	120,106	0.00
EUR 200,000	Agence Francaise de Developpement EPIC, 1.375%, 17/09/24	240,338	0.01	EUR 100,000	Caisse Francaise de Financement Local, 0.500%, 13/04/22	114,053	0.00
EUR 100,000	Agence Francaise de Developpement EPIC, 0.250%, 21/07/26	115,234	0.00	EUR 200,000	Caisse Francaise de Financement Local, 0.200%, 27/04/23	228,213	0.01
EUR 100,000	Agence Francaise de Developpement EPIC, 3.750%, 15/02/27	141,399	0.00	EUR 200,000	Caisse Francaise de Financement Local, 0.375%, 11/05/24	230,881	0.01
EUR 200,000	Agence Francaise de Developpement EPIC, 0.250%, 29/06/29	228,381	0.01	EUR 200,000	Caisse Francaise de Financement Local, 0.500%, 16/01/25	232,966	0.01
EUR 200,000	Agence Francaise de Developpement EPIC, 1.375%, 05/07/32	253,895	0.01	EUR 100,000	Caisse Francaise de Financement Local, 1.125%, 09/09/25	120,642	0.00
				EUR 300,000	Caisse Francaise de Financement Local, 0.500%, 19/01/26	351,713	0.01



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
France (continued)				France (continued)			
EUR 200,000	Caisse Francaise de Financement Local, 0.750%, 11/01/27	239,429	0.01	EUR 1,900,000	French Republic Government Bond OAT, 0.750%, 25/05/28	2,316,654	0.07
EUR 300,000	Caisse Francaise de Financement Local, 0.500%, 19/02/27	353,688	0.01	EUR 2,200,000	French Republic Government Bond OAT, 0.750%, 25/11/28	2,688,347	0.08
EUR 100,000	Caisse Francaise de Financement Local, 1.500%, 13/01/31	131,168	0.00	EUR 2,208,030	French Republic Government Bond OAT, 5.500%, 25/04/29	3,759,429	0.11
EUR 100,000	Caisse Francaise de Financement Local, 1.250%, 22/01/35	131,336	0.00	EUR 2,000,000	French Republic Government Bond OAT, 0.500%, 25/05/29	2,397,521	0.07
EUR 100,000	Caisse Francaise de Financement Local, 1.500%, 28/06/38	139,405	0.00	EUR 2,100,000	French Republic Government Bond OAT, zero coupon, 25/11/29	2,403,853	0.07
EUR 100,000	City of Paris France, 1.750%, 25/05/31	131,122	0.00	EUR 2,400,000	French Republic Government Bond OAT, 2.500%, 25/05/30	3,419,884	0.10
EUR 1,450,000	French Republic Government Bond OAT, 3.250%, 25/10/21	1,711,592	0.05	EUR 2,100,000	French Republic Government Bond OAT, 1.500%, 25/05/31	2,778,496	0.08
EUR 1,700,000	French Republic Government Bond OAT, zero coupon, 25/02/22	1,928,983	0.06	EUR 1,808,599	French Republic Government Bond OAT, 5.750%, 25/10/32	3,493,133	0.10
EUR 2,750,000	French Republic Government Bond OAT, 3.000%, 25/04/22	3,293,070	0.10	EUR 2,000,000	French Republic Government Bond OAT, 1.250%, 25/05/34	2,615,098	0.08
EUR 2,400,000	French Republic Government Bond OAT, zero coupon, 25/05/22	2,727,583	0.08	EUR 1,550,484	French Republic Government Bond OAT, 4.750%, 25/04/35	2,942,784	0.09
EUR 2,250,000	French Republic Government Bond OAT, 2.250%, 25/10/22	2,696,680	0.08	EUR 2,050,000	French Republic Government Bond OAT, 1.250%, 25/05/36	2,696,339	0.08
EUR 2,300,000	French Republic Government Bond OAT, zero coupon, 25/02/23	2,632,880	0.07	EUR 1,540,066	French Republic Government Bond OAT, 4.000%, 25/10/38	2,902,738	0.08
EUR 2,200,000	French Republic Government Bond OAT, zero coupon, 25/03/23	2,513,504	0.07	EUR 1,300,000	French Republic Government Bond OAT, 1.750%, 25/06/39	1,862,293	0.05
EUR 405,482	French Republic Government Bond OAT, 8.500%, 25/04/23	573,548	0.02	EUR 600,000	French Republic Government Bond OAT, 0.500%, 25/05/40	695,832	0.02
EUR 3,130,000	French Republic Government Bond OAT, 1.750%, 25/05/23	3,758,589	0.11	EUR 1,971,000	French Republic Government Bond OAT, 4.500%, 25/04/41	4,074,346	0.12
EUR 2,304,129	French Republic Government Bond OAT, 4.250%, 25/10/23	3,010,846	0.09	EUR 1,550,000	French Republic Government Bond OAT, 3.250%, 25/05/45	2,887,080	0.08
EUR 2,600,000	French Republic Government Bond OAT, zero coupon, 25/03/24	2,984,814	0.09	EUR 1,320,000	French Republic Government Bond OAT, 2.000%, 25/05/48	2,057,109	0.06
EUR 2,100,000	French Republic Government Bond OAT, 2.250%, 25/05/24	2,622,591	0.08	EUR 1,450,000	French Republic Government Bond OAT, 1.500%, 25/05/50	2,053,705	0.06
EUR 2,350,000	French Republic Government Bond OAT, 1.750%, 25/11/24	2,911,842	0.08	EUR 400,000	French Republic Government Bond OAT, 0.750%, 25/05/52	469,634	0.01
EUR 2,000,000	French Republic Government Bond OAT, zero coupon, 25/03/25	2,303,468	0.07	EUR 1,032,493	French Republic Government Bond OAT, 4.000%, 25/04/55	2,401,496	0.07
EUR 2,200,000	French Republic Government Bond OAT, 0.500%, 25/05/25	2,598,331	0.08	EUR 1,058,000	French Republic Government Bond OAT, 4.000%, 25/04/60	2,596,229	0.07
EUR 930,128	French Republic Government Bond OAT, 6.000%, 25/10/25	1,412,325	0.04	EUR 750,000	French Republic Government Bond OAT, 1.750%, 25/05/66	1,206,145	0.03
EUR 2,000,000	French Republic Government Bond OAT, 1.000%, 25/11/25	2,431,395	0.07	EUR 50,000	Regie Autonome des Transports Parisiens, 4.000%, 23/09/21	59,147	0.00
EUR 2,383,000	French Republic Government Bond OAT, 3.500%, 25/04/26	3,305,195	0.10	EUR 100,000	Regie Autonome des Transports Parisiens, 3.750%, 19/10/26	140,004	0.00
EUR 2,150,000	French Republic Government Bond OAT, 0.500%, 25/05/26	2,554,974	0.07	EUR 200,000	Regie Autonome des Transports Parisiens, 0.350%, 20/06/29	229,776	0.01
EUR 2,050,000	French Republic Government Bond OAT, 0.250%, 25/11/26	2,403,282	0.07	EUR 100,000	Region of Ile de France, 0.625%, 23/04/27	118,044	0.00
EUR 1,800,000	French Republic Government Bond OAT, 1.000%, 25/05/27	2,217,125	0.06	EUR 100,000	Region of Ile de France, 1.375%, 20/06/33	128,363	0.00
EUR 2,400,000	French Republic Government Bond OAT, 2.750%, 25/10/27	3,322,305	0.10	EUR 200,000	SA de Gestion de Stocks de Securite, 0.625%, 25/05/23	230,565	0.01
				USD 200,000	SFIL SA, 0.500%, 05/06/23	199,942	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
France (continued)				Germany (continued)			
EUR 200,000	SFIL SA, 0.750%, 06/02/26	236,248	0.01	EUR 500,000	Bundesrepub Deutschland, 4.750%, 04/07/40	1,130,832	0.03
EUR 100,000	SNCF Mobilites, 4.875%, 12/06/23	129,307	0.00	EUR 300,000	Bundesrepublik Deutschland Bundesanleihe, 2.250%, 04/09/21	348,539	0.01
EUR 200,000	SNCF Mobilites, 1.500%, 02/02/29	249,144	0.01	EUR 1,200,000	Bundesrepublik Deutschland Bundesanleihe, 2.000%, 04/01/22	1,403,713	0.04
EUR 200,000	SnCF Reseau, 2.000%, 05/02/48	283,389	0.01	EUR 1,500,000	Bundesrepublik Deutschland Bundesanleihe, 1.750%, 04/07/22	1,768,220	0.05
EUR 100,000	SNCF Reseau, 4.375%, 02/06/22	122,545	0.00	EUR 1,000,000	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 04/09/22	1,178,106	0.03
EUR 200,000	SNCF Reseau, 4.500%, 30/01/24	263,529	0.01	EUR 1,900,000	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/02/23	2,260,680	0.07
EUR 100,000	SNCF Reseau, 4.250%, 07/10/26	143,537	0.00	EUR 950,000	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/23	1,136,283	0.03
EUR 200,000	SNCF Reseau, 1.125%, 19/05/27	243,378	0.01	EUR 1,000,000	Bundesrepublik Deutschland Bundesanleihe, 2.000%, 15/08/23	1,220,359	0.04
EUR 200,000	SNCF Reseau, 3.125%, 25/10/28	282,847	0.01	EUR 599,485	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/24	840,226	0.02
EUR 200,000	SNCF Reseau, 1.125%, 25/05/30	245,997	0.01	EUR 1,200,000	Bundesrepublik Deutschland Bundesanleihe, 1.750%, 15/02/24	1,470,913	0.04
EUR 59,000	SNCF Reseau, 5.000%, 10/10/33	106,200	0.00	EUR 1,000,000	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/24	1,221,774	0.04
GBP 100,000	SNCF Reseau, 5.250%, 31/01/35	189,715	0.00	EUR 800,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/24	963,438	0.03
EUR 300,000	SNCF Reseau, 0.750%, 25/05/36	352,883	0.01	EUR 1,000,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25	1,187,911	0.04
EUR 200,000	SNCF Reseau, 1.500%, 29/05/37	260,888	0.01	EUR 1,250,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25	1,529,604	0.04
GBP 100,000	SNCF Reseau, 4.830%, 25/03/60	245,168	0.01	EUR 1,800,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	2,161,145	0.06
EUR 200,000	Societe Du Grand Paris EPIC, 1.125%, 25/05/34	250,238	0.01	EUR 1,700,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/26	1,991,877	0.06
EUR 300,000	Societe Du Grand Paris EPIC, 1.000%, 18/02/70	343,337	0.01	EUR 1,800,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27	2,148,530	0.06
EUR 200,000	Unedic Asseo, 2.250%, 05/04/23	240,718	0.01	EUR 573,522	Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27	973,944	0.03
EUR 200,000	Unedic Asseo, 0.100%, 25/11/26	228,103	0.01	EUR 2,650,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27	3,226,391	0.09
EUR 100,000	UNEDIC ASSEO, 0.300%, 04/11/21	113,270	0.00	EUR 2,950,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/11/27	3,467,434	0.10
EUR 200,000	UNEDIC ASSEO, 0.125%, 25/05/22	226,560	0.01	EUR 479,432	Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28	796,360	0.02
EUR 200,000	UNEDIC ASSEO, 0.250%, 24/11/23	229,096	0.01	EUR 1,500,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28	1,833,234	0.05
EUR 100,000	UNEDIC ASSEO, 2.375%, 25/05/24	124,239	0.00	EUR 500,185	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28	808,052	0.02
EUR 300,000	UNEDIC ASSEO, 1.250%, 28/03/27	369,245	0.01	EUR 1,100,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28	1,323,084	0.04
EUR 100,000	UNEDIC ASSEO, 1.250%, 21/10/27	123,766	0.00	EUR 700,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29	843,456	0.02
EUR 300,000	UNEDIC ASSEO, 0.500%, 20/03/29	352,441	0.01	EUR 1,600,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/29	1,887,629	0.06
<b>Total France</b>		<b>128,635,448</b>	<b>3.74</b>	EUR 492,071	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30	918,808	0.03
Germany							
EUR 1,150,000	Bundesobligation, zero coupon, 08/10/21	1,302,588	0.04				
EUR 1,200,000	Bundesobligation, zero coupon, 08/04/22	1,364,519	0.04				
EUR 1,800,000	Bundesobligation, zero coupon, 07/10/22	2,054,684	0.06				
EUR 2,100,000	Bundesobligation, zero coupon, 14/04/23	2,407,061	0.07				
EUR 1,900,000	Bundesobligation, zero coupon, 13/10/23	2,185,798	0.06				
EUR 1,100,000	Bundesobligation, zero coupon, 05/04/24	1,269,613	0.04				
EUR 1,900,000	Bundesobligation, zero coupon, 18/10/24	2,200,587	0.06				
EUR 1,000,000	Bundesobligation, zero coupon, 11/04/25	1,161,887	0.03				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
Germany (continued)				Germany (continued)			
EUR 731,855	Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31	1,350,797	0.04	EUR 200,000	Land Thueringen, 0.500%, 02/03/27	236,805	0.01
EUR 799,783	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/34	1,560,620	0.05	EUR 150,000	State of Brandenburg, 3.500%, 15/06/21	174,762	0.01
EUR 1,666,530	Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37	3,225,647	0.09	EUR 200,000	State of Brandenburg, 0.375%, 29/01/35	234,316	0.01
EUR 955,626	Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39	2,005,622	0.06	EUR 100,000	State of Bremen, 0.500%, 03/03/25	116,721	0.00
EUR 400,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40	904,666	0.03	EUR 200,000	State of Bremen, 1.000%, 25/02/28	246,019	0.01
EUR 1,275,000	Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42	2,527,380	0.07	EUR 300,000	State of Bremen, 0.400%, 20/08/49	347,902	0.01
EUR 1,470,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44	2,704,702	0.08	EUR 300,000	State of Hesse, 1.125%, 10/12/21	344,418	0.01
EUR 2,040,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46	3,849,191	0.11	EUR 400,000	State of Hesse, 0.375%, 10/03/22	455,303	0.01
EUR 1,200,000	Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48	1,840,084	0.05	EUR 200,000	State of Hesse, 1.750%, 20/01/23	237,054	0.01
EUR 570,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/50	643,678	0.02	EUR 300,000	State of Hesse, 0.125%, 25/01/24	343,344	0.01
EUR 1,500,000	Bundesschatzanweisungen, zero coupon, 10/09/21	1,698,152	0.05	EUR 300,000	State of Hesse, 0.625%, 02/08/28	360,905	0.01
EUR 2,000,000	Bundesschatzanweisungen, zero coupon, 10/12/21	2,269,122	0.07	EUR 300,000	State of Lower Saxony, zero coupon, 10/01/22	339,041	0.01
EUR 2,300,000	Bundesschatzanweisungen, zero coupon, 11/03/22	2,613,443	0.08	EUR 300,000	State of Lower Saxony, 1.000%, 18/08/22	347,057	0.01
EUR 200,000	Free and Hanseatic City of Hamburg, 0.375%, 20/01/22	227,395	0.01	EUR 200,000	State of Lower Saxony, 2.125%, 16/01/24	244,934	0.01
EUR 300,000	Free and Hanseatic City of Hamburg, 1.200%, 03/06/33	387,952	0.01	EUR 300,000	State of Lower Saxony, 0.500%, 13/06/25	351,670	0.01
EUR 300,000	Free State of Bavaria, 0.010%, 20/03/23	341,123	0.01	EUR 100,000	State of Lower Saxony, zero coupon, 10/07/26	114,623	0.00
EUR 300,000	Gemeinsame Deutsche Bundeslaender, 0.250%, 18/03/24	345,038	0.01	EUR 300,000	State of Lower Saxony, 0.750%, 15/02/28	363,651	0.01
EUR 300,000	Gemeinsame Deutsche Bundeslaender, 0.375%, 17/04/25	349,156	0.01	EUR 300,000	State of Lower Saxony, 0.375%, 14/05/29	355,069	0.01
EUR 200,000	Gemeinsame Deutsche Bundeslaender, 0.625%, 13/02/29	240,597	0.01	EUR 100,000	State of North Rhine-Westphalia Germany, 2.000%, 15/09/21	115,586	0.00
EUR 300,000	Gemeinsame Deutsche Bundeslaender, zero coupon, 25/09/29	342,471	0.01	EUR 100,000	State of North Rhine-Westphalia Germany, 0.375%, 19/10/21	113,443	0.00
EUR 300,000	Investitionsbank Schleswig-Holstein, 0.010%, 17/10/29	341,248	0.01	EUR 259,000	State of North Rhine-Westphalia Germany, 4.375%, 29/04/22	316,335	0.01
EUR 200,000	Land Baden-Wuerttemberg, 1.000%, 18/07/22	231,124	0.01	EUR 400,000	State of North Rhine-Westphalia Germany, zero coupon, 05/12/22	453,780	0.01
EUR 200,000	Land Baden-Wuerttemberg, 0.625%, 16/01/25	235,006	0.01	EUR 200,000	State of North Rhine-Westphalia Germany, 0.375%, 16/02/23	229,320	0.01
EUR 300,000	Land Berlin, zero coupon, 15/09/22	339,964	0.01	USD 300,000	State of North Rhine-Westphalia Germany, 0.625%, 28/04/23	301,836	0.01
EUR 100,000	Land Berlin, 0.750%, 08/09/23	116,484	0.00	EUR 200,000	State of North Rhine-Westphalia Germany, 1.250%, 14/03/25	242,025	0.01
EUR 100,000	Land Berlin, 0.250%, 22/04/25	115,651	0.00	EUR 400,000	State of North Rhine-Westphalia Germany, zero coupon, 05/05/25	457,765	0.01
EUR 300,000	Land Berlin, 0.625%, 20/03/26	355,494	0.01	EUR 300,000	State of North Rhine-Westphalia Germany, 0.750%, 16/01/26	357,563	0.01
EUR 100,000	Land Berlin, 0.100%, 18/01/30	115,485	0.00	EUR 400,000	State of North Rhine-Westphalia Germany, 0.250%, 13/03/26	464,427	0.01
EUR 300,000	Land Berlin, 1.300%, 13/06/33	393,120	0.01	EUR 100,000	State of North Rhine-Westphalia Germany, 0.500%, 16/04/26	117,916	0.00
EUR 200,000	Land Berlin, 1.375%, 05/06/37	271,205	0.01	EUR 300,000	State of North Rhine-Westphalia Germany, 0.500%, 16/02/27	355,039	0.01
				EUR 200,000	State of North Rhine-Westphalia Germany, 0.950%, 13/03/28	246,208	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
Germany (continued)				Hungary (continued)			
EUR 300,000	State of North Rhine-Westphalia Germany, 0.900%, 15/11/28	369,821	0.01	HUF 100,000,000	Hungary Government Bond, 3.000%, 21/08/30	340,316	0.01
EUR 500,000	State of North Rhine-Westphalia Germany, 0.200%, 09/04/30	583,201	0.02	HUF 20,000,000	Hungary Government Bond, 3.250%, 22/10/31	69,820	0.00
EUR 250,000	State of North Rhine-Westphalia Germany, 1.100%, 13/03/34	322,021	0.01	USD 200,000	Hungary Government International Bond, 5.375%, 25/03/24	226,978	0.01
EUR 200,000	State of North Rhine-Westphalia Germany, 1.650%, 22/02/38	284,492	0.01	EUR 200,000	Hungary Government International Bond, 1.750%, 10/10/27	236,064	0.01
EUR 100,000	State of North Rhine-Westphalia Germany, 1.500%, 12/06/40	141,296	0.00	USD 100,000	Hungary Government International Bond, 7.625%, 29/03/41	167,642	0.01
EUR 100,000	State of North Rhine-Westphalia Germany, 1.650%, 16/05/47	152,436	0.00				
EUR 200,000	State of North Rhine-Westphalia Germany, 1.550%, 16/06/48	299,820	0.01	<b>Total Hungary</b>		<b>2,739,417</b>	<b>0.08</b>
EUR 100,000	State of North Rhine-Westphalia Germany, 0.800%, 30/07/49	127,693	0.00	<b>India</b>			
EUR 300,000	State of North Rhine-Westphalia Germany, 1.750%, 11/07/68	510,175	0.02	USD 300,000	Export-Import Bank of India, 3.875%, 12/03/24	315,984	0.01
EUR 100,000	State of Rhineland-Palatinate, 0.500%, 03/09/21	113,531	0.00	USD 300,000	Export-Import Bank of India, 3.875%, 01/02/28	312,246	0.01
EUR 200,000	State of Rhineland-Palatinate, 1.750%, 05/09/22	235,289	0.01	USD 300,000	Export-Import Bank of India, 3.250%, 15/01/30	295,713	0.01
EUR 200,000	State of Rhineland-Palatinate, 0.750%, 19/01/26	238,557	0.01	<b>Total India</b>		<b>923,943</b>	<b>0.03</b>
EUR 300,000	State of Rhineland-Palatinate, 0.700%, 26/01/28	361,791	0.01	<b>Indonesia</b>			
EUR 200,000	State of Saxony-Anhalt, 0.750%, 29/01/29	243,384	0.01	USD 200,000	Indonesia Government International Bond, 3.700%, 08/01/22	207,022	0.01
EUR 300,000	State of Schleswig-Holstein Germany, 0.375%, 30/10/24	348,243	0.01	USD 200,000	Indonesia Government International Bond, 3.750%, 25/04/22	207,748	0.01
EUR 200,000	State of Schleswig-Holstein Germany, 0.250%, 27/02/26	232,342	0.01	USD 500,000	Indonesia Government International Bond, 2.950%, 11/01/23	515,325	0.01
EUR 150,000	State of Schleswig-Holstein Germany, 0.200%, 15/08/39	169,108	0.01	EUR 200,000	Indonesia Government International Bond, 1.750%, 24/04/25	226,533	0.01
<b>Total Germany</b>		<b>99,646,933</b>	<b>2.90</b>	EUR 100,000	Indonesia Government International Bond, 3.375%, 30/07/25	121,909	0.00
<b>Hungary</b>				USD 200,000	Indonesia Government International Bond, 4.350%, 08/01/27	222,154	0.01
HUF 35,000,000	Hungary Government Bond, 2.500%, 27/10/21	114,053	0.00	EUR 200,000	Indonesia Government International Bond, 3.750%, 14/06/28	256,150	0.01
HUF 27,000,000	Hungary Government Bond, 7.000%, 24/06/22	96,340	0.00	USD 300,000	Indonesia Government International Bond, 2.850%, 14/02/30	306,486	0.01
HUF 40,000,000	Hungary Government Bond, 1.750%, 26/10/22	129,570	0.00	EUR 300,000	Indonesia Government International Bond, 1.400%, 30/10/31	318,123	0.01
HUF 45,000,000	Hungary Government Bond, 6.000%, 24/11/23	166,216	0.01	USD 250,000	Indonesia Government International Bond, 8.500%, 12/10/35	389,620	0.01
HUF 70,000,000	Hungary Government Bond, 3.000%, 26/06/24	238,219	0.01	USD 100,000	Indonesia Government International Bond, 6.625%, 17/02/37	136,706	0.00
HUF 125,000,000	Hungary Government Bond, 2.500%, 24/10/24	418,793	0.01				
HUF 40,000,000	Hungary Government Bond, 5.500%, 24/06/25	152,524	0.00				
HUF 40,000,000	Hungary Government Bond, 2.750%, 22/12/26	136,277	0.00				
HUF 52,500,000	Hungary Government Bond, 3.000%, 27/10/27	181,320	0.01				
HUF 15,000,000	Hungary Government Bond, 6.750%, 22/10/28	65,285	0.00				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
Indonesia (continued)				Iraq			
USD 200,000	Indonesia Government International Bond, 4.625%, 15/04/43	230,436	0.01	USD 200,000	Iraq Government AID Bond, 2.149%, 18/01/22	205,862	0.01
USD 200,000	Indonesia Government International Bond, 6.750%, 15/01/44	292,312	0.01	<b>Total Iraq</b>			
USD 100,000	Indonesia Government International Bond, 4.750%, 18/07/47	117,633	0.00	<b>Ireland</b>			
USD 500,000	Indonesia Government International Bond, 4.350%, 11/01/48	563,045	0.02	EUR 400,000	Ireland Government Bond, 0.800%, 15/03/22	459,732	0.01
USD 300,000	Indonesia Government International Bond, 3.700%, 30/10/49	311,091	0.01	EUR 300,000	Ireland Government Bond, zero coupon, 18/10/22	341,170	0.01
USD 300,000	Indonesia Government International Bond, 3.500%, 14/02/50	308,244	0.01	EUR 500,000	Ireland Government Bond, 3.900%, 20/03/23	629,913	0.02
IDR 10,000,000,000	Indonesia Treasury Bond, 8.250%, 15/07/21	723,493	0.02	EUR 200,000	Ireland Government Bond, 3.400%, 18/03/24	257,213	0.01
IDR 13,300,000,000	Indonesia Treasury Bond, 7.000%, 15/05/22	958,028	0.03	EUR 667,000	Ireland Government Bond, 5.400%, 13/03/25	956,473	0.03
IDR 18,000,000,000	Indonesia Treasury Bond, 5.625%, 15/05/23	1,246,366	0.04	EUR 400,000	Ireland Government Bond, 1.000%, 15/05/26	484,698	0.01
IDR 16,000,000,000	Indonesia Treasury Bond, 8.375%, 15/09/26	1,210,131	0.03	EUR 500,000	Ireland Government Bond, 0.200%, 15/05/27	578,731	0.02
IDR 19,000,000,000	Indonesia Treasury Bond, 7.000%, 15/05/27	1,334,496	0.04	EUR 400,000	Ireland Government Bond, 0.900%, 15/05/28	488,162	0.01
IDR 12,000,000,000	Indonesia Treasury Bond, 6.125%, 15/05/28	789,724	0.02	EUR 700,000	Ireland Government Bond, 1.100%, 15/05/29	871,186	0.03
IDR 11,000,000,000	Indonesia Treasury Bond, 7.000%, 15/09/30	759,127	0.02	EUR 550,000	Ireland Government Bond, 2.400%, 15/05/30	768,101	0.02
IDR 8,000,000,000	Indonesia Treasury Bond, 7.500%, 15/08/32	553,576	0.02	EUR 300,000	Ireland Government Bond, 1.350%, 18/03/31	385,762	0.01
IDR 11,600,000,000	Indonesia Treasury Bond, 8.250%, 15/05/36	846,747	0.02	EUR 300,000	Ireland Government Bond, 1.300%, 15/05/33	388,363	0.01
IDR 12,000,000,000	Indonesia Treasury Bond, 7.500%, 15/05/38	828,172	0.02	EUR 300,000	Ireland Government Bond, 0.400%, 15/05/35	345,473	0.01
IDR 12,200,000,000	Indonesia Treasury Bond, 8.375%, 15/04/39	902,672	0.03	EUR 375,000	Ireland Government Bond, 1.700%, 15/05/37	518,078	0.01
IDR 15,000,000,000	Indonesia Treasury Bond, 7.500%, 15/04/40	1,034,617	0.03	EUR 400,000	Ireland Government Bond, 2.000%, 18/02/45	608,527	0.02
USD 200,000	Lembaga Pembiayaan Ekspor Indonesia, 3.875%, 06/04/24	206,254	0.00	EUR 200,000	Ireland Government Bond, 1.500%, 15/05/50	277,957	0.01
USD 100,000	Perusahaan Penerbit SBSN Indonesia III, 3.400%, 29/03/22	103,141	0.00	<b>Total Ireland</b>			
USD 200,000	Perusahaan Penerbit SBSN Indonesia III, 3.900%, 20/08/24	213,744	0.01	<b>Israel</b>			
USD 200,000	Perusahaan Penerbit SBSN Indonesia III, 4.325%, 28/05/25	219,318	0.01	USD 200,000	Israel Government AID Bond, 5.500%, 26/04/24	238,010	0.01
USD 100,000	Perusahaan Penerbit SBSN Indonesia III, 4.150%, 29/03/27	108,800	0.00	ILS 500,000	Israel Government Bond - Fixed, 5.500%, 31/01/22	156,966	0.00
USD 400,000	Perusahaan Penerbit SBSN Indonesia III, 4.450%, 20/02/29	448,164	0.01	ILS 800,000	Israel Government Bond - Fixed, 1.250%, 30/11/22	237,493	0.01
<b>Total Indonesia</b>				<b>Total Israel</b>			
		<b>17,217,107</b>	<b>0.50</b>	ILS 1,000,000	Israel Government Bond - Fixed, 4.250%, 31/03/23	321,469	0.01
				ILS 800,000	Israel Government Bond - Fixed, 1.500%, 30/11/23	241,450	0.01
				ILS 600,000	Israel Government Bond - Fixed, 3.750%, 31/03/24	196,255	0.00
				ILS 1,800,000	Israel Government Bond - Fixed, 1.750%, 31/08/25	558,486	0.02
				ILS 1,000,000	Israel Government Bond - Fixed, 6.250%, 30/10/26	394,840	0.01
				ILS 1,000,000	Israel Government Bond - Fixed, 2.000%, 31/03/27	319,352	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
Israel (continued)				Italy (continued)			
ILS 1,150,000	Israel Government Bond - Fixed, 5.500%, 31/01/42	592,254	0.02	EUR 500,000	Italy Buoni Poliennali Del Tesoro, 0.600%, 15/06/23	567,477	0.02
ILS 1,000,000	Israel Government Bond - Fixed, 3.750%, 31/03/47	426,718	0.01	EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/08/23	1,276,909	0.04
USD 200,000	Israel Government International Bond, 4.000%, 30/06/22	212,956	0.00	EUR 1,100,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/10/23	1,320,836	0.04
USD 200,000	Israel Government International Bond, 2.875%, 16/03/26	218,528	0.01	EUR 900,000	Italy Buoni Poliennali Del Tesoro, 0.650%, 15/10/23	1,022,743	0.03
EUR 300,000	Israel Government International Bond, 1.500%, 18/01/27	359,133	0.01	EUR 569,382	Italy Buoni Poliennali Del Tesoro, 9.000%, 01/11/23	823,038	0.02
USD 300,000	Israel Government International Bond, 4.125%, 17/01/48	372,516	0.01	EUR 1,400,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/24	1,804,749	0.05
EUR 100,000	Israel Government International Bond, 2.500%, 16/01/49	142,956	0.00	EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 15/05/24	1,183,138	0.03
USD 300,000	State of Israel, 2.500%, 15/01/30	324,387	0.01	EUR 900,000	Italy Buoni Poliennali Del Tesoro, 1.750%, 01/07/24	1,060,518	0.03
USD 300,000	State of Israel, 3.375%, 15/01/50	330,153	0.01	EUR 1,450,000	Italy Buoni Poliennali Del Tesoro, 3.750%, 01/09/24	1,842,545	0.05
<b>Total Israel</b>		<b>5,643,922</b>	<b>0.16</b>	EUR 700,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/11/24	816,914	0.02
Italy				EUR 1,100,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24	1,338,169	0.04
EUR 200,000	Cassa Depositi e Prestiti SpA, 1.500%, 09/04/25	230,205	0.01	EUR 1,050,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/25	1,416,396	0.04
EUR 500,000	Italy Buoni Poliennali Del Tesoro, 0.450%, 01/06/21	564,546	0.02	EUR 900,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/05/25	1,049,115	0.03
EUR 755,000	Italy Buoni Poliennali Del Tesoro, 3.750%, 01/08/21	883,610	0.03	EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25	1,753,984	0.05
EUR 1,300,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/21	1,542,882	0.05	EUR 700,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 01/07/25	830,067	0.02
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 2.300%, 15/10/21	1,157,923	0.03	EUR 1,100,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 15/11/25	1,350,240	0.04
EUR 950,000	Italy Buoni Poliennali Del Tesoro, 0.350%, 01/11/21	1,073,234	0.03	EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/12/25	1,798,798	0.05
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 2.150%, 15/12/21	1,159,574	0.03	EUR 1,150,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26	1,557,490	0.05
EUR 1,700,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/22	2,068,519	0.06	EUR 1,100,000	Italy Buoni Poliennali Del Tesoro, 1.600%, 01/06/26	1,292,741	0.04
EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 1.200%, 01/04/22	1,717,931	0.05	EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 2.100%, 15/07/26	1,205,848	0.04
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 1.350%, 15/04/22	1,148,657	0.03	EUR 500,000	Italy Buoni Poliennali Del Tesoro, 7.250%, 01/11/26	781,853	0.02
EUR 1,300,000	Italy Buoni Poliennali Del Tesoro, 1.000%, 15/07/22	1,487,589	0.04	EUR 800,000	Italy Buoni Poliennali Del Tesoro, 1.250%, 01/12/26	920,390	0.03
EUR 1,300,000	Italy Buoni Poliennali Del Tesoro, 0.900%, 01/08/22	1,484,639	0.04	EUR 1,350,000	Italy Buoni Poliennali Del Tesoro, 0.850%, 15/01/27	1,511,492	0.04
EUR 1,400,000	Italy Buoni Poliennali Del Tesoro, 5.500%, 01/09/22	1,755,722	0.05	EUR 925,000	Italy Buoni Poliennali Del Tesoro, 2.200%, 01/06/27	1,125,902	0.03
EUR 1,200,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/09/22	1,386,852	0.04	EUR 1,050,000	Italy Buoni Poliennali Del Tesoro, 2.050%, 01/08/27	1,266,069	0.04
EUR 1,400,000	Italy Buoni Poliennali Del Tesoro, 5.500%, 01/11/22	1,767,200	0.05	EUR 1,333,024	Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27	2,071,147	0.06
EUR 900,000	Italy Buoni Poliennali Del Tesoro, 0.050%, 15/01/23	1,007,681	0.03	EUR 1,400,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/02/28	1,684,727	0.05
EUR 1,200,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 01/03/23	1,374,264	0.04	EUR 1,425,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28	2,059,221	0.06
EUR 1,300,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 15/03/23	1,488,874	0.04				
EUR 1,200,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/05/23	1,509,675	0.04				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
Italy (continued)				Italy (continued)			
EUR 1,100,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/12/28	1,404,637	0.04	USD 200,000	Republic of Italy Government International Bond, 6.875%, 27/09/23	231,914	0.01
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 3.000%, 01/08/29	1,301,708	0.04	EUR 150,000	Republic of Italy Government International Bond, 5.125%, 31/07/24	197,765	0.01
EUR 1,458,354	Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29	2,224,435	0.07	USD 400,000	Republic of Italy Government International Bond, 2.375%, 17/10/24	405,736	0.01
EUR 1,150,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30	1,559,324	0.05	USD 200,000	Republic of Italy Government International Bond, 2.875%, 17/10/29	199,880	0.01
EUR 1,400,000	Italy Buoni Poliennali Del Tesoro, 1.350%, 01/04/30	1,593,543	0.05	USD 50,000	Republic of Italy Government International Bond, 5.375%, 15/06/33	61,910	0.00
EUR 900,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 01/08/30	983,371	0.03	USD 300,000	Republic of Italy Government International Bond, 4.000%, 17/10/49	303,621	0.01
EUR 1,354,000	Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31	2,228,348	0.07				
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/03/32	1,155,508	0.03	<b>Total Italy</b>		<b>103,047,340</b>	<b>3.00</b>
EUR 1,100,000	Italy Buoni Poliennali Del Tesoro, 5.750%, 01/02/33	1,833,220	0.05	Japan			
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/33	1,245,978	0.04	USD 100,000	Development Bank of Japan Inc, 2.125%, 01/09/22	103,464	0.00
EUR 1,578,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/34	2,519,705	0.07	EUR 200,000	Development Bank of Japan Inc, 0.875%, 10/10/25	235,102	0.01
EUR 800,000	Italy Buoni Poliennali Del Tesoro, 3.350%, 01/03/35	1,096,033	0.03	USD 100,000	Development Bank of Japan Inc, 2.625%, 01/09/27	111,657	0.00
EUR 800,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 01/03/36	872,652	0.03	EUR 200,000	Development Bank of Japan Inc, 4.750%, 26/11/27	303,152	0.01
EUR 950,000	Italy Buoni Poliennali Del Tesoro, 2.250%, 01/09/36	1,150,431	0.03	USD 400,000	Japan Bank for International Cooperation, 3.125%, 20/07/21	411,412	0.01
EUR 1,241,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/37	1,832,718	0.05	USD 300,000	Japan Bank for International Cooperation, 2.500%, 01/06/22	311,727	0.01
EUR 900,000	Italy Buoni Poliennali Del Tesoro, 2.950%, 01/09/38	1,181,757	0.03	USD 100,000	Japan Bank for International Cooperation, 2.375%, 21/07/22	103,877	0.00
EUR 1,261,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/39	2,118,872	0.06	USD 300,000	Japan Bank for International Cooperation, 1.625%, 17/10/22	307,812	0.01
EUR 750,000	Italy Buoni Poliennali Del Tesoro, 3.100%, 01/03/40	1,003,582	0.03	USD 200,000	Japan Bank for International Cooperation, 1.750%, 23/01/23	206,386	0.01
EUR 1,327,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/40	2,239,595	0.07	USD 200,000	Japan Bank for International Cooperation, 3.250%, 20/07/23	216,390	0.01
EUR 950,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/44	1,600,350	0.05	USD 300,000	Japan Bank for International Cooperation, 2.500%, 23/05/24	321,945	0.01
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 3.250%, 01/09/46	1,370,266	0.04	USD 200,000	Japan Bank for International Cooperation, 2.500%, 28/05/25	217,388	0.01
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 2.700%, 01/03/47	1,250,369	0.04	USD 100,000	Japan Bank for International Cooperation, 2.875%, 01/06/27	113,137	0.00
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 3.450%, 01/03/48	1,420,616	0.04	USD 200,000	Japan Bank for International Cooperation, 2.875%, 21/07/27	226,728	0.01
EUR 750,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 01/09/49	1,140,491	0.03	USD 300,000	Japan Bank for International Cooperation, 3.250%, 20/07/28	352,035	0.01
EUR 700,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/50	827,339	0.02	EUR 400,000	Japan Finance Organization for Municipalities, 0.875%, 22/09/21	455,725	0.01
EUR 650,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/03/67	815,441	0.02	USD 300,000	Japan Finance Organization for Municipalities, 3.000%, 12/03/24	324,954	0.01
EUR 500,000	Italy Certificati di Credito del Tesoro Zero Coupon, zero coupon, 29/06/21	562,036	0.02	USD 200,000	Japan Finance Organization for Municipalities, 2.375%, 13/02/25	214,100	0.01
EUR 1,400,000	Italy Certificati di Credito del Tesoro Zero Coupon, zero coupon, 29/11/21	1,572,096	0.05	JPY 420,000,000	Japan Government Five Year Bond, 0.100%, 20/06/21	3,903,156	0.11

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
Japan (continued)				Japan (continued)			
JPY 240,000,000	Japan Government Five Year Bond, 0.100%, 20/09/21	2,231,665	0.06	JPY 335,000,000	Japan Government Ten Year Bond, 1.200%, 20/06/21	3,146,767	0.09
JPY 290,000,000	Japan Government Five Year Bond, 0.100%, 20/12/21	2,698,262	0.08	JPY 268,000,000	Japan Government Ten Year Bond, 1.000%, 20/09/21	2,519,749	0.07
JPY 410,000,000	Japan Government Five Year Bond, 0.100%, 20/03/22	3,816,570	0.11	JPY 170,000,000	Japan Government Ten Year Bond, 1.100%, 20/09/21	1,600,223	0.05
JPY 360,000,000	Japan Government Five Year Bond, 0.100%, 20/06/22	3,352,203	0.10	JPY 370,000,000	Japan Government Ten Year Bond, 1.000%, 20/12/21	3,488,052	0.10
JPY 465,000,000	Japan Government Five Year Bond, 0.100%, 20/09/22	4,333,808	0.13	JPY 185,000,000	Japan Government Ten Year Bond, 1.100%, 20/12/21	1,746,615	0.05
JPY 490,000,000	Japan Government Five Year Bond, 0.100%, 20/12/22	4,569,215	0.13	JPY 200,000,000	Japan Government Ten Year Bond, 0.900%, 20/03/22	1,887,176	0.05
JPY 480,000,000	Japan Government Five Year Bond, 0.100%, 20/03/23	4,478,680	0.13	JPY 390,000,000	Japan Government Ten Year Bond, 1.000%, 20/03/22	3,686,030	0.11
JPY 350,000,000	Japan Government Five Year Bond, 0.100%, 20/06/23	3,268,819	0.10	JPY 275,000,000	Japan Government Ten Year Bond, 0.800%, 20/06/22	2,596,295	0.08
JPY 305,000,000	Japan Government Five Year Bond, 0.100%, 20/09/23	2,848,429	0.08	JPY 190,000,000	Japan Government Ten Year Bond, 0.900%, 20/06/22	1,797,291	0.05
JPY 440,000,000	Japan Government Five Year Bond, 0.100%, 20/12/23	4,112,186	0.12	JPY 555,000,000	Japan Government Ten Year Bond, 0.800%, 20/09/22	5,252,501	0.15
JPY 230,000,000	Japan Government Five Year Bond, 0.100%, 20/03/24	2,150,149	0.06	JPY 250,000,000	Japan Government Ten Year Bond, 0.700%, 20/12/22	2,365,621	0.07
JPY 350,000,000	Japan Government Five Year Bond, 0.100%, 20/06/24	3,273,620	0.10	JPY 235,000,000	Japan Government Ten Year Bond, 0.800%, 20/12/22	2,229,129	0.06
JPY 330,000,000	Japan Government Five Year Bond, 0.100%, 20/09/24	3,087,749	0.09	JPY 455,000,000	Japan Government Ten Year Bond, 0.600%, 20/03/23	4,302,520	0.13
JPY 550,000,000	Japan Government Five Year Bond, 0.100%, 20/12/24	5,146,735	0.15	JPY 470,000,000	Japan Government Ten Year Bond, 0.800%, 20/06/23	4,478,603	0.13
JPY 56,500,000	Japan Government Forty Year Bond, 2.400%, 20/03/48	773,587	0.02	JPY 115,000,000	Japan Government Ten Year Bond, 0.600%, 20/09/23	1,091,245	0.03
JPY 70,000,000	Japan Government Forty Year Bond, 2.200%, 20/03/49	931,097	0.03	JPY 290,000,000	Japan Government Ten Year Bond, 0.800%, 20/09/23	2,769,818	0.08
JPY 84,000,000	Japan Government Forty Year Bond, 2.200%, 20/03/50	1,122,011	0.03	JPY 468,000,000	Japan Government Ten Year Bond, 0.600%, 20/12/23	4,448,397	0.13
JPY 125,000,000	Japan Government Forty Year Bond, 2.200%, 20/03/51	1,683,239	0.05	JPY 400,000,000	Japan Government Ten Year Bond, 0.600%, 20/03/24	3,808,574	0.11
JPY 126,900,000	Japan Government Forty Year Bond, 2.000%, 20/03/52	1,653,446	0.05	JPY 420,000,000	Japan Government Ten Year Bond, 0.600%, 20/06/24	4,006,049	0.12
JPY 121,000,000	Japan Government Forty Year Bond, 1.900%, 20/03/53	1,555,532	0.05	JPY 460,000,000	Japan Government Ten Year Bond, 0.500%, 20/09/24	4,378,410	0.13
JPY 152,000,000	Japan Government Forty Year Bond, 1.700%, 20/03/54	1,881,512	0.05	JPY 250,000,000	Japan Government Ten Year Bond, 0.300%, 20/12/24	2,360,222	0.07
JPY 138,500,000	Japan Government Forty Year Bond, 1.400%, 20/03/55	1,606,143	0.05	JPY 190,000,000	Japan Government Ten Year Bond, 0.500%, 20/12/24	1,809,936	0.05
JPY 215,000,000	Japan Government Forty Year Bond, 0.400%, 20/03/56	1,864,821	0.05	JPY 542,500,000	Japan Government Ten Year Bond, 0.400%, 20/03/25	5,148,281	0.15
JPY 205,000,000	Japan Government Forty Year Bond, 0.900%, 20/03/57	2,078,085	0.06	JPY 465,000,000	Japan Government Ten Year Bond, 0.400%, 20/06/25	4,419,709	0.13
JPY 150,000,000	Japan Government Forty Year Bond, 0.800%, 20/03/58	1,475,112	0.04	JPY 500,000,000	Japan Government Ten Year Bond, 0.400%, 20/09/25	4,758,354	0.14
JPY 145,000,000	Japan Government Forty Year Bond, 0.500%, 20/03/59	1,290,088	0.04	JPY 470,000,000	Japan Government Ten Year Bond, 0.300%, 20/12/25	4,455,339	0.13
JPY 30,000,000	Japan Government Forty Year Bond, 0.500%, 20/03/60	266,414	0.01	JPY 495,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/26	4,645,618	0.14
JPY 212,900,000	Japan Government Ten Year Bond, 1.100%, 20/06/21	1,997,947	0.06	JPY 500,000,000	Japan Government Ten Year Bond, 0.100%, 20/06/26	4,692,450	0.14



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
Japan (continued)				Japan (continued)			
JPY 490,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/26	4,599,419	0.13	JPY 89,750,000	Japan Government Thirty Year Bond, 2.500%, 20/06/34	1,092,615	0.03
JPY 470,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/26	4,414,258	0.13	JPY 51,250,000	Japan Government Thirty Year Bond, 2.500%, 20/09/34	625,684	0.02
JPY 500,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/27	4,696,992	0.14	JPY 70,000,000	Japan Government Thirty Year Bond, 2.400%, 20/12/34	847,591	0.02
JPY 520,000,000	Japan Government Ten Year Bond, 0.100%, 20/06/27	4,886,270	0.14	JPY 65,550,000	Japan Government Thirty Year Bond, 2.300%, 20/03/35	787,013	0.02
JPY 465,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/27	4,369,410	0.13	JPY 68,700,000	Japan Government Thirty Year Bond, 2.300%, 20/06/35	826,826	0.02
JPY 450,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/27	4,229,462	0.12	JPY 50,000,000	Japan Government Thirty Year Bond, 2.500%, 20/09/35	616,888	0.02
JPY 540,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/28	5,073,102	0.15	JPY 80,000,000	Japan Government Thirty Year Bond, 2.300%, 20/12/35	967,942	0.03
JPY 370,000,000	Japan Government Ten Year Bond, 0.100%, 20/06/28	3,474,951	0.10	JPY 68,950,000	Japan Government Thirty Year Bond, 2.500%, 20/03/36	856,383	0.02
JPY 450,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/28	4,224,540	0.12	JPY 80,000,000	Japan Government Thirty Year Bond, 2.500%, 20/06/36	996,313	0.03
JPY 390,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/28	3,659,280	0.11	JPY 54,100,000	Japan Government Thirty Year Bond, 2.500%, 20/09/36	675,321	0.02
JPY 350,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/29	3,281,698	0.10	JPY 55,000,000	Japan Government Thirty Year Bond, 2.300%, 20/12/36	673,234	0.02
JPY 390,000,000	Japan Government Ten Year Bond, 0.100%, 20/06/29	3,653,749	0.11	JPY 108,000,000	Japan Government Thirty Year Bond, 2.400%, 20/03/37	1,343,100	0.04
JPY 290,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/29	2,712,052	0.08	JPY 90,000,000	Japan Government Thirty Year Bond, 2.500%, 20/09/37	1,137,678	0.03
JPY 620,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/29	5,791,521	0.17	JPY 121,000,000	Japan Government Thirty Year Bond, 2.500%, 20/03/38	1,537,407	0.04
JPY 28,600,000	Japan Government Thirty Year Bond, 2.800%, 20/09/29	333,524	0.01	JPY 153,150,000	Japan Government Thirty Year Bond, 2.400%, 20/09/38	1,930,682	0.06
JPY 50,000,000	Japan Government Thirty Year Bond, 2.400%, 20/02/30	570,089	0.02	JPY 145,000,000	Japan Government Thirty Year Bond, 2.300%, 20/03/39	1,811,771	0.05
JPY 30,000,000	Japan Government Thirty Year Bond, 2.300%, 20/05/30	340,290	0.01	JPY 110,000,000	Japan Government Thirty Year Bond, 2.200%, 20/09/39	1,359,683	0.04
JPY 30,000,000	Japan Government Thirty Year Bond, 2.900%, 20/11/30	360,314	0.01	JPY 200,000,000	Japan Government Thirty Year Bond, 2.300%, 20/03/40	2,521,259	0.07
JPY 50,000,000	Japan Government Thirty Year Bond, 2.200%, 20/05/31	570,339	0.02	JPY 250,000,000	Japan Government Thirty Year Bond, 2.000%, 20/09/40	3,024,749	0.09
JPY 120,000,000	Japan Government Thirty Year Bond, 2.400%, 20/11/31	1,402,827	0.04	JPY 198,800,000	Japan Government Thirty Year Bond, 2.200%, 20/03/41	2,488,662	0.07
JPY 58,900,000	Japan Government Thirty Year Bond, 2.300%, 20/05/32	686,753	0.02	JPY 195,000,000	Japan Government Thirty Year Bond, 2.000%, 20/09/41	2,377,089	0.07
JPY 101,900,000	Japan Government Thirty Year Bond, 1.800%, 22/11/32	1,137,339	0.03	JPY 190,000,000	Japan Government Thirty Year Bond, 2.000%, 20/03/42	2,325,895	0.07
JPY 50,000,000	Japan Government Thirty Year Bond, 1.400%, 20/12/32	535,413	0.02	JPY 215,000,000	Japan Government Thirty Year Bond, 1.900%, 20/09/42	2,599,809	0.08
JPY 50,000,000	Japan Government Thirty Year Bond, 1.100%, 20/03/33	518,408	0.02	JPY 140,000,000	Japan Government Thirty Year Bond, 1.800%, 20/03/43	1,675,692	0.05
JPY 70,000,000	Japan Government Thirty Year Bond, 1.700%, 20/06/33	775,428	0.02	JPY 175,000,000	Japan Government Thirty Year Bond, 1.900%, 20/06/43	2,126,116	0.06
JPY 30,000,000	Japan Government Thirty Year Bond, 2.100%, 20/09/33	347,540	0.01	JPY 142,000,000	Japan Government Thirty Year Bond, 1.800%, 20/09/43	1,698,393	0.05
JPY 55,000,000	Japan Government Thirty Year Bond, 2.000%, 20/12/33	631,946	0.02	JPY 125,000,000	Japan Government Thirty Year Bond, 1.700%, 20/12/43	1,476,688	0.04
JPY 41,700,000	Japan Government Thirty Year Bond, 2.400%, 20/03/34	501,138	0.01	JPY 135,000,000	Japan Government Thirty Year Bond, 1.700%, 20/03/44	1,596,337	0.05

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
Japan (continued)				Japan (continued)			
JPY 120,000,000	Japan Government Thirty Year Bond, 1.700%, 20/06/44	1,416,008	0.04	JPY 60,000,000	Japan Government Twenty Year Bond, 1.900%, 20/06/22	578,572	0.02
JPY 140,000,000	Japan Government Thirty Year Bond, 1.700%, 20/09/44	1,653,891	0.05	JPY 110,000,000	Japan Government Twenty Year Bond, 2.000%, 20/06/22	1,062,723	0.03
JPY 135,000,000	Japan Government Thirty Year Bond, 1.500%, 20/12/44	1,543,831	0.04	JPY 80,000,000	Japan Government Twenty Year Bond, 1.900%, 20/09/22	775,359	0.02
JPY 180,000,000	Japan Government Thirty Year Bond, 1.500%, 20/03/45	2,059,910	0.06	JPY 80,000,000	Japan Government Twenty Year Bond, 1.400%, 20/12/22	769,953	0.02
JPY 150,000,000	Japan Government Thirty Year Bond, 1.600%, 20/06/45	1,745,053	0.05	JPY 84,750,000	Japan Government Twenty Year Bond, 1.700%, 20/12/22	821,474	0.02
JPY 175,000,000	Japan Government Thirty Year Bond, 1.400%, 20/09/45	1,963,030	0.06	JPY 143,500,000	Japan Government Twenty Year Bond, 1.000%, 20/03/23	1,371,793	0.04
JPY 170,000,000	Japan Government Thirty Year Bond, 1.400%, 20/12/45	1,907,148	0.06	JPY 142,750,000	Japan Government Twenty Year Bond, 0.800%, 20/06/23	1,359,833	0.04
JPY 170,000,000	Japan Government Thirty Year Bond, 0.800%, 20/03/46	1,685,377	0.05	JPY 120,000,000	Japan Government Twenty Year Bond, 1.800%, 20/06/23	1,176,575	0.03
JPY 150,000,000	Japan Government Thirty Year Bond, 0.300%, 20/06/46	1,315,401	0.04	JPY 130,000,000	Japan Government Twenty Year Bond, 1.900%, 20/09/23	1,284,166	0.04
JPY 160,000,000	Japan Government Thirty Year Bond, 0.500%, 20/09/46	1,471,982	0.04	JPY 40,000,000	Japan Government Twenty Year Bond, 1.800%, 20/12/23	395,603	0.01
JPY 135,000,000	Japan Government Thirty Year Bond, 0.600%, 20/12/46	1,271,291	0.04	JPY 50,000,000	Japan Government Twenty Year Bond, 1.900%, 20/12/23	496,297	0.01
JPY 160,000,000	Japan Government Thirty Year Bond, 0.800%, 20/03/47	1,578,332	0.05	JPY 50,000,000	Japan Government Twenty Year Bond, 1.900%, 20/03/24	498,471	0.01
JPY 145,000,000	Japan Government Thirty Year Bond, 0.800%, 20/06/47	1,432,689	0.04	JPY 125,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/24	1,254,808	0.04
JPY 130,000,000	Japan Government Thirty Year Bond, 0.800%, 20/09/47	1,285,251	0.04	JPY 54,300,000	Japan Government Twenty Year Bond, 2.200%, 20/03/24	546,976	0.02
JPY 145,000,000	Japan Government Thirty Year Bond, 0.800%, 20/12/47	1,432,635	0.04	JPY 80,000,000	Japan Government Twenty Year Bond, 2.200%, 20/06/24	810,226	0.02
JPY 185,000,000	Japan Government Thirty Year Bond, 0.800%, 20/03/48	1,822,238	0.05	JPY 90,000,000	Japan Government Twenty Year Bond, 2.400%, 20/06/24	918,361	0.03
JPY 120,000,000	Japan Government Thirty Year Bond, 0.700%, 20/06/48	1,152,828	0.03	JPY 150,000,000	Japan Government Twenty Year Bond, 2.100%, 20/09/24	1,521,829	0.04
JPY 120,000,000	Japan Government Thirty Year Bond, 0.900%, 20/09/48	1,208,743	0.04	JPY 82,550,000	Japan Government Twenty Year Bond, 2.000%, 20/12/24	837,758	0.02
JPY 140,000,000	Japan Government Thirty Year Bond, 0.700%, 20/12/48	1,341,475	0.04	JPY 50,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/24	509,538	0.01
JPY 120,000,000	Japan Government Thirty Year Bond, 0.500%, 20/03/49	1,091,040	0.03	JPY 85,000,000	Japan Government Twenty Year Bond, 1.900%, 20/03/25	862,645	0.03
JPY 105,000,000	Japan Government Thirty Year Bond, 0.400%, 20/06/49	928,284	0.03	JPY 50,000,000	Japan Government Twenty Year Bond, 2.000%, 20/03/25	509,677	0.01
JPY 100,000,000	Japan Government Thirty Year Bond, 0.400%, 20/09/49	882,653	0.03	JPY 80,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/25	818,916	0.02
JPY 240,000,000	Japan Government Thirty Year Bond, 0.400%, 20/12/49	2,114,203	0.06	JPY 120,400,000	Japan Government Twenty Year Bond, 1.900%, 20/06/25	1,227,313	0.04
JPY 55,000,000	Japan Government Twenty Year Bond, 2.000%, 21/06/21	520,635	0.02	JPY 80,000,000	Japan Government Twenty Year Bond, 2.000%, 20/06/25	819,287	0.02
JPY 50,000,000	Japan Government Twenty Year Bond, 2.100%, 21/09/21	476,308	0.01	JPY 50,000,000	Japan Government Twenty Year Bond, 2.100%, 20/06/25	514,321	0.01
JPY 50,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/21	478,843	0.01	JPY 80,000,000	Japan Government Twenty Year Bond, 2.000%, 20/09/25	823,284	0.02
JPY 50,000,000	Japan Government Twenty Year Bond, 2.200%, 20/12/21	479,524	0.01	JPY 95,000,000	Japan Government Twenty Year Bond, 2.100%, 20/09/25	982,290	0.03
JPY 80,000,000	Japan Government Twenty Year Bond, 2.000%, 21/03/22	768,974	0.02	JPY 77,100,000	Japan Government Twenty Year Bond, 2.000%, 20/12/25	797,356	0.02

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
Japan (continued)				Japan (continued)			
JPY 52,400,000	Japan Government Twenty Year Bond, 2.100%, 20/12/25	544,608	0.02	JPY 70,000,000	Japan Government Twenty Year Bond, 2.200%, 20/06/29	777,705	0.02
JPY 116,600,000	Japan Government Twenty Year Bond, 2.100%, 20/03/26	1,217,683	0.04	JPY 170,000,000	Japan Government Twenty Year Bond, 2.100%, 20/09/29	1,882,724	0.05
JPY 100,000,000	Japan Government Twenty Year Bond, 2.200%, 20/03/26	1,049,590	0.03	JPY 150,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/29	1,664,717	0.05
JPY 90,000,000	Japan Government Twenty Year Bond, 2.300%, 20/03/26	950,028	0.03	JPY 40,000,000	Japan Government Twenty Year Bond, 2.200%, 20/12/29	447,376	0.01
JPY 100,000,000	Japan Government Twenty Year Bond, 2.200%, 20/06/26	1,054,984	0.03	JPY 185,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/30	2,059,736	0.06
JPY 179,200,000	Japan Government Twenty Year Bond, 2.300%, 20/06/26	1,901,429	0.06	JPY 94,700,000	Japan Government Twenty Year Bond, 2.200%, 20/03/30	1,063,500	0.03
JPY 180,000,000	Japan Government Twenty Year Bond, 2.200%, 20/09/26	1,908,032	0.06	JPY 107,900,000	Japan Government Twenty Year Bond, 1.600%, 20/06/30	1,156,241	0.03
JPY 120,000,000	Japan Government Twenty Year Bond, 2.300%, 20/09/26	1,279,040	0.04	JPY 75,000,000	Japan Government Twenty Year Bond, 1.800%, 20/06/30	817,509	0.02
JPY 232,700,000	Japan Government Twenty Year Bond, 2.100%, 20/12/26	2,465,345	0.07	JPY 80,000,000	Japan Government Twenty Year Bond, 2.000%, 20/06/30	886,492	0.03
JPY 87,500,000	Japan Government Twenty Year Bond, 2.000%, 20/03/27	925,885	0.03	JPY 70,000,000	Japan Government Twenty Year Bond, 1.800%, 20/09/30	764,268	0.02
JPY 131,250,000	Japan Government Twenty Year Bond, 2.100%, 20/03/27	1,397,015	0.04	JPY 150,000,000	Japan Government Twenty Year Bond, 1.900%, 20/09/30	1,651,383	0.05
JPY 100,000,000	Japan Government Twenty Year Bond, 2.100%, 20/06/27	1,069,259	0.03	JPY 82,300,000	Japan Government Twenty Year Bond, 2.000%, 20/12/30	916,739	0.03
JPY 140,000,000	Japan Government Twenty Year Bond, 2.300%, 20/06/27	1,515,156	0.04	JPY 150,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/30	1,685,058	0.05
JPY 108,900,000	Japan Government Twenty Year Bond, 2.100%, 20/09/27	1,170,126	0.03	JPY 70,000,000	Japan Government Twenty Year Bond, 1.900%, 20/03/31	774,915	0.02
JPY 100,000,000	Japan Government Twenty Year Bond, 2.200%, 20/09/27	1,080,864	0.03	JPY 92,000,000	Japan Government Twenty Year Bond, 2.000%, 20/03/31	1,027,678	0.03
JPY 185,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/27	1,995,774	0.06	JPY 90,000,000	Japan Government Twenty Year Bond, 2.200%, 20/03/31	1,022,889	0.03
JPY 155,200,000	Japan Government Twenty Year Bond, 2.200%, 20/03/28	1,691,944	0.05	JPY 110,000,000	Japan Government Twenty Year Bond, 1.800%, 20/06/31	1,211,015	0.04
JPY 75,000,000	Japan Government Twenty Year Bond, 2.400%, 20/03/28	828,424	0.02	JPY 203,600,000	Japan Government Twenty Year Bond, 1.900%, 20/06/31	2,259,236	0.07
JPY 60,000,000	Japan Government Twenty Year Bond, 2.100%, 20/06/28	652,317	0.02	JPY 150,000,000	Japan Government Twenty Year Bond, 1.700%, 20/09/31	1,638,898	0.05
JPY 46,300,000	Japan Government Twenty Year Bond, 2.300%, 20/06/28	510,302	0.01	JPY 175,000,000	Japan Government Twenty Year Bond, 1.800%, 20/09/31	1,929,745	0.06
JPY 33,850,000	Japan Government Twenty Year Bond, 2.400%, 20/06/28	375,590	0.01	JPY 67,000,000	Japan Government Twenty Year Bond, 1.700%, 20/12/31	733,420	0.02
JPY 24,900,000	Japan Government Twenty Year Bond, 2.100%, 20/09/28	271,785	0.01	JPY 180,000,000	Japan Government Twenty Year Bond, 1.800%, 20/12/31	1,989,368	0.06
JPY 38,700,000	Japan Government Twenty Year Bond, 2.200%, 20/09/28	425,390	0.01	JPY 107,000,000	Japan Government Twenty Year Bond, 1.600%, 20/03/32	1,161,910	0.03
JPY 104,900,000	Japan Government Twenty Year Bond, 1.900%, 20/12/28	1,132,134	0.03	JPY 120,000,000	Japan Government Twenty Year Bond, 1.700%, 20/03/32	1,316,624	0.04
JPY 100,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/28	1,095,111	0.03	JPY 148,000,000	Japan Government Twenty Year Bond, 1.800%, 20/03/32	1,639,517	0.05
JPY 40,000,000	Japan Government Twenty Year Bond, 1.900%, 20/03/29	433,013	0.01	JPY 150,000,000	Japan Government Twenty Year Bond, 1.500%, 20/06/32	1,616,165	0.05
JPY 115,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/29	1,263,534	0.04	JPY 120,000,000	Japan Government Twenty Year Bond, 1.600%, 20/06/32	1,306,057	0.04
JPY 60,000,000	Japan Government Twenty Year Bond, 2.100%, 20/06/29	661,649	0.02	JPY 150,000,000	Japan Government Twenty Year Bond, 1.700%, 20/06/32	1,649,187	0.05

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
Japan (continued)				Japan (continued)			
JPY 250,000,000	Japan Government Twenty Year Bond, 1.700%, 20/09/32	2,753,534	0.08	JPY 180,000,000	Japan Government Twenty Year Bond, 0.400%, 20/03/39	1,672,648	0.05
JPY 190,000,000	Japan Government Twenty Year Bond, 1.700%, 20/12/32	2,096,648	0.06	JPY 185,000,000	Japan Government Twenty Year Bond, 0.300%, 20/06/39	1,686,341	0.05
JPY 115,000,000	Japan Government Twenty Year Bond, 1.800%, 20/12/32	1,281,954	0.04	JPY 180,000,000	Japan Government Twenty Year Bond, 0.300%, 20/09/39	1,638,762	0.05
JPY 80,000,000	Japan Government Twenty Year Bond, 1.500%, 20/03/33	865,803	0.03	JPY 170,000,000	Japan Government Twenty Year Bond, 0.300%, 20/12/39	1,545,970	0.04
JPY 167,000,000	Japan Government Twenty Year Bond, 1.600%, 20/03/33	1,826,621	0.05	JPY 110,000,000	Japan Government Twenty Year Bond, 0.400%, 20/03/40	1,018,034	0.03
JPY 215,000,000	Japan Government Twenty Year Bond, 1.700%, 20/06/33	2,381,411	0.07	JPY 100,000,000	Japan Government Two Year Bond, 0.100%, 01/06/21	929,518	0.03
JPY 170,000,000	Japan Government Twenty Year Bond, 1.700%, 20/09/33	1,888,507	0.05	JPY 175,000,000	Japan Government Two Year Bond, 0.100%, 01/07/21	1,626,688	0.05
JPY 220,000,000	Japan Government Twenty Year Bond, 1.600%, 20/12/33	2,419,052	0.07	JPY 160,000,000	Japan Government Two Year Bond, 0.100%, 01/08/21	1,487,436	0.04
JPY 170,000,000	Japan Government Twenty Year Bond, 1.500%, 20/03/34	1,850,453	0.05	JPY 170,000,000	Japan Government Two Year Bond, 0.100%, 01/09/21	1,580,668	0.05
JPY 235,000,000	Japan Government Twenty Year Bond, 1.500%, 20/06/34	2,569,153	0.07	JPY 100,000,000	Japan Government Two Year Bond, 0.100%, 01/10/21	930,018	0.03
JPY 245,000,000	Japan Government Twenty Year Bond, 1.400%, 20/09/34	2,641,576	0.08	JPY 150,000,000	Japan Government Two Year Bond, 0.100%, 01/11/21	1,395,250	0.04
JPY 220,000,000	Japan Government Twenty Year Bond, 1.200%, 20/12/34	2,320,680	0.07	JPY 100,000,000	Japan Government Two Year Bond, 0.100%, 01/12/21	930,296	0.03
JPY 180,000,000	Japan Government Twenty Year Bond, 1.200%, 20/03/35	1,901,241	0.06	JPY 1,120,000,000	Japan Government Two Year Bond, 0.100%, 01/01/22	10,427,156	0.30
JPY 200,000,000	Japan Government Twenty Year Bond, 1.300%, 20/06/35	2,140,446	0.06	USD 200,000	Tokyo Metropolitan Government, 3.250%, 01/06/23	214,900	0.01
JPY 202,000,000	Japan Government Twenty Year Bond, 1.200%, 20/09/35	2,129,908	0.06	<b>Total Japan</b>		<b>494,492,543</b>	<b>14.38</b>
JPY 200,000,000	Japan Government Twenty Year Bond, 1.000%, 20/12/35	2,057,858	0.06	<b>Kazakhstan</b>			
JPY 255,000,000	Japan Government Twenty Year Bond, 0.400%, 20/03/36	2,403,715	0.07	EUR 300,000	Kazakhstan Government International Bond, 1.500%, 30/09/34	308,958	0.01
JPY 205,000,000	Japan Government Twenty Year Bond, 0.200%, 20/06/36	1,870,814	0.05	USD 300,000	Kazakhstan Government International Bond, 4.875%, 14/10/44	381,483	0.01
JPY 210,000,000	Japan Government Twenty Year Bond, 0.500%, 20/09/36	2,006,139	0.06	<b>Total Kazakhstan</b>		<b>690,441</b>	<b>0.02</b>
JPY 220,000,000	Japan Government Twenty Year Bond, 0.600%, 20/12/36	2,131,238	0.06	<b>Korea</b>			
JPY 190,000,000	Japan Government Twenty Year Bond, 0.700%, 20/03/37	1,868,458	0.05	USD 220,000	Export-Import Bank of Korea, 4.375%, 15/09/21	229,513	0.01
JPY 210,000,000	Japan Government Twenty Year Bond, 0.600%, 20/06/37	2,035,006	0.06	USD 200,000	Export-Import Bank of Korea, 2.750%, 25/01/22	205,880	0.00
JPY 190,000,000	Japan Government Twenty Year Bond, 0.600%, 20/09/37	1,840,526	0.05	USD 200,000	Export-Import Bank of Korea, 3.000%, 01/11/22	209,886	0.01
JPY 200,000,000	Japan Government Twenty Year Bond, 0.600%, 20/12/37	1,932,354	0.06	EUR 100,000	Export-Import Bank of Korea, 0.625%, 11/07/23	113,881	0.00
JPY 235,000,000	Japan Government Twenty Year Bond, 0.500%, 20/03/38	2,231,699	0.06	USD 200,000	Export-Import Bank of Korea, 3.625%, 27/11/23	218,602	0.01
JPY 180,000,000	Japan Government Twenty Year Bond, 0.500%, 20/06/38	1,707,251	0.05	USD 300,000	Industrial Bank of Korea, 2.125%, 23/10/24	314,100	0.01
JPY 150,000,000	Japan Government Twenty Year Bond, 0.700%, 20/09/38	1,470,399	0.04	USD 200,000	Korea Development Bank, 2.750%, 19/03/23	209,950	0.01
JPY 195,000,000	Japan Government Twenty Year Bond, 0.500%, 20/12/38	1,846,233	0.05	USD 500,000	Korea Development Bank, 1.250%, 03/06/25	505,745	0.01
				USD 200,000	Korea Development Bank, 2.000%, 12/09/26	210,808	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
Korea (continued)				Korea (continued)			
USD 300,000	Korea Electric Power Corp, 1.125%, 15/06/25	301,329	0.01	KRW 850,000,000	Korea Treasury Bond, 3.000%, 10/12/42	897,862	0.03
USD 200,000	Korea Gas Corp, 3.875%, 12/02/24	220,454	0.01	KRW 1,300,000,000	Korea Treasury Bond, 2.750%, 10/12/44	1,337,395	0.04
USD 100,000	Korea Gas Corp, 3.125%, 20/07/27	109,466	0.00	KRW 1,400,000,000	Korea Treasury Bond, 2.000%, 10/03/46	1,262,264	0.04
USD 200,000	Korea Hydro & Nuclear Power Co Ltd, 3.250%, 15/06/25	220,344	0.01	KRW 1,137,500,000	Korea Treasury Bond, 2.125%, 10/03/47	1,055,633	0.03
USD 200,000	Korea International Bond, 2.000%, 19/06/24	208,674	0.01	KRW 2,400,000,000	Korea Treasury Bond, 2.625%, 10/03/48	2,448,245	0.07
USD 100,000	Korea International Bond, 2.750%, 19/01/27	108,736	0.00	KRW 1,400,000,000	Korea Treasury Bond, 1.500%, 10/03/50	1,141,823	0.03
USD 200,000	Korea International Bond, 2.500%, 19/06/29	218,686	0.01				
USD 200,000	Korea National Oil Corp, 2.875%, 27/03/22	206,740	0.00	<b>Total Korea</b>		<b>43,805,759</b>	<b>1.27</b>
USD 200,000	Korea National Oil Corp, 3.375%, 27/03/27	219,902	0.01	<b>Kuwait</b>			
KRW 2,790,000,000	Korea Treasury Bond, 4.250%, 10/06/21	2,399,374	0.07	USD 500,000	Kuwait International Government Bond, 2.750%, 20/03/22	515,615	0.02
KRW 5,550,000,000	Korea Treasury Bond, 1.375%, 10/09/21	4,655,937	0.13	USD 300,000	Kuwait International Government Bond, 3.500%, 20/03/27	334,725	0.01
KRW 4,500,000,000	Korea Treasury Bond, 2.000%, 10/09/22	3,836,626	0.11	<b>Total Kuwait</b>		<b>850,340</b>	<b>0.03</b>
KRW 3,439,000,000	Korea Treasury Bond, 3.000%, 10/03/23	3,018,177	0.09	<b>Latvia</b>			
KRW 1,550,000,000	Korea Treasury Bond, 2.250%, 10/09/23	1,341,658	0.04	EUR 200,000	Latvia Government International Bond, 1.125%, 30/05/28	246,859	0.01
KRW 700,000,000	Korea Treasury Bond, 3.375%, 10/09/23	626,488	0.02	<b>Total Latvia</b>		<b>246,859</b>	<b>0.01</b>
KRW 1,480,000,000	Korea Treasury Bond, 3.000%, 10/09/24	1,325,780	0.04	<b>Lithuania</b>			
KRW 1,000,000,000	Korea Treasury Bond, 1.500%, 10/03/25	849,732	0.02	EUR 100,000	Lithuania Government International Bond, 2.125%, 29/10/26	129,835	0.00
KRW 1,000,000,000	Korea Treasury Bond, 2.250%, 10/12/25	877,674	0.02	EUR 200,000	Lithuania Government International Bond, 0.950%, 26/05/27	243,784	0.01
KRW 1,300,000,000	Korea Treasury Bond, 1.875%, 10/06/26	1,121,349	0.03	EUR 150,000	Republic of Lithuania, 1.625%, 19/06/49	215,517	0.01
KRW 975,000,000	Korea Treasury Bond, 1.500%, 10/12/26	824,217	0.02	<b>Total Lithuania</b>		<b>589,136</b>	<b>0.02</b>
KRW 1,100,000,000	Korea Treasury Bond, 2.125%, 10/06/27	968,587	0.03	<b>Luxembourg</b>			
KRW 1,600,000,000	Korea Treasury Bond, 2.375%, 10/12/27	1,433,622	0.04	EUR 300,000	Luxembourg Government Bond, 0.625%, 01/02/27	360,507	0.01
KRW 1,740,000,000	Korea Treasury Bond, 5.500%, 10/12/29	1,974,503	0.06	EUR 100,000	Luxembourg Government Bond, 2.250%, 19/03/28	135,569	0.00
KRW 1,400,000,000	Korea Treasury Bond, 4.000%, 10/12/31	1,477,132	0.04	<b>Total Luxembourg</b>		<b>496,076</b>	<b>0.01</b>
KRW 900,000,000	Korea Treasury Bond, 3.750%, 10/12/33	955,428	0.03	<b>Mexico</b>			
KRW 800,000,000	Korea Treasury Bond, 2.625%, 10/09/35	766,526	0.02	MXN 15,000,000	Mexican Bonos, 6.500%, 10/06/21	660,014	0.02
KRW 800,000,000	Korea Treasury Bond, 1.500%, 10/09/36	664,495	0.02	MXN 7,000,000	Mexican Bonos, 7.250%, 09/12/21	313,753	0.01
KRW 1,480,000,000	Korea Treasury Bond, 2.250%, 10/09/37	1,359,936	0.04	MXN 12,700,000	Mexican Bonos, 6.500%, 09/06/22	568,826	0.02
KRW 1,500,000,000	Korea Treasury Bond, 1.125%, 10/09/39	1,152,600	0.03	MXN 7,000,000	Mexican Bonos, 6.750%, 09/03/23	318,843	0.01
				MXN 6,000,000	Mexican Bonos, 8.000%, 07/12/23	286,542	0.01
				MXN 8,500,000	Mexican Bonos, 8.000%, 05/09/24	411,926	0.01
				MXN 14,000,000	Mexican Bonos, 10.000%, 05/12/24	729,870	0.02
				MXN 15,000,000	Mexican Bonos, 5.750%, 05/03/26	667,674	0.02

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
Mexico (continued)				Netherlands (continued)			
MXN 17,000,000	Mexican Bonos, 7.500%, 03/06/27	820,940	0.02	EUR 600,000	Netherlands Government Bond, 3.250%, 15/07/21	700,960	0.02
MXN 8,200,000	Mexican Bonos, 8.500%, 31/05/29	420,714	0.01	EUR 1,050,000	Netherlands Government Bond, zero coupon, 15/01/22	1,190,723	0.03
MXN 8,500,000	Mexican Bonos, 7.750%, 29/05/31	416,819	0.01	EUR 750,000	Netherlands Government Bond, 2.250%, 15/07/22	892,694	0.03
MXN 7,500,000	Mexican Bonos, 7.750%, 23/11/34	369,849	0.01	EUR 786,000	Netherlands Government Bond, 3.750%, 15/01/23	982,879	0.03
MXN 6,000,000	Mexican Bonos, 10.000%, 20/11/36	351,813	0.01	EUR 200,000	Netherlands Government Bond, 7.500%, 15/01/23	271,771	0.01
MXN 8,000,000	Mexican Bonos, 8.500%, 18/11/38	411,799	0.01	EUR 1,350,000	Netherlands Government Bond, 1.750%, 15/07/23	1,628,107	0.05
MXN 9,300,000	Mexican Bonos, 7.750%, 13/11/42	441,387	0.01	EUR 1,000,000	Netherlands Government Bond, zero coupon, 15/01/24	1,148,982	0.03
MXN 12,000,000	Mexican Bonos, 8.000%, 07/11/47	583,865	0.02	EUR 1,000,000	Netherlands Government Bond, 2.000%, 15/07/24	1,244,439	0.04
EUR 300,000	Mexico Government International Bond, 1.875%, 23/02/22	342,158	0.01	EUR 900,000	Netherlands Government Bond, 0.250%, 15/07/25	1,054,806	0.03
USD 25,000	Mexico Government International Bond, 3.625%, 15/03/22	26,000	0.00	EUR 1,000,000	Netherlands Government Bond, 0.500%, 15/07/26	1,195,941	0.03
EUR 100,000	Mexico Government International Bond, 2.750%, 22/04/23	117,002	0.00	EUR 850,000	Netherlands Government Bond, 0.750%, 15/07/27	1,039,233	0.03
USD 350,000	Mexico Government International Bond, 4.000%, 02/10/23	372,627	0.01	EUR 747,685	Netherlands Government Bond, 5.500%, 15/01/28	1,223,567	0.04
GBP 100,000	Mexico Government International Bond, 6.750%, 06/02/24	139,345	0.00	EUR 700,000	Netherlands Government Bond, 0.750%, 15/07/28	862,978	0.03
USD 100,000	Mexico Government International Bond, 4.125%, 21/01/26	108,010	0.00	EUR 700,000	Netherlands Government Bond, 0.250%, 15/07/29	831,923	0.02
USD 500,000	Mexico Government International Bond, 4.150%, 28/03/27	537,095	0.02	EUR 600,000	Netherlands Government Bond, zero coupon, 15/07/30	695,515	0.02
USD 200,000	Mexico Government International Bond, 3.750%, 11/01/28	208,474	0.01	EUR 830,000	Netherlands Government Bond, 2.500%, 15/01/33	1,258,247	0.04
USD 400,000	Mexico Government International Bond, 4.500%, 22/04/29	434,468	0.01	EUR 814,697	Netherlands Government Bond, 4.000%, 15/01/37	1,547,905	0.04
USD 300,000	Mexico Government International Bond, 3.250%, 16/04/30	297,513	0.01	EUR 550,000	Netherlands Government Bond, 0.500%, 15/01/40	685,078	0.02
EUR 200,000	Mexico Government International Bond, 3.375%, 23/02/31	238,694	0.01	EUR 909,000	Netherlands Government Bond, 3.750%, 15/01/42	1,864,416	0.05
EUR 400,000	Mexico Government International Bond, 2.875%, 08/04/39	421,599	0.01	EUR 840,000	Netherlands Government Bond, 2.750%, 15/01/47	1,633,501	0.05
USD 300,000	Mexico Government International Bond, 6.050%, 11/01/40	365,751	0.01				
USD 150,000	Mexico Government International Bond, 4.750%, 08/03/44	157,312	0.01				
EUR 100,000	Mexico Government International Bond, 3.000%, 06/03/45	107,260	0.00				
USD 200,000	Mexico Government International Bond, 4.600%, 23/01/46	206,748	0.01				
USD 200,000	Mexico Government International Bond, 4.350%, 15/01/47	200,292	0.01				
USD 300,000	Mexico Government International Bond, 4.500%, 31/01/50	309,378	0.01				
<b>Total Mexico</b>		<b>12,364,360</b>	<b>0.36</b>				
Netherlands				New Zealand			
EUR 400,000	BNG Bank NV, 0.625%, 19/06/27	475,960	0.01	NZD 680,000	New Zealand Government Bond, 5.500%, 15/04/23	500,646	0.01
EUR 200,000	BNG Bank NV, 0.100%, 15/01/30	229,251	0.01	NZD 1,500,000	New Zealand Government Bond, 2.750%, 15/04/25	1,071,206	0.03
USD 300,000	Nederlandse Waterschapsbank NV, 1.750%, 15/01/25	316,215	0.01	NZD 200,000	New Zealand Government Bond, 4.500%, 15/04/27	161,803	0.01
EUR 300,000	Nederlandse Waterschapsbank NV, zero coupon, 16/11/26	342,633	0.01	NZD 1,000,000	New Zealand Government Bond, 1.500%, 15/05/31	681,577	0.02
				NZD 400,000	New Zealand Government Bond, 3.500%, 14/04/33	333,619	0.01
				<b>Total New Zealand</b>		<b>2,748,851</b>	<b>0.08</b>

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
Norway				Peru			
USD 200,000	Kommunalbanken AS, 2.250%, 25/01/22	205,876	0.00	USD 200,000	Corp Financiera de Desarrollo SA, 4.750%, 15/07/25	218,640	0.01
AUD 300,000	Kommunalbanken AS, 2.700%, 05/09/23	219,881	0.01	USD 75,000	Peruvian Government International Bond, 7.350%, 21/07/25	95,431	0.00
USD 200,000	Kommunalbanken AS, 2.750%, 05/02/24	216,568	0.01	USD 300,000	Peruvian Government International Bond, 2.392%, 23/01/26	312,021	0.01
AUD 200,000	Kommunalbanken AS, 5.250%, 15/07/24	162,249	0.00	EUR 100,000	Peruvian Government International Bond, 2.750%, 30/01/26	124,174	0.00
GBP 200,000	Kommunalbanken AS, 1.000%, 12/12/24	253,825	0.01	USD 255,000	Peruvian Government International Bond, 2.844%, 20/06/30	273,085	0.01
EUR 100,000	Kommunalbanken AS, 0.875%, 24/05/27	120,746	0.00	USD 200,000	Peruvian Government International Bond, 8.750%, 21/11/33	333,544	0.01
NOK 5,500,000	Norway Government Bond, 2.000%, 24/05/23	600,006	0.02	<b>Total Peru</b>		<b>1,356,895</b>	<b>0.04</b>
NOK 3,300,000	Norway Government Bond, 3.000%, 14/03/24	376,984	0.01	Philippines			
NOK 3,500,000	Norway Government Bond, 1.750%, 13/03/25	387,151	0.01	USD 400,000	Philippine Government International Bond, 4.200%, 21/01/24	436,056	0.01
NOK 2,000,000	Norway Government Bond, 1.500%, 19/02/26	220,228	0.01	USD 100,000	Philippine Government International Bond, 5.500%, 30/03/26	120,087	0.00
NOK 2,400,000	Norway Government Bond, 1.750%, 17/02/27	269,896	0.01	USD 200,000	Philippine Government International Bond, 3.000%, 01/02/28	215,910	0.01
NOK 4,000,000	Norway Government Bond, 2.000%, 26/04/28	461,557	0.01	USD 240,000	Philippine Government International Bond, 3.750%, 14/01/29	274,258	0.01
NOK 2,500,000	Norway Government Bond, 1.750%, 06/09/29	286,063	0.01	USD 100,000	Philippine Government International Bond, 6.375%, 23/10/34	144,137	0.00
<b>Total Norway</b>		<b>3,781,030</b>	<b>0.11</b>	USD 200,000	Philippine Government International Bond, 3.700%, 02/02/42	229,358	0.01
Panama				USD 500,000	Philippine Government International Bond, 2.950%, 05/05/45	519,720	0.02
USD 100,000	Panama Government International Bond, 8.875%, 30/09/27	142,074	0.00	<b>Total Philippines</b>		<b>1,939,526</b>	<b>0.06</b>
USD 200,000	Panama Government International Bond, 3.875%, 17/03/28	224,838	0.01	Poland			
USD 200,000	Panama Government International Bond, 3.160%, 23/01/30	215,514	0.00	EUR 200,000	Bank Gospodarstwa Krajowego, 1.375%, 01/06/25	234,696	0.01
USD 100,000	Panama Government International Bond, 4.500%, 15/05/47	122,664	0.00	PLN 1,000,000	Republic of Poland Government Bond, 1.750%, 25/07/21	257,482	0.01
USD 200,000	Panama Government International Bond, 4.500%, 16/04/50	244,624	0.01	PLN 2,600,000	Republic of Poland Government Bond, 5.750%, 25/10/21	706,788	0.02
USD 200,000	Panama Government International Bond, 4.300%, 29/04/53	238,934	0.01	PLN 1,500,000	Republic of Poland Government Bond, 2.250%, 25/04/22	394,255	0.01
USD 300,000	Panama Government International Bond, 3.870%, 23/07/60	340,467	0.01	PLN 400,000	Republic of Poland Government Bond, 5.750%, 23/09/22	113,803	0.00
<b>Total Panama</b>		<b>1,529,115</b>	<b>0.04</b>	PLN 1,000,000	Republic of Poland Government Bond, 2.500%, 25/01/23	267,862	0.01
				PLN 1,500,000	Republic of Poland Government Bond, 4.000%, 25/10/23	424,842	0.01
				PLN 2,300,000	Republic of Poland Government Bond, 2.500%, 25/04/24	627,294	0.02

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
Poland (continued)				Portugal (continued)			
PLN 2,000,000	Republic of Poland Government Bond, 2.250%, 25/10/24	542,535	0.02	EUR 900,000	Portugal Obrigaçoes do Tesouro OT, 1.950%, 15/06/29	1,151,665	0.03
PLN 1,800,000	Republic of Poland Government Bond, 3.250%, 25/07/25	512,322	0.02	EUR 400,000	Portugal Obrigaçoes do Tesouro OT, 3.875%, 15/02/30	594,919	0.02
PLN 1,000,000	Republic of Poland Government Bond, 2.500%, 25/07/26	275,800	0.01	EUR 200,000	Portugal Obrigaçoes do Tesouro OT, 0.475%, 18/10/30	224,715	0.01
PLN 1,705,000	Republic of Poland Government Bond, 2.500%, 25/07/27	470,511	0.01	EUR 400,000	Portugal Obrigaçoes do Tesouro OT, 2.250%, 18/04/34	536,434	0.02
PLN 1,315,000	Republic of Poland Government Bond, 5.750%, 25/04/29	456,378	0.01	EUR 525,000	Portugal Obrigaçoes do Tesouro OT, 4.100%, 15/04/37	878,201	0.02
PLN 2,200,000	Republic of Poland Government Bond, 2.750%, 25/10/29	626,277	0.02	EUR 200,000	Portugal Obrigaçoes do Tesouro OT, 4.100%, 15/02/45	358,876	0.01
PLN 500,000	Republic of Poland Government Bond, 4.000%, 25/04/47	178,495	0.01	<b>Total Portugal</b>		<b>10,086,017</b>	<b>0.29</b>
EUR 400,000	Republic of Poland Government International Bond, 0.875%, 14/10/21	455,307	0.01	<b>Qatar</b>			
EUR 200,000	Republic of Poland Government International Bond, 0.500%, 20/12/21	226,299	0.01	USD 300,000	Qatar Government International Bond, 3.375%, 14/03/24	321,438	0.01
USD 300,000	Republic of Poland Government International Bond, 5.000%, 23/03/22	322,119	0.01	USD 300,000	Qatar Government International Bond, 3.400%, 16/04/25	326,451	0.01
EUR 120,000	Republic of Poland Government International Bond, 3.750%, 19/01/23	148,283	0.00	USD 200,000	Qatar Government International Bond, 3.250%, 02/06/26	216,996	0.00
EUR 100,000	Republic of Poland Government International Bond, 3.000%, 15/01/24	124,671	0.00	USD 200,000	Qatar Government International Bond, 4.500%, 23/04/28	235,996	0.01
EUR 300,000	Republic of Poland Government International Bond, 1.500%, 19/01/26	364,972	0.01	USD 300,000	Qatar Government International Bond, 4.000%, 14/03/29	344,964	0.01
EUR 100,000	Republic of Poland Government International Bond, 1.375%, 22/10/27	122,563	0.00	USD 500,000	Qatar Government International Bond, 3.750%, 16/04/30	569,420	0.02
EUR 150,000	Republic of Poland Government International Bond, 1.000%, 07/03/29	180,736	0.01	USD 200,000	Qatar Government International Bond, 5.750%, 20/01/42	257,506	0.01
EUR 100,000	Republic of Poland Government International Bond, 2.375%, 18/01/36	138,503	0.00	USD 500,000	Qatar Government International Bond, 5.103%, 23/04/48	681,365	0.02
<b>Total Poland</b>		<b>8,172,793</b>	<b>0.24</b>	USD 300,000	Qatar Government International Bond, 4.817%, 14/03/49	394,683	0.01
<b>Portugal</b>				USD 300,000	Qatar Government International Bond, 4.400%, 16/04/50	371,379	0.01
EUR 770,000	Portugal Obrigaçoes do Tesouro OT, 4.950%, 25/10/23	1,018,617	0.03	<b>Total Qatar</b>		<b>4,150,275</b>	<b>0.12</b>
EUR 1,000,000	Portugal Obrigaçoes do Tesouro OT, 5.650%, 15/02/24	1,368,244	0.04	<b>Romania</b>			
EUR 800,000	Portugal Obrigaçoes do Tesouro OT, 2.875%, 15/10/25	1,039,866	0.03	USD 200,000	Romanian Government International Bond, 4.875%, 22/01/24	217,796	0.01
EUR 500,000	Portugal Obrigaçoes do Tesouro OT, 2.875%, 21/07/26	660,064	0.02	EUR 100,000	Romanian Government International Bond, 3.625%, 24/04/24	121,294	0.00
EUR 600,000	Portugal Obrigaçoes do Tesouro OT, 4.125%, 14/04/27	857,397	0.02	EUR 100,000	Romanian Government International Bond, 2.875%, 28/10/24	118,347	0.00
EUR 700,000	Portugal Obrigaçoes do Tesouro OT, 0.700%, 15/10/27	815,829	0.02	EUR 200,000	Romanian Government International Bond, 2.375%, 19/04/27	228,714	0.01
EUR 450,000	Portugal Obrigaçoes do Tesouro OT, 2.125%, 17/10/28	581,190	0.02	EUR 300,000	Romanian Government International Bond, 2.875%, 11/03/29	348,388	0.01
				EUR 100,000	Romanian Government International Bond, 2.124%, 16/07/31	106,809	0.00



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
Romania (continued)				Saudi Arabia (continued)			
EUR 300,000	Romanian Government International Bond, 2.000%, 28/01/32	314,117	0.01	EUR 100,000	Saudi Government International Bond, 2.000%, 09/07/39	114,741	0.00
EUR 250,000	Romanian Government International Bond, 3.500%, 03/04/34	293,617	0.01	USD 200,000	Saudi Government International Bond, 4.500%, 26/10/46	229,790	0.01
EUR 200,000	Romanian Government International Bond, 3.375%, 08/02/38	228,810	0.01	USD 700,000	Saudi Government International Bond, 4.625%, 04/10/47	816,697	0.03
<b>Total Romania</b>		<b>1,977,892</b>	<b>0.06</b>	USD 300,000	Saudi Government International Bond, 5.000%, 17/04/49	371,046	0.01
Russia				USD 300,000	Saudi Government International Bond, 3.750%, 21/01/55	305,694	0.01
RUB 60,000,000	Russian Federal Bond - OFZ, 7.600%, 20/07/22	893,267	0.03	USD 400,000	Saudi International Bond, 4.375%, 16/04/29	465,340	0.01
RUB 25,000,000	Russian Federal Bond - OFZ, 5.300%, 04/10/23	356,743	0.01	USD 200,000	Saudi International Bond, 5.250%, 16/01/50	257,138	0.01
RUB 50,000,000	Russian Federal Bond - OFZ, 7.400%, 17/07/24	763,946	0.02	<b>Total Saudi Arabia</b>		<b>4,704,482</b>	<b>0.14</b>
RUB 70,000,000	Russian Federal Bond - OFZ, 7.150%, 12/11/25	1,067,294	0.03	Singapore			
RUB 50,000,000	Russian Federal Bond - OFZ, 7.950%, 07/10/26	797,803	0.02	SGD 500,000	Housing & Development Board, 2.815%, 26/07/21	367,245	0.01
RUB 30,000,000	Russian Federal Bond - OFZ, 6.900%, 23/05/29	455,686	0.01	SGD 250,000	Housing & Development Board, 1.910%, 10/08/23	186,067	0.01
RUB 40,000,000	Russian Federal Bond - OFZ, 7.650%, 10/04/30	636,104	0.02	SGD 100,000	Singapore Government Bond, 2.250%, 01/06/21	72,963	0.00
RUB 19,000,000	Russian Federal Bond - OFZ, 7.700%, 23/03/33	305,026	0.01	SGD 400,000	Singapore Government Bond, 1.250%, 01/10/21	290,154	0.01
RUB 19,000,000	Russian Federal Bond - OFZ, 7.250%, 10/05/34	295,518	0.01	SGD 500,000	Singapore Government Bond, 1.750%, 01/04/22	367,610	0.01
RUB 14,000,000	Russian Federal Bond - OFZ, 7.700%, 16/03/39	229,977	0.01	SGD 400,000	Singapore Government Bond, 3.125%, 01/09/22	304,150	0.01
USD 200,000	Russian Federation, 5.100%, 28/03/35	247,308	0.01	SGD 200,000	Singapore Government Bond, 1.750%, 01/02/23	148,585	0.00
USD 800,000	Russian Foreign Bond, 4.250%, 23/06/27	894,408	0.03	SGD 500,000	Singapore Government Bond, 2.750%, 01/07/23	383,825	0.01
USD 400,000	Russian Foreign Bond, 5.250%, 23/06/47	529,100	0.01	SGD 350,000	Singapore Government Bond, 2.000%, 01/02/24	265,158	0.01
USD 600,000	Russian Foreign Bond - Eurobond, 4.375%, 21/03/29	681,990	0.02	SGD 300,000	Singapore Government Bond, 3.000%, 01/09/24	237,718	0.01
<b>Total Russia</b>		<b>8,154,170</b>	<b>0.24</b>	SGD 450,000	Singapore Government Bond, 2.375%, 01/06/25	351,455	0.01
Saudi Arabia				SGD 600,000	Singapore Government Bond, 2.125%, 01/06/26	467,403	0.01
USD 200,000	Saudi Government International Bond, 2.375%, 26/10/21	202,980	0.00	SGD 97,000	Singapore Government Bond, 3.500%, 01/03/27	82,047	0.00
USD 200,000	Saudi Government International Bond, 2.875%, 04/03/23	208,562	0.00	SGD 200,000	Singapore Government Bond, 2.625%, 01/05/28	162,866	0.01
USD 400,000	Saudi Government International Bond, 4.000%, 17/04/25	443,936	0.01	SGD 500,000	Singapore Government Bond, 2.875%, 01/07/29	419,340	0.01
USD 200,000	Saudi Government International Bond, 3.250%, 26/10/26	216,076	0.01	SGD 300,000	Singapore Government Bond, 2.875%, 01/09/30	254,230	0.01
USD 300,000	Saudi Government International Bond, 2.500%, 03/02/27	308,010	0.01	SGD 200,000	Singapore Government Bond, 2.250%, 01/08/36	164,585	0.01
USD 200,000	Saudi Government International Bond, 3.625%, 04/03/28	219,838	0.01	SGD 100,000	Singapore Government Bond, 2.375%, 01/07/39	84,980	0.00
USD 200,000	Saudi Government International Bond, 4.500%, 17/04/30	236,264	0.01	SGD 300,000	Singapore Government Bond, 2.750%, 01/04/42	273,728	0.01
USD 300,000	Saudi Government International Bond, 2.750%, 03/02/32	308,370	0.01				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
Singapore (continued)				Spain (continued)			
SGD 440,000	Singapore Government Bond, 2.750%, 01/03/46	410,876	0.01	EUR 200,000	Fondo De Titulizacion Del Deficit Del Sistema Electrico FTA, 0.500%, 17/03/23	228,781	0.01
SGD 500,000	Singapore Government Bond, 1.875%, 01/03/50	409,541	0.01	EUR 100,000	Fondo De Titulizacion Del Deficit Del Sistema Electrico FTA, 0.500%, 17/06/23	114,483	0.00
<b>Total Singapore</b>		<b>5,704,526</b>	<b>0.17</b>	EUR 200,000	Instituto de Credito Oficial, 0.200%, 31/01/24	227,701	0.01
Slovakia				EUR 1,200,000	Spain Government Bond, 0.750%, 30/07/21	1,365,746	0.04
EUR 200,000	Slovakia Government Bond, 3.000%, 28/02/23	245,332	0.01	EUR 1,200,000	Spain Government Bond, 0.050%, 31/10/21	1,356,662	0.04
EUR 120,000	Slovakia Government Bond, 3.375%, 15/11/24	156,848	0.01	EUR 1,350,000	Spain Government Bond, 5.850%, 31/01/22	1,667,938	0.05
EUR 500,000	Slovakia Government Bond, 1.000%, 12/06/28	613,189	0.02	EUR 1,100,000	Spain Government Bond, 0.400%, 30/04/22	1,254,133	0.04
EUR 100,000	Slovakia Government Bond, 3.625%, 16/01/29	148,862	0.00	EUR 1,050,000	Spain Government Bond, 0.450%, 31/10/22	1,202,504	0.03
EUR 400,000	Slovakia Government Bond, 1.000%, 09/10/30	499,766	0.01	EUR 900,000	Spain Government Bond, 5.400%, 31/01/23	1,161,631	0.03
EUR 100,000	Slovakia Government Bond, 1.625%, 21/01/31	132,037	0.00	EUR 1,700,000	Spain Government Bond, zero coupon, 30/04/23	1,924,009	0.06
EUR 200,000	Slovakia Government Bond, 1.875%, 09/03/37	280,547	0.01	EUR 1,000,000	Spain Government Bond, 0.350%, 30/07/23	1,145,703	0.03
EUR 300,000	Slovakia Government Bond, 2.000%, 17/10/47	448,056	0.01	EUR 1,150,000	Spain Government Bond, 4.400%, 31/10/23	1,495,570	0.04
<b>Total Slovakia</b>		<b>2,524,637</b>	<b>0.07</b>	EUR 1,000,000	Spain Government Bond, 4.800%, 31/01/24	1,328,552	0.04
Slovenia				EUR 1,300,000	Spain Government Bond, 3.800%, 30/04/24	1,688,089	0.05
EUR 500,000	Slovenia Government Bond, 2.250%, 25/03/22	587,009	0.02	EUR 850,000	Spain Government Bond, 0.250%, 30/07/24	973,036	0.03
EUR 70,000	Slovenia Government Bond, 5.125%, 30/03/26	102,675	0.00	EUR 1,200,000	Spain Government Bond, 2.750%, 31/10/24	1,520,175	0.04
EUR 350,000	Slovenia Government Bond, 1.000%, 06/03/28	422,692	0.01	EUR 1,250,000	Spain Government Bond, 1.600%, 30/04/25	1,522,500	0.04
EUR 300,000	Slovenia Government Bond, 1.188%, 14/03/29	366,778	0.01	EUR 1,600,000	Spain Government Bond, 4.650%, 30/07/25	2,233,703	0.06
EUR 200,000	Slovenia Government Bond, 1.500%, 25/03/35	254,288	0.01	EUR 1,100,000	Spain Government Bond, 2.150%, 31/10/25	1,382,609	0.04
EUR 200,000	Slovenia Government Bond, 3.125%, 07/08/45	336,747	0.01	EUR 1,600,000	Spain Government Bond, 1.950%, 30/04/26	2,005,101	0.06
USD 200,000	Slovenia Government International Bond, 5.250%, 18/02/24	230,062	0.01	EUR 1,250,000	Spain Government Bond, 5.900%, 30/07/26	1,907,123	0.05
<b>Total Slovenia</b>		<b>2,300,251</b>	<b>0.07</b>	EUR 1,600,000	Spain Government Bond, 1.300%, 31/10/26	1,941,270	0.06
Spain				EUR 1,100,000	Spain Government Bond, 1.500%, 30/04/27	1,354,514	0.04
EUR 200,000	Adif - Alta Velocidad, 1.875%, 22/09/22	234,545	0.01	EUR 700,000	Spain Government Bond, 0.800%, 30/07/27	822,276	0.02
EUR 200,000	Adif - Alta Velocidad, 0.950%, 30/04/27	234,033	0.01	EUR 1,300,000	Spain Government Bond, 1.450%, 31/10/27	1,596,833	0.05
EUR 200,000	Autonomous Community of Madrid Spain, 4.125%, 21/05/24	261,011	0.01	EUR 1,300,000	Spain Government Bond, 1.400%, 30/04/28	1,595,855	0.05
EUR 200,000	Autonomous Community of Madrid Spain, 1.826%, 30/04/25	243,625	0.01	EUR 1,300,000	Spain Government Bond, 1.400%, 30/07/28	1,597,636	0.05
EUR 100,000	Autonomous Community of Madrid Spain, 1.571%, 30/04/29	122,665	0.00	EUR 1,050,000	Spain Government Bond, 5.150%, 31/10/28	1,653,307	0.05
EUR 200,000	Autonomous Community of Madrid Spain, 2.080%, 12/03/30	256,215	0.01				
EUR 200,000	Fondo De Titulizacion Del Deficit Del Sistema Electrico FTA, 0.625%, 17/03/22	228,080	0.01				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
Spain (continued)				Sweden (continued)			
EUR 1,171,787	Spain Government Bond, 6.000%, 31/01/29	1,953,134	0.06	SEK 4,000,000	Sweden Government Bond, 0.125%, 12/05/31	432,173	0.01
EUR 1,400,000	Spain Government Bond, 1.450%, 30/04/29	1,728,267	0.05	SEK 2,500,000	Sweden Government Bond, 2.250%, 01/06/32	335,094	0.01
EUR 1,100,000	Spain Government Bond, 0.600%, 31/10/29	1,264,622	0.04	SEK 3,550,000	Sweden Government Bond, 3.500%, 30/03/39	596,096	0.02
EUR 1,600,000	Spain Government Bond, 0.500%, 30/04/30	1,815,334	0.05	USD 100,000	Sweden Government International Bond, 1.250%, 08/09/21	101,155	0.00
EUR 1,300,000	Spain Government Bond, 1.950%, 30/07/30	1,680,920	0.05	USD 300,000	Sweden Government International Bond, 2.500%, 28/02/22	311,088	0.01
EUR 1,200,000	Spain Government Bond, 1.250%, 31/10/30	1,454,592	0.04	USD 200,000	Sweden Government International Bond, 2.375%, 15/02/23	210,894	0.01
EUR 1,111,000	Spain Government Bond, 5.750%, 30/07/32	2,005,720	0.06	EUR 300,000	Sweden Government International Bond, 0.125%, 24/04/23	342,764	0.01
EUR 1,100,000	Spain Government Bond, 2.350%, 30/07/33	1,498,051	0.04	<b>Total Sweden</b>		<b>9,271,907</b>	<b>0.27</b>
EUR 650,000	Spain Government Bond, 1.850%, 30/07/35	840,467	0.02	Switzerland			
EUR 1,238,000	Spain Government Bond, 4.200%, 31/01/37	2,117,364	0.06	CHF 200,000	Canton of Geneva Switzerland, 1.625%, 30/07/29	241,321	0.01
EUR 950,000	Spain Government Bond, 4.900%, 30/07/40	1,827,257	0.05	CHF 200,000	Swiss Confederation Government Bond, 2.000%, 25/05/22	221,985	0.01
EUR 1,164,000	Spain Government Bond, 4.700%, 30/07/41	2,215,233	0.06	CHF 300,000	Swiss Confederation Government Bond, 1.250%, 11/06/24	340,535	0.01
EUR 750,000	Spain Government Bond, 5.150%, 31/10/44	1,562,658	0.04	CHF 300,000	Swiss Confederation Government Bond, 1.500%, 24/07/25	351,132	0.01
EUR 970,000	Spain Government Bond, 2.900%, 31/10/46	1,511,358	0.04	CHF 300,000	Swiss Confederation Government Bond, 1.250%, 28/05/26	351,740	0.01
EUR 900,000	Spain Government Bond, 2.700%, 31/10/48	1,367,407	0.04	CHF 346,000	Swiss Confederation Government Bond, 3.250%, 27/06/27	496,483	0.01
EUR 550,000	Spain Government Bond, 1.000%, 31/10/50	577,642	0.02	CHF 100,000	Swiss Confederation Government Bond, 4.000%, 08/04/28	110,218	0.00
EUR 670,000	Spain Government Bond, 3.450%, 30/07/66	1,242,681	0.04	CHF 100,000	Swiss Confederation Government Bond, zero coupon, 22/06/29	110,218	0.00
<b>Total Spain</b>		<b>66,510,321</b>	<b>1.93</b>	CHF 200,000	Swiss Confederation Government Bond, 0.500%, 27/05/30	231,291	0.01
Sweden				CHF 100,000	Swiss Confederation Government Bond, 2.250%, 22/06/31	137,119	0.00
SEK 5,000,000	Kommuninvest I Sverige AB, 0.250%, 01/06/22	538,987	0.02	CHF 200,000	Swiss Confederation Government Bond, 0.500%, 27/06/32	233,404	0.01
USD 500,000	Kommuninvest I Sverige AB, 2.625%, 15/09/22	525,025	0.01	CHF 100,000	Swiss Confederation Government Bond, 3.500%, 08/04/33	158,775	0.00
USD 300,000	Kommuninvest I Sverige AB, 1.625%, 24/10/22	308,937	0.01	CHF 500,000	Swiss Confederation Government Bond, zero coupon, 26/06/34	551,396	0.02
SEK 6,000,000	Kommuninvest I Sverige AB, 1.000%, 13/11/23	662,884	0.02	CHF 100,000	Swiss Confederation Government Bond, 2.500%, 08/03/36	152,581	0.00
SEK 12,750,000	Sweden Government Bond, 3.500%, 01/06/22	1,469,979	0.04	CHF 100,000	Swiss Confederation Government Bond, 1.250%, 27/06/37	133,134	0.00
SEK 10,650,000	Sweden Government Bond, 1.500%, 13/11/23	1,214,422	0.03	CHF 200,000	Swiss Confederation Government Bond, zero coupon, 24/07/39	220,972	0.01
SEK 7,500,000	Sweden Government Bond, 2.500%, 12/05/25	916,183	0.03	CHF 200,000	Swiss Confederation Government Bond, 1.500%, 30/04/42	294,828	0.01
SEK 6,000,000	Sweden Government Bond, 1.000%, 12/11/26	695,516	0.02	CHF 200,000	Swiss Confederation Government Bond, 0.500%, 28/06/45	252,588	0.01
SEK 3,300,000	Sweden Government Bond, 0.750%, 12/05/28	379,700	0.01	CHF 100,000	Swiss Confederation Government Bond, 4.000%, 06/01/49	239,766	0.01
SEK 2,000,000	Sweden Government Bond, 0.750%, 12/11/29	231,010	0.01	CHF 100,000	Swiss Confederation Government Bond, 0.500%, 24/05/55	136,764	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
Switzerland (continued)				United Kingdom (continued)			
CHF 100,000	Swiss Confederation Government Bond, 0.500%, 30/05/58	141,303	0.00	GBP 1,300,000	United Kingdom Gilt, 0.125%, 31/01/23	1,613,445	0.05
CHF 100,000	Swiss Confederation Government Bond, 2.000%, 25/06/64	224,008	0.01	GBP 2,250,000	United Kingdom Gilt, 0.750%, 22/07/23	2,850,827	0.08
<b>Total Switzerland</b>		<b>5,623,834</b>	<b>0.16</b>	GBP 1,920,000	United Kingdom Gilt, 2.250%, 07/09/23	2,548,168	0.07
Thailand				GBP 1,950,000	United Kingdom Gilt, 1.000%, 22/04/24	2,508,641	0.07
THB 6,000,000	Thailand Government Bond, 3.650%, 17/12/21	203,269	0.01	GBP 1,980,000	United Kingdom Gilt, 2.750%, 07/09/24	2,736,056	0.08
THB 3,000,000	Thailand Government Bond, 1.875%, 17/06/22	99,776	0.00	GBP 2,049,698	United Kingdom Gilt, 5.000%, 07/03/25	3,133,495	0.09
THB 55,000,000	Thailand Government Bond, 3.625%, 16/06/23	1,939,997	0.06	GBP 1,900,000	United Kingdom Gilt, 0.625%, 07/06/25	2,426,968	0.07
THB 10,000,000	Thailand Government Bond, 2.400%, 17/12/23	343,645	0.01	GBP 2,000,000	United Kingdom Gilt, 2.000%, 07/09/25	2,741,625	0.08
THB 34,500,000	Thailand Government Bond, 2.125%, 17/12/26	1,196,089	0.03	GBP 2,500,000	United Kingdom Gilt, 1.500%, 22/07/26	3,381,005	0.10
THB 31,750,000	Thailand Government Bond, 5.670%, 13/03/28	1,363,594	0.04	GBP 2,350,000	United Kingdom Gilt, 1.250%, 22/07/27	3,159,126	0.09
THB 46,000,000	Thailand Government Bond, 4.875%, 22/06/29	1,941,979	0.06	GBP 1,655,926	United Kingdom Gilt, 4.250%, 07/12/27	2,689,448	0.08
THB 53,000,000	Thailand Government Bond, 3.775%, 25/06/32	2,141,949	0.06	GBP 2,000,000	United Kingdom Gilt, 1.625%, 22/10/28	2,794,509	0.08
THB 12,000,000	Thailand Government Bond, 3.300%, 17/06/38	482,256	0.01	GBP 993,225	United Kingdom Gilt, 6.000%, 07/12/28	1,835,187	0.05
THB 18,000,000	Thailand Government Bond, 4.850%, 17/06/61	942,313	0.03	GBP 2,250,000	United Kingdom Gilt, 0.875%, 22/10/29	2,974,597	0.09
THB 7,200,000	Thailand Government Bond, 4.000%, 17/06/66	332,000	0.01	GBP 950,000	United Kingdom Gilt, 0.375%, 22/10/30	1,193,764	0.04
THB 10,000,000	Thailand Government Bond, 3.600%, 17/06/67	426,896	0.01	GBP 1,807,283	United Kingdom Gilt, 4.750%, 07/12/30	3,291,180	0.10
<b>Total Thailand</b>		<b>11,413,763</b>	<b>0.33</b>	GBP 1,960,902	United Kingdom Gilt, 4.250%, 07/06/32	3,551,257	0.10
United Arab Emirates				GBP 1,550,000	United Kingdom Gilt, 4.500%, 07/09/34	2,998,809	0.09
USD 400,000	Abu Dhabi Government International Bond, 2.125%, 30/09/24	413,536	0.01	GBP 2,025,256	United Kingdom Gilt, 4.250%, 07/03/36	3,935,086	0.11
USD 300,000	Abu Dhabi Government International Bond, 2.500%, 16/04/25	315,345	0.01	GBP 1,550,000	United Kingdom Gilt, 1.750%, 07/09/37	2,296,972	0.07
USD 300,000	Abu Dhabi Government International Bond, 3.125%, 11/10/27	327,801	0.01	GBP 1,495,721	United Kingdom Gilt, 4.750%, 07/12/38	3,219,026	0.09
USD 350,000	Abu Dhabi Government International Bond, 4.125%, 11/10/47	426,979	0.01	GBP 1,260,000	United Kingdom Gilt, 4.250%, 07/09/39	2,602,815	0.08
<b>Total United Arab Emirates</b>		<b>1,483,661</b>	<b>0.04</b>	GBP 1,750,000	United Kingdom Gilt, 4.250%, 07/12/40	3,687,783	0.11
United Kingdom				GBP 1,100,000	United Kingdom Gilt, 1.250%, 22/10/41	1,532,454	0.04
GBP 873,329	United Kingdom Gilt, 8.000%, 07/06/21	1,159,391	0.03	GBP 1,404,981	United Kingdom Gilt, 4.500%, 07/12/42	3,153,227	0.09
GBP 640,000	United Kingdom Gilt, 3.750%, 07/09/21	826,140	0.02	GBP 1,490,000	United Kingdom Gilt, 3.250%, 22/01/44	2,891,877	0.08
GBP 1,320,000	United Kingdom Gilt, 4.000%, 07/03/22	1,743,433	0.05	GBP 1,800,000	United Kingdom Gilt, 3.500%, 22/01/45	3,669,534	0.11
GBP 1,650,000	United Kingdom Gilt, 0.500%, 22/07/22	2,063,675	0.06	GBP 1,247,948	United Kingdom Gilt, 4.250%, 07/12/46	2,896,829	0.08
GBP 1,520,000	United Kingdom Gilt, 1.750%, 07/09/22	1,953,801	0.06				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
United Kingdom (continued)				United States (continued)			
GBP 1,400,000	United Kingdom Gilt, 1.500%, 22/07/47	2,102,293	0.06	USD 200,000	Federal Home Loan Mortgage Corp, 6.750%, 15/03/31	315,014	0.01
GBP 1,400,000	United Kingdom Gilt, 1.750%, 22/01/49	2,234,435	0.07	USD 100,000	Federal Home Loan Mortgage Corp, 6.250%, 15/07/32	157,285	0.00
GBP 988,324	United Kingdom Gilt, 4.250%, 07/12/49	2,407,544	0.07	USD 500,000	Federal National Mortgage Association, 1.375%, 07/10/21	507,455	0.02
GBP 890,000	United Kingdom Gilt, 3.750%, 22/07/52	2,106,325	0.06	USD 845,000	Federal National Mortgage Association, 2.250%, 12/04/22	875,800	0.03
GBP 980,000	United Kingdom Gilt, 1.625%, 22/10/54	1,592,452	0.05	USD 2,000,000	Federal National Mortgage Association, 0.250%, 22/05/23	1,998,600	0.06
GBP 1,261,040	United Kingdom Gilt, 4.250%, 07/12/55	3,376,337	0.10	USD 500,000	Federal National Mortgage Association, 2.625%, 06/09/24	547,565	0.02
GBP 1,300,000	United Kingdom Gilt, 1.750%, 22/07/57	2,234,610	0.07	USD 2,670,000	Federal National Mortgage Association, 1.625%, 15/10/24	2,806,330	0.08
GBP 1,505,000	United Kingdom Gilt, 4.000%, 22/01/60	4,130,757	0.12	USD 1,440,000	Federal National Mortgage Association, 1.625%, 07/01/25	1,516,392	0.04
GBP 500,000	United Kingdom Gilt, 0.500%, 22/10/61	607,452	0.02	USD 2,000,000	Federal National Mortgage Association, 0.625%, 22/04/25	2,017,300	0.06
GBP 1,170,000	United Kingdom Gilt, 2.500%, 22/07/65	2,567,826	0.07	USD 300,000	Federal National Mortgage Association, 1.875%, 24/09/26	322,962	0.01
GBP 1,100,000	United Kingdom Gilt, 3.500%, 22/07/68	3,060,109	0.09	USD 375,000	Federal National Mortgage Association, 6.625%, 15/11/30	580,624	0.02
GBP 775,000	United Kingdom Gilt, 1.625%, 22/10/71	1,453,488	0.04	USD 50,000	Federal National Mortgage Association, 5.625%, 15/07/37	80,566	0.00
<b>Total United Kingdom</b>		<b>113,933,778</b>	<b>3.31</b>	USD 200,000	Foothill-Eastern Transportation Corridor Agency, 3.924%, 15/01/53	210,564	0.01
United States				USD 65,000	Grand Parkway Transportation Corp, 3.236%, 01/10/52	67,862	0.00
USD 190,000	American Municipal Power Inc, 8.084%, 15/02/50	345,526	0.01	USD 20,000	JobsOhio Beverage System, 2.833%, 01/01/38	20,492	0.00
USD 100,000	California State University, 2.975%, 01/11/51	105,864	0.00	USD 575,000	Los Angeles Unified School District, 5.750%, 01/07/34	792,045	0.02
USD 300,000	Chicago Transit Authority, 6.899%, 01/12/40	404,781	0.01	USD 100,000	Los Angeles Unified School District, 6.758%, 01/07/34	147,592	0.00
USD 50,000	City of Houston TX, 3.961%, 01/03/47	59,400	0.00	USD 20,000	Massachusetts School Building Authority, 3.395%, 15/10/40	20,985	0.00
USD 300,000	City of San Francisco CA Public Utilities Commission Water Revenue, 3.303%, 01/11/39	325,308	0.01	USD 110,000	Massachusetts ST, 2.514%, 01/07/41	110,254	0.00
USD 200,000	Commonwealth Financing Authority, 4.144%, 01/06/38	240,348	0.01	USD 100,000	Metropolitan Transportation Authority, 7.336%, 15/11/39	161,939	0.00
USD 300,000	County of Miami-Dade FL Aviation Revenue, 4.280%, 01/10/41	317,703	0.01	USD 200,000	New Jersey Transportation Trust Fund Authority, 6.104%, 15/12/28	203,728	0.01
USD 1,000,000	Federal Farm Credit Banks Funding Corp, 3.080%, 12/08/39	1,003,090	0.03	USD 400,000	New Jersey Turnpike Authority, 7.414%, 01/01/40	679,672	0.02
USD 560,000	Federal Home Loan Banks, 1.625%, 20/12/21	571,642	0.02	USD 300,000	New York State Dormitory Authority, 3.110%, 15/02/39	320,097	0.01
USD 375,000	Federal Home Loan Banks, 2.500%, 13/02/24	404,524	0.01	USD 100,000	New York State Dormitory Authority, 3.142%, 01/07/43	100,553	0.00
USD 315,000	Federal Home Loan Banks, 3.250%, 16/11/28	375,332	0.01	USD 2,000	North Texas Tollway Authority, 6.718%, 01/01/49	3,539	0.00
USD 300,000	Federal Home Loan Banks, 5.500%, 15/07/36	468,993	0.01	USD 260,000	Ohio State University, 4.800%, 01/06/11	393,996	0.01
USD 3,000,000	Federal Home Loan Mortgage Corp, 0.250%, 08/06/22	3,000,060	0.09	USD 200,000	Port Authority of New York & New Jersey, 4.458%, 01/10/62	265,868	0.01
USD 3,000,000	Federal Home Loan Mortgage Corp, 0.375%, 20/04/23	3,009,390	0.09	USD 250,000	Port Authority of New York & New Jersey, 3.287%, 01/08/69	262,390	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
United States (continued)				United States (continued)			
USD 35,000	Rutgers The State University of New Jersey, 3.915%, 01/05/19	41,896	0.00	USD 2,500,000	United States Treasury Note/Bond, 1.500%, 31/01/22	2,552,539	0.07
USD 195,000	Salt River Project Agricultural Improvement & Power District, 4.839%, 01/01/41	268,445	0.01	USD 2,325,000	United States Treasury Note/Bond, 2.000%, 15/02/22	2,393,751	0.07
USD 200,000	State Board of Administration Finance Corp, 2.638%, 01/07/21	204,130	0.01	USD 1,000,000	United States Treasury Note/Bond, 1.750%, 28/02/22	1,026,211	0.03
USD 200,000	State of California, 5.700%, 01/11/21	214,074	0.01	USD 6,425,000	United States Treasury Note/Bond, 2.375%, 15/03/22	6,666,439	0.19
USD 600,000	State of California, 7.500%, 01/04/34	974,466	0.03	USD 1,500,000	United States Treasury Note/Bond, 1.750%, 31/03/22	1,541,367	0.05
USD 200,000	State of California, 7.625%, 01/03/40	347,598	0.01	USD 5,000,000	United States Treasury Note/Bond, 0.125%, 30/04/22	4,996,680	0.15
USD 400,000	State of Illinois, 5.100%, 01/06/33	405,900	0.01	USD 2,000,000	United States Treasury Note/Bond, 1.875%, 30/04/22	2,062,344	0.06
USD 430,000	Tennessee Valley Authority, 0.750%, 15/05/25	435,345	0.01	USD 1,200,000	United States Treasury Note/Bond, 1.750%, 15/05/22	1,235,438	0.04
USD 125,000	Tennessee Valley Authority, 6.750%, 01/11/25	164,948	0.01	USD 2,750,000	United States Treasury Note/Bond, 2.125%, 15/05/22	2,850,439	0.08
USD 275,000	Tennessee Valley Authority, 7.125%, 01/05/30	426,283	0.01	USD 1,500,000	United States Treasury Note/Bond, 1.875%, 31/05/22	1,548,867	0.05
USD 300,000	Tennessee Valley Authority, 5.250%, 15/09/39	457,086	0.01	USD 2,000,000	United States Treasury Note/Bond, 2.125%, 30/06/22	2,078,203	0.06
USD 1,375,000	United States Treasury Note/Bond, 2.125%, 15/08/21	1,404,917	0.04	USD 7,000,000	United States Treasury Note/Bond, 1.750%, 15/07/22	7,225,312	0.21
USD 3,000,000	United States Treasury Note/Bond, 1.125%, 31/08/21	3,033,164	0.09	USD 2,000,000	United States Treasury Note/Bond, 2.000%, 31/07/22	2,076,250	0.06
USD 4,000,000	United States Treasury Note/Bond, 2.750%, 15/09/21	4,124,063	0.12	USD 4,000,000	United States Treasury Note/Bond, 1.500%, 15/08/22	4,113,438	0.12
USD 1,500,000	United States Treasury Note/Bond, 1.125%, 30/09/21	1,517,812	0.04	USD 1,250,000	United States Treasury Note/Bond, 1.625%, 15/08/22	1,288,672	0.04
USD 5,000,000	United States Treasury Note/Bond, 2.875%, 15/10/21	5,174,023	0.15	USD 100,000	United States Treasury Note/Bond, 7.250%, 15/08/22	114,961	0.00
USD 3,000,000	United States Treasury Note/Bond, 1.250%, 31/10/21	3,043,008	0.09	USD 3,000,000	United States Treasury Note/Bond, 1.625%, 31/08/22	3,094,453	0.09
USD 4,000,000	United States Treasury Note/Bond, 1.500%, 31/10/21	4,070,781	0.12	USD 1,000,000	United States Treasury Note/Bond, 1.875%, 31/08/22	1,036,875	0.03
USD 2,000,000	United States Treasury Note/Bond, 2.000%, 31/10/21	2,048,594	0.06	USD 2,000,000	United States Treasury Note/Bond, 1.750%, 30/09/22	2,071,094	0.06
USD 6,375,000	United States Treasury Note/Bond, 2.000%, 15/11/21	6,534,126	0.19	USD 1,000,000	United States Treasury Note/Bond, 1.875%, 30/09/22	1,038,359	0.03
USD 2,225,000	United States Treasury Note/Bond, 2.875%, 15/11/21	2,307,308	0.07	USD 5,000,000	United States Treasury Note/Bond, 1.375%, 15/10/22	5,137,891	0.15
USD 350,000	United States Treasury Note/Bond, 8.000%, 15/11/21	387,365	0.01	USD 2,700,000	United States Treasury Note/Bond, 2.000%, 31/10/22	2,815,172	0.08
USD 8,000,000	United States Treasury Note/Bond, 1.500%, 30/11/21	8,150,938	0.24	USD 2,825,000	United States Treasury Note/Bond, 1.625%, 15/11/22	2,922,551	0.09
USD 4,000,000	United States Treasury Note/Bond, 1.750%, 30/11/21	4,089,531	0.12	USD 1,000,000	United States Treasury Note/Bond, 2.000%, 30/11/22	1,044,141	0.03
USD 2,500,000	United States Treasury Note/Bond, 1.875%, 30/11/21	2,560,156	0.07	USD 4,000,000	United States Treasury Note/Bond, 1.625%, 15/12/22	4,143,438	0.12
USD 5,000,000	United States Treasury Note/Bond, 2.625%, 15/12/21	5,178,516	0.15	USD 1,500,000	United States Treasury Note/Bond, 1.750%, 31/01/23	1,560,820	0.05
USD 1,500,000	United States Treasury Note/Bond, 2.000%, 31/12/21	1,541,016	0.05	USD 2,000,000	United States Treasury Note/Bond, 2.000%, 15/02/23	2,095,625	0.06
USD 5,000,000	United States Treasury Note/Bond, 2.500%, 15/01/22	5,179,102	0.15	USD 150,000	United States Treasury Note/Bond, 7.125%, 15/02/23	177,305	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
United States (continued)				United States (continued)			
USD 2,000,000	United States Treasury Note/Bond, 2.625%, 28/02/23	2,130,312	0.06	USD 3,000,000	United States Treasury Note/Bond, 1.750%, 30/06/24	3,181,875	0.09
USD 2,000,000	United States Treasury Note/Bond, 1.500%, 31/03/23	2,072,969	0.06	USD 2,000,000	United States Treasury Note/Bond, 2.000%, 30/06/24	2,140,781	0.06
USD 1,000,000	United States Treasury Note/Bond, 2.500%, 31/03/23	1,063,828	0.03	USD 5,000,000	United States Treasury Note/Bond, 1.750%, 31/07/24	5,308,203	0.15
USD 1,000,000	United States Treasury Note/Bond, 2.750%, 30/04/23	1,072,656	0.03	USD 1,000,000	United States Treasury Note/Bond, 2.125%, 31/07/24	1,076,719	0.03
USD 2,454,000	United States Treasury Note/Bond, 1.750%, 15/05/23	2,564,813	0.07	USD 2,800,000	United States Treasury Note/Bond, 2.375%, 15/08/24	3,045,219	0.09
USD 1,500,000	United States Treasury Note/Bond, 1.625%, 31/05/23	1,563,281	0.05	USD 5,000,000	United States Treasury Note/Bond, 1.250%, 31/08/24	5,208,984	0.15
USD 3,250,000	United States Treasury Note/Bond, 2.750%, 31/05/23	3,492,988	0.10	USD 2,000,000	United States Treasury Note/Bond, 2.125%, 30/09/24	2,158,750	0.06
USD 3,000,000	United States Treasury Note/Bond, 0.250%, 15/06/23	3,006,562	0.09	USD 3,000,000	United States Treasury Note/Bond, 1.500%, 31/10/24	3,161,250	0.09
USD 4,000,000	United States Treasury Note/Bond, 2.625%, 30/06/23	4,292,500	0.13	USD 5,000,000	United States Treasury Note/Bond, 2.250%, 31/10/24	5,430,078	0.16
USD 3,000,000	United States Treasury Note/Bond, 1.250%, 31/07/23	3,098,906	0.09	USD 6,500,000	United States Treasury Note/Bond, 2.250%, 15/11/24	7,063,672	0.21
USD 2,350,000	United States Treasury Note/Bond, 2.500%, 15/08/23	2,519,824	0.07	USD 200,000	United States Treasury Note/Bond, 7.500%, 15/11/24	262,813	0.01
USD 550,000	United States Treasury Note/Bond, 6.250%, 15/08/23	653,727	0.02	USD 5,000,000	United States Treasury Note/Bond, 2.250%, 31/12/24	5,444,922	0.16
USD 4,000,000	United States Treasury Note/Bond, 2.750%, 31/08/23	4,323,438	0.13	USD 5,000,000	United States Treasury Note/Bond, 1.375%, 31/01/25	5,251,953	0.15
USD 1,000,000	United States Treasury Note/Bond, 2.875%, 30/09/23	1,086,953	0.03	USD 1,000,000	United States Treasury Note/Bond, 2.500%, 31/01/25	1,101,641	0.03
USD 2,000,000	United States Treasury Note/Bond, 1.625%, 31/10/23	2,095,312	0.06	USD 3,500,000	United States Treasury Note/Bond, 2.000%, 15/02/25	3,778,086	0.11
USD 5,250,000	United States Treasury Note/Bond, 2.875%, 31/10/23	5,717,578	0.17	USD 200,000	United States Treasury Note/Bond, 7.625%, 15/02/25	267,469	0.01
USD 2,125,000	United States Treasury Note/Bond, 2.750%, 15/11/23	2,307,451	0.07	USD 3,000,000	United States Treasury Note/Bond, 2.750%, 28/02/25	3,344,062	0.10
USD 2,000,000	United States Treasury Note/Bond, 2.125%, 30/11/23	2,131,250	0.06	USD 1,000,000	United States Treasury Note/Bond, 2.625%, 31/03/25	1,110,625	0.03
USD 3,000,000	United States Treasury Note/Bond, 2.875%, 30/11/23	3,273,516	0.10	USD 3,000,000	United States Treasury Note/Bond, 2.875%, 30/04/25	3,372,422	0.10
USD 3,000,000	United States Treasury Note/Bond, 2.250%, 31/12/23	3,213,984	0.09	USD 2,000,000	United States Treasury Note/Bond, 2.125%, 15/05/25	2,177,344	0.06
USD 3,000,000	United States Treasury Note/Bond, 2.625%, 31/12/23	3,253,594	0.09	USD 3,000,000	United States Treasury Note/Bond, 2.875%, 31/05/25	3,377,812	0.10
USD 4,000,000	United States Treasury Note/Bond, 2.500%, 31/01/24	4,327,500	0.13	USD 1,000,000	United States Treasury Note/Bond, 2.000%, 15/08/25	1,085,781	0.03
USD 1,650,000	United States Treasury Note/Bond, 2.750%, 15/02/24	1,801,336	0.05	USD 300,000	United States Treasury Note/Bond, 6.875%, 15/08/25	399,938	0.01
USD 1,000,000	United States Treasury Note/Bond, 2.375%, 29/02/24	1,079,063	0.03	USD 1,000,000	United States Treasury Note/Bond, 2.250%, 15/11/25	1,101,719	0.03
USD 3,000,000	United States Treasury Note/Bond, 2.125%, 31/03/24	3,213,984	0.09	USD 3,000,000	United States Treasury Note/Bond, 2.625%, 31/01/26	3,375,703	0.10
USD 2,000,000	United States Treasury Note/Bond, 2.000%, 30/04/24	2,135,781	0.06	USD 2,500,000	United States Treasury Note/Bond, 1.625%, 15/02/26	2,674,414	0.08
USD 3,000,000	United States Treasury Note/Bond, 2.250%, 30/04/24	3,232,266	0.09	USD 635,000	United States Treasury Note/Bond, 6.000%, 15/02/26	833,537	0.02
USD 1,000,000	United States Treasury Note/Bond, 2.500%, 15/05/24	1,087,734	0.03	USD 1,500,000	United States Treasury Note/Bond, 2.500%, 28/02/26	1,679,297	0.05

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 59.24% (continued)				Government Bonds - 59.24% (continued)			
United States (continued)				United States (continued)			
USD 2,000,000	United States Treasury Note/Bond, 2.375%, 30/04/26	2,229,531	0.07	USD 750,000	United States Treasury Note/Bond, 4.750%, 15/02/37	1,196,250	0.04
USD 5,000,000	United States Treasury Note/Bond, 1.625%, 15/05/26	5,357,422	0.16	USD 300,000	United States Treasury Note/Bond, 5.000%, 15/05/37	492,047	0.01
USD 4,000,000	United States Treasury Note/Bond, 1.875%, 30/06/26	4,348,750	0.13	USD 525,000	United States Treasury Note/Bond, 4.375%, 15/02/38	815,965	0.02
USD 5,000,000	United States Treasury Note/Bond, 1.875%, 31/07/26	5,439,453	0.16	USD 325,000	United States Treasury Note/Bond, 4.500%, 15/05/38	512,688	0.02
USD 2,500,000	United States Treasury Note/Bond, 1.500%, 15/08/26	2,663,672	0.08	USD 475,000	United States Treasury Note/Bond, 3.500%, 15/02/39	671,977	0.02
USD 5,000,000	United States Treasury Note/Bond, 1.375%, 31/08/26	5,290,234	0.15	USD 1,400,000	United States Treasury Note/Bond, 4.250%, 15/05/39	2,163,000	0.06
USD 6,000,000	United States Treasury Note/Bond, 1.625%, 31/10/26	6,445,312	0.19	USD 1,000,000	United States Treasury Note/Bond, 4.500%, 15/08/39	1,591,875	0.05
USD 1,100,000	United States Treasury Note/Bond, 2.000%, 15/11/26	1,207,766	0.04	USD 925,000	United States Treasury Note/Bond, 4.375%, 15/11/39	1,454,418	0.04
USD 325,000	United States Treasury Note/Bond, 6.500%, 15/11/26	449,363	0.01	USD 1,350,000	United States Treasury Note/Bond, 4.625%, 15/02/40	2,189,320	0.06
USD 11,000,000	United States Treasury Note/Bond, 1.500%, 31/01/27	11,824,062	0.35	USD 1,300,000	United States Treasury Note/Bond, 4.375%, 15/05/40	2,053,797	0.06
USD 2,000,000	United States Treasury Note/Bond, 2.250%, 15/02/27	2,233,750	0.07	USD 1,050,000	United States Treasury Note/Bond, 4.250%, 15/11/40	1,640,461	0.05
USD 200,000	United States Treasury Note/Bond, 6.625%, 15/02/27	280,688	0.01	USD 1,000,000	United States Treasury Note/Bond, 4.750%, 15/02/41	1,658,906	0.05
USD 7,000,000	United States Treasury Note/Bond, 1.125%, 28/02/27	7,302,969	0.21	USD 1,600,000	United States Treasury Note/Bond, 4.375%, 15/05/41	2,544,250	0.07
USD 500,000	United States Treasury Note/Bond, 2.375%, 15/05/27	564,219	0.02	USD 1,250,000	United States Treasury Note/Bond, 3.750%, 15/08/41	1,841,406	0.05
USD 3,500,000	United States Treasury Note/Bond, 2.250%, 15/08/27	3,930,391	0.11	USD 935,000	United States Treasury Note/Bond, 3.125%, 15/11/41	1,265,756	0.04
USD 2,000,000	United States Treasury Note/Bond, 2.250%, 15/11/27	2,252,187	0.07	USD 1,300,000	United States Treasury Note/Bond, 3.125%, 15/02/42	1,763,937	0.05
USD 50,000	United States Treasury Note/Bond, 6.125%, 15/11/27	70,453	0.00	USD 1,400,000	United States Treasury Note/Bond, 3.000%, 15/05/42	1,863,969	0.05
USD 5,200,000	United States Treasury Note/Bond, 2.750%, 15/02/28	6,066,125	0.18	USD 1,525,000	United States Treasury Note/Bond, 2.750%, 15/08/42	1,954,859	0.06
USD 4,500,000	United States Treasury Note/Bond, 2.875%, 15/05/28	5,310,703	0.15	USD 1,700,000	United States Treasury Note/Bond, 2.750%, 15/11/42	2,177,594	0.06
USD 3,000,000	United States Treasury Note/Bond, 2.875%, 15/08/28	3,553,125	0.10	USD 1,000,000	United States Treasury Note/Bond, 3.125%, 15/02/43	1,355,625	0.04
USD 315,000	United States Treasury Note/Bond, 5.500%, 15/08/28	439,179	0.01	USD 1,700,000	United States Treasury Note/Bond, 2.875%, 15/05/43	2,220,094	0.06
USD 5,500,000	United States Treasury Note/Bond, 3.125%, 15/11/28	6,649,844	0.19	USD 300,000	United States Treasury Note/Bond, 3.625%, 15/08/43	438,188	0.01
USD 3,000,000	United States Treasury Note/Bond, 2.625%, 15/02/29	3,515,625	0.10	USD 1,675,000	United States Treasury Note/Bond, 3.750%, 15/11/43	2,493,133	0.07
USD 1,000,000	United States Treasury Note/Bond, 5.250%, 15/02/29	1,394,219	0.04	USD 750,000	United States Treasury Note/Bond, 3.625%, 15/02/44	1,097,930	0.03
USD 2,000,000	United States Treasury Note/Bond, 2.375%, 15/05/29	2,308,125	0.07	USD 1,500,000	United States Treasury Note/Bond, 3.375%, 15/05/44	2,121,562	0.06
USD 2,500,000	United States Treasury Note/Bond, 1.625%, 15/08/29	2,727,734	0.08	USD 1,750,000	United States Treasury Note/Bond, 3.000%, 15/11/44	2,343,086	0.07
USD 3,000,000	United States Treasury Note/Bond, 1.750%, 15/11/29	3,312,187	0.10	USD 1,350,000	United States Treasury Note/Bond, 2.500%, 15/02/45	1,664,930	0.05
USD 200,000	United States Treasury Note/Bond, 6.250%, 15/05/30	307,969	0.01	USD 1,000,000	United States Treasury Note/Bond, 3.000%, 15/05/45	1,342,656	0.04



## Schedule of Investments *(continued)*

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net 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 - 59.24% <i>(continued)</i>				Government Bonds - 59.24% <i>(continued)</i>			
United States <i>(continued)</i>				Uruguay			
USD 750,000	United States Treasury Note/Bond, 2.875%, 15/08/45	988,125	0.03	USD 200,000	Uruguay Government International Bond, 4.375%, 27/10/27	228,600	0.00
USD 1,815,000	United States Treasury Note/Bond, 3.000%, 15/11/45	2,446,280	0.07	USD 230,000	Uruguay Government International Bond, 4.375%, 23/01/31	269,238	0.01
USD 2,000,000	United States Treasury Note/Bond, 2.500%, 15/02/46	2,476,875	0.07	USD 243,467	Uruguay Government International Bond, 4.125%, 20/11/45	280,759	0.01
USD 2,500,000	United States Treasury Note/Bond, 2.500%, 15/05/46	3,100,781	0.09	USD 200,000	Uruguay Government International Bond, 5.100%, 18/06/50	258,320	0.01
USD 3,000,000	United States Treasury Note/Bond, 2.250%, 15/08/46	3,557,344	0.10				
USD 1,000,000	United States Treasury Note/Bond, 2.875%, 15/11/46	1,329,688	0.04	<u>Total Uruguay</u>		<u>1,036,917</u>	<u>0.03</u>
USD 2,000,000	United States Treasury Note/Bond, 3.000%, 15/05/47	2,725,937	0.08	<u>Total Government Bonds</u>		<u>2,036,867,258</u>	<u>59.24</u>
USD 2,600,000	United States Treasury Note/Bond, 2.750%, 15/08/47	3,397,062	0.10	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	5,101,687	0.15			<u>3,283,122,516</u>	<u>95.49</u>
USD 2,500,000	United States Treasury Note/Bond, 3.000%, 15/02/48	3,422,266	0.10	Other transferable securities			
USD 2,500,000	United States Treasury Note/Bond, 3.125%, 15/05/48	3,503,516	0.10	Asset Backed Obligations - 0.53%			
USD 2,500,000	United States Treasury Note/Bond, 3.000%, 15/08/48	3,437,891	0.10	United States			
USD 2,000,000	United States Treasury Note/Bond, 3.375%, 15/11/48	2,938,437	0.09	USD 3,351,561	FED HM LN PC POOL SD8001, 3.500%, 01/07/49	3,522,363	0.10
USD 2,500,000	United States Treasury Note/Bond, 3.000%, 15/02/49	3,451,562	0.10	USD 4,138,046	FED HM LN PC POOL SD8036, 3.000%, 01/01/50	4,356,827	0.13
USD 2,000,000	United States Treasury Note/Bond, 2.875%, 15/05/49	2,705,625	0.08	USD 10,000,000	FNMA TBA 30 YR 2.5, 2.500%, 14/07/50	10,424,600	0.30
USD 2,000,000	United States Treasury Note/Bond, 2.250%, 15/08/49	2,405,000	0.07	<u>Total United States</u>		<u>18,303,790</u>	<u>0.53</u>
USD 2,500,000	United States Treasury Note/Bond, 2.375%, 15/11/49	3,087,500	0.09	<u>Total Asset Backed Obligations</u>		<u>18,303,790</u>	<u>0.53</u>
USD 5,500,000	United States Treasury Note/Bond, 2.000%, 15/02/50	6,299,219	0.18	Corporate Bonds - 0.63%			
USD 1,500,000	United States Treasury Note/Bond, 1.250%, 15/05/50	1,441,406	0.04	Australia			
USD 50,000	University of California, 3.063%, 01/07/25	54,737	0.00	AUD 300,000	Commonwealth Bank of Australia, 3.250%, 31/03/22	216,334	0.01
USD 300,000	University of California, 3.349%, 01/07/29	343,869	0.01	AUD 200,000	Qantas Airways Ltd, 2.950%, 27/11/29	123,075	0.00
USD 100,000	University of California, 4.858%, 15/05/12	140,159	0.00	<u>Total Australia</u>		<u>339,409</u>	<u>0.01</u>
USD 50,000	University of California, 4.767%, 15/05/15	67,835	0.00	British Virgin Islands			
USD 100,000	University of Texas System, 3.354%, 15/08/47	119,382	0.00	USD 200,000	CNPC General Capital Ltd, 3.950%, 19/04/22	209,368	0.01
<u>Total United States</u>		<u>512,487,750</u>	<u>14.91</u>	<u>Total British Virgin Islands</u>		<u>209,368</u>	<u>0.01</u>
				Canada			
				CAD 300,000	407 International Inc, 3.720%, 11/05/48	267,388	0.01
				CAD 100,000	407 International Inc, 3.980%, 11/09/52	94,037	0.00
				CAD 200,000	55 Ontario School Board Trust, 5.900%, 02/06/33	213,803	0.01
				CAD 200,000	Alimentation Couche-Tard Inc, 3.056%, 26/07/24	154,640	0.00
				CAD 300,000	AltaLink LP, 2.747%, 29/05/26	237,912	0.01
				CAD 300,000	Bank of Montreal, 2.270%, 11/07/22	226,222	0.01
				CAD 500,000	Bank of Montreal, 2.280%, 29/07/24	379,688	0.01
				CAD 100,000	Bank of Montreal, 2.700%, 11/09/24	78,071	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (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 100,000	Bank of Montreal, 3.320%, 01/06/26	74,783	0.00	CAD 400,000	Daimler Canada Finance Inc, 2.540%, 21/08/23	296,223	0.01
CAD 200,000	Bank of Montreal, 2.700%, 09/12/26	159,709	0.00	CAD 200,000	Enbridge Gas Inc, 2.880%, 22/11/27	160,142	0.00
CAD 200,000	Bank of Montreal, 3.190%, 01/03/28	165,700	0.01	CAD 200,000	Enbridge Gas Inc, 4.950%, 22/11/50	219,153	0.01
CAD 200,000	Bank of Nova Scotia, 1.900%, 02/12/21	149,269	0.00	CAD 50,000	Enbridge Inc, 3.190%, 05/12/22	38,127	0.00
CAD 300,000	Bank of Nova Scotia, 1.830%, 27/04/22	223,976	0.01	CAD 300,000	Enbridge Inc, 2.990%, 03/10/29	230,192	0.01
CAD 300,000	Bank of Nova Scotia, 2.980%, 17/04/23	232,222	0.01	CAD 200,000	Enbridge Inc, 4.570%, 11/03/44	167,507	0.01
CAD 100,000	Bank of Nova Scotia, 2.290%, 28/06/24	76,772	0.00	CAD 300,000	Enbridge Pipelines Inc, 4.550%, 17/08/43	258,665	0.01
CAD 100,000	Bank of Nova Scotia, 2.490%, 23/09/24	76,587	0.00	CAD 300,000	EPCOR Utilities Inc, 3.554%, 27/11/47	260,575	0.01
CAD 300,000	Bank of Nova Scotia, 2.620%, 02/12/26	238,531	0.01	CAD 300,000	Fairfax Financial Holdings Ltd, 4.250%, 06/12/27	227,524	0.01
CAD 200,000	bcIMC Realty Corp, 2.150%, 11/08/22	150,112	0.00	CAD 300,000	Federation des Caisses Desjardins du Quebec, 2.091%, 17/01/22	224,410	0.01
CAD 100,000	Bell Canada Inc, 3.000%, 03/10/22	76,257	0.00	CAD 100,000	First Capital Real Estate Investment Trust, 3.456%, 22/01/27	71,499	0.00
CAD 100,000	Bell Canada Inc, 3.350%, 22/03/23	77,128	0.00	CAD 300,000	FortisBC Energy Inc, 2.820%, 09/08/49	231,588	0.01
CAD 200,000	Bell Canada Inc, 4.700%, 11/09/23	160,885	0.01	CAD 300,000	Greater Toronto Airports Authority, 2.730%, 03/04/29	236,548	0.01
CAD 300,000	Bell Canada Inc, 3.600%, 29/09/27	244,280	0.01	CAD 200,000	H&R Real Estate Investment Trust, 3.416%, 23/01/23	146,859	0.00
CAD 200,000	Bell Canada Inc, 4.450%, 27/02/47	176,891	0.01	CAD 300,000	Honda Canada Finance Inc, 3.444%, 23/05/25	238,672	0.01
CAD 100,000	British Columbia Ferry Services Inc, 4.289%, 28/04/44	95,461	0.00	CAD 200,000	HSBC Bank Canada, 2.170%, 29/06/22	149,398	0.00
CAD 50,000	Brookfield Asset Management Inc, 4.540%, 31/03/23	39,353	0.00	CAD 100,000	HSBC Bank Canada, 2.253%, 15/09/22	74,777	0.00
CAD 200,000	Brookfield Asset Management Inc, 3.800%, 16/03/27	157,423	0.00	CAD 200,000	HSBC Bank Canada, 2.542%, 31/01/23	150,944	0.00
CAD 200,000	Canadian Imperial Bank of Commerce, 1.640%, 12/07/21	148,294	0.00	CAD 100,000	Hydro One Inc, 2.540%, 05/04/24	77,157	0.00
CAD 400,000	Canadian Imperial Bank of Commerce, 2.040%, 21/03/22	299,445	0.01	CAD 300,000	Hydro One Inc, 2.770%, 24/02/26	236,852	0.01
CAD 200,000	Canadian Imperial Bank of Commerce, 2.300%, 11/07/22	151,088	0.00	CAD 100,000	Hydro One Inc, 6.590%, 22/04/43	123,706	0.00
CAD 100,000	Canadian Imperial Bank of Commerce, 2.350%, 28/08/24	76,065	0.00	CAD 100,000	Hydro One Inc, 3.720%, 18/11/47	89,785	0.00
CAD 200,000	Canadian Imperial Bank of Commerce, 3.300%, 26/05/25	161,557	0.01	CAD 300,000	John Deere Canada Funding Inc, 3.020%, 13/07/23	232,850	0.01
CAD 200,000	Canadian National Railway Co, 2.800%, 22/09/25	157,254	0.00	CAD 200,000	Loblaw Cos Ltd, 4.860%, 12/09/23	162,060	0.01
CAD 300,000	Canadian Western Bank, 2.606%, 30/01/25	221,502	0.01	CAD 200,000	Manulife Financial Corp, 3.049%, 20/08/29	154,151	0.00
CAD 50,000	Capital Desjardins Inc, 4.954%, 15/12/26	38,562	0.00	CAD 100,000	National Bank of Canada, 2.983%, 04/03/24	77,661	0.00
CAD 200,000	Choice Properties Real Estate Investment Trust, 3.556%, 09/09/24	155,489	0.00	CAD 300,000	National Bank of Canada, 3.183%, 01/02/28	227,681	0.01
CAD 200,000	CU Inc, 3.763%, 19/11/46	178,361	0.01	CAD 200,000	North West Redwater Partnership Via NWR Financing Co Ltd, 3.650%, 01/06/35	157,602	0.00
CAD 300,000	CU Inc, 3.548%, 22/11/47	260,747	0.01	CAD 100,000	North West Redwater Partnership Via NWR Financing Co Ltd, 4.350%, 10/01/39	84,857	0.00
				CAD 300,000	Nova Scotia Power Inc, 3.612%, 01/05/45	251,698	0.01
				CAD 300,000	OMERS Realty Corp, 3.331%, 05/06/25	240,231	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (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)				Chile			
CAD 300,000	Pembina Pipeline Corp, 2.990%, 22/01/24	228,405	0.01	USD 300,000	Corp Nacional del Cobre de Chile, 3.150%, 14/01/30	312,657	0.01
CAD 300,000	Pembina Pipeline Corp, 3.310%, 01/02/30	230,496	0.01	<b>Total Chile</b>			
CAD 100,000	Pembina Pipeline Corp, 4.540%, 03/04/49	80,000	0.00	Germany			
CAD 200,000	RioCan Real Estate Investment Trust, 3.209%, 29/09/23	149,677	0.00	EUR 100,000	Santander Consumer Bank, 0.250%, 15/10/24	110,371	0.00
CAD 100,000	Rogers Communications Inc, 4.000%, 06/06/22	77,514	0.00	<b>Total Germany</b>			
CAD 300,000	Rogers Communications Inc, 4.000%, 13/03/24	240,141	0.01	Luxembourg			
CAD 200,000	Royal Bank of Canada, 1.583%, 13/09/21	148,261	0.00	EUR 100,000	DH Europe Finance, 0.200%, 18/03/26	110,502	0.00
CAD 300,000	Royal Bank of Canada, 2.000%, 21/03/22	224,471	0.01	EUR 100,000	DH Europe Finance, 1.800%, 18/09/49	107,972	0.00
CAD 200,000	Royal Bank of Canada, 2.949%, 01/05/23	154,789	0.00	EUR 200,000	EFSS, zero coupon, 24/04/23	228,309	0.01
CAD 500,000	Royal Bank of Canada, 3.296%, 26/09/23	390,492	0.01	<b>Total Luxembourg</b>			
CAD 300,000	Royal Bank of Canada, 2.352%, 02/07/24	228,738	0.01	Netherlands			
CAD 200,000	Shaw Communications Inc, 3.800%, 01/03/27	160,665	0.01	AUD 300,000	BNG Bank NV, 3.500%, 19/07/27	238,045	0.01
CAD 200,000	SmartCentres REIT, 3.526%, 20/12/29	149,885	0.00	<b>Total Netherlands</b>			
CAD 300,000	Sun Life Financial Inc, 4.570%, 23/08/21	229,348	0.01	Spain			
CAD 500,000	Suncor Energy Inc, 3.100%, 24/05/29	380,268	0.01	EUR 100,000	Telefonica Emisiones SAU, 1.807%, 21/05/32	118,235	0.00
CAD 50,000	TD Capital Trust IV, 6.631%, 30/06/08	38,444	0.00	<b>Total Spain</b>			
CAD 200,000	TELUS Corp, 3.350%, 01/04/24	156,570	0.00	Supranationals			
CAD 200,000	TELUS Corp, 3.300%, 02/05/29	160,700	0.01	AUD 200,000	African Development Bank, 3.300%, 27/07/27	155,947	0.01
CAD 300,000	TELUS Corp, 4.700%, 06/03/48	270,531	0.01	<b>Total Supranationals</b>			
CAD 100,000	Teranet Holdings LP, 5.754%, 17/12/40	80,172	0.00	Sweden			
CAD 200,000	Toronto-Dominion Bank, 1.994%, 23/03/22	149,695	0.00	SEK 4,000,000	Swedbank Hypotek AB, 1.000%, 20/12/23	442,202	0.01
CAD 300,000	Toronto-Dominion Bank, 3.005%, 30/05/23	232,921	0.01	<b>Total Sweden</b>			
CAD 300,000	Toronto-Dominion Bank, 3.589%, 14/09/28	232,760	0.01	United Kingdom			
CAD 200,000	Toronto-Dominion Bank, 3.224%, 25/07/29	154,617	0.00	GBP 100,000	Prudential PLC, 5.625%, 20/10/51	133,376	0.00
CAD 500,000	Toronto-Dominion Bank, 3.105%, 22/04/30	386,222	0.01	<b>Total United Kingdom</b>			
CAD 100,000	TransCanada PipeLines Ltd, 3.650%, 15/11/21	75,758	0.00	United States			
CAD 100,000	TransCanada PipeLines Ltd, 4.350%, 06/06/46	83,052	0.00	EUR 100,000	AbbVie Inc, 1.250%, 01/06/24	114,806	0.00
CAD 300,000	TransCanada PipeLines Ltd, 4.180%, 03/07/48	243,943	0.01	EUR 100,000	AbbVie Inc, 2.625%, 15/11/28	127,265	0.00
CAD 300,000	VW Credit Canada Inc, 2.850%, 26/09/24	225,793	0.01	CAD 200,000	Anheuser-Busch InBev Finance Inc, 2.600%, 15/05/24	151,364	0.01
<b>Total Canada</b>				EUR 200,000	AT&T Inc, 2.350%, 05/09/29	244,831	0.01
		17,138,886	0.50	EUR 100,000	AT&T Inc, 1.800%, 14/09/39	105,237	0.00
				CAD 200,000	Bank of America Corp, 2.604%, 15/03/23	150,032	0.01
				CAD 100,000	Bank of America Corp, 2.932%, 25/04/25	76,816	0.00
				EUR 100,000	Fedex Corp, 1.300%, 05/08/31	107,105	0.00
				EUR 100,000	Illinois Tool Works Inc, 0.250%, 05/12/24	112,323	0.00
				CAD 50,000	Manulife Finance Delaware LP, 5.059%, 15/12/41	43,240	0.00
				CAD 200,000	Mondelez International Inc, 3.250%, 07/03/25	156,376	0.01
				CAD 200,000	Morgan Stanley, 3.000%, 07/02/24	154,206	0.01
				EUR 100,000	Philip Morris International Inc, 0.800%, 01/08/31	106,762	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (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)				Government Bonds - 1.79% (continued)			
United States (continued)				Canada (continued)			
EUR 100,000	Verizon Communications, 1.500%, 19/09/39	109,778	0.00	CAD 200,000	City of Montreal Canada, 3.000%, 01/09/25	161,238	0.00
CAD 300,000	Wells Fargo & Co, 2.975%, 19/05/26	231,097	0.01	CAD 300,000	City of Montreal Canada, 3.500%, 01/12/38	264,148	0.01
<b>Total United States</b>		<b>1,991,238</b>	<b>0.06</b>	CAD 200,000	City of Toronto Canada, 3.400%, 21/05/24	161,207	0.00
<b>Total Corporate Bonds</b>		<b>21,636,517</b>	<b>0.63</b>	CAD 300,000	City of Toronto Canada, 2.800%, 22/11/49	243,396	0.01
Government Bonds - 1.79%				CAD 500,000	CPPIB Capital Inc, 1.950%, 30/09/29	387,790	0.01
Australia				USD 50,000	Hydro-Quebec, 8.400%, 15/01/22	56,130	0.00
AUD 100,000	New South Wales Treasury Corp, 1.000%, 08/02/24	70,020	0.00	CAD 200,000	Hydro-Quebec, 6.000%, 15/08/31	215,924	0.01
AUD 500,000	New South Wales Treasury Corp, 1.250%, 20/03/25	353,617	0.01	CAD 300,000	Hydro-Quebec, 5.000%, 15/02/45	349,544	0.01
AUD 600,000	New South Wales Treasury Corp, 3.000%, 20/05/27	469,368	0.01	CAD 300,000	Hydro-Quebec, 5.000%, 15/02/50	371,526	0.01
AUD 250,000	New South Wales Treasury Corp, 3.000%, 15/11/28	197,872	0.01	CAD 600,000	Hydro-Quebec, 4.000%, 15/02/55	672,410	0.02
AUD 400,000	New South Wales Treasury Corp, 3.000%, 20/04/29	316,583	0.01	CAD 300,000	Labrador-Island Link Funding Trust, 3.760%, 01/06/33	280,859	0.01
AUD 400,000	Northern Territory Treasury Corp, 2.750%, 21/10/24	298,503	0.01	CAD 100,000	Municipal Finance Authority of British Columbia, 2.500%, 19/04/26	79,354	0.00
AUD 250,000	South Australian Government Financing Authority, 3.000%, 24/05/28	195,849	0.01	CAD 300,000	Municipal Finance Authority of British Columbia, 3.050%, 23/10/28	249,590	0.01
AUD 300,000	Tasmanian Public Finance Corp, 3.250%, 24/01/28	236,822	0.01	CAD 200,000	Ontario Electricity Financial Corp, 8.250%, 22/06/26	207,508	0.01
AUD 200,000	Western Australian Treasury Corp, 3.250%, 20/07/28	160,425	0.00	CAD 300,000	Province of Alberta Canada, 1.600%, 01/09/22	225,639	0.01
AUD 550,000	Western Australian Treasury Corp, 2.750%, 24/07/29	427,058	0.01	CAD 400,000	Province of Alberta Canada, 2.650%, 01/09/23	312,006	0.01
<b>Total Australia</b>		<b>2,726,117</b>	<b>0.08</b>	CAD 200,000	Province of Alberta Canada, 3.100%, 01/06/24	159,784	0.00
Canada				CAD 200,000	Province of Alberta Canada, 2.200%, 01/06/26	156,026	0.00
CAD 200,000	Canada Post Corp, 4.360%, 16/07/40	210,216	0.01	CAD 200,000	Province of Alberta Canada, 2.550%, 01/06/27	159,395	0.00
CAD 700,000	Canadian Government Bond, 1.500%, 01/08/21	521,073	0.02	CAD 200,000	Province of Alberta Canada, 2.900%, 01/12/28	164,292	0.00
CAD 1,100,000	Canadian Government Bond, 0.500%, 01/03/22	811,133	0.02	CAD 200,000	Province of Alberta Canada, 2.900%, 20/09/29	164,479	0.00
CAD 1,400,000	Canadian Government Bond, 1.000%, 01/09/22	1,044,079	0.03	CAD 400,000	Province of Alberta Canada, 3.450%, 01/12/43	358,050	0.01
CAD 900,000	Canadian Government Bond, 2.000%, 01/09/23	696,053	0.02	CAD 200,000	Province of Alberta Canada, 3.300%, 01/12/46	177,736	0.01
CAD 300,000	Canadian Government Bond, 1.250%, 01/09/24	230,888	0.01	CAD 300,000	Province of Alberta Canada, 3.050%, 01/12/48	257,927	0.01
CAD 600,000	Canadian Government Bond, 1.250%, 01/03/25	458,890	0.01	CAD 200,000	Province of Alberta Canada, 3.100%, 01/06/50	175,924	0.00
CAD 1,600,000	Canadian Government Bond, 2.250%, 01/06/29	1,356,429	0.04	CAD 200,000	Province of British Columbia Canada, 2.850%, 18/06/25	161,554	0.00
CAD 900,000	Canadian Government Bond, 1.500%, 01/06/30	706,916	0.02	CAD 400,000	Province of British Columbia Canada, 2.550%, 18/06/27	323,436	0.01
CAD 805,000	Canadian Government Bond, 2.750%, 01/12/48	848,264	0.02	CAD 700,000	Province of British Columbia Canada, 2.950%, 18/12/28	587,527	0.02
CAD 700,000	Canadian Government Bond, 2.000%, 01/12/51	653,883	0.02	CAD 250,000	Province of British Columbia Canada, 3.200%, 18/06/44	228,812	0.01
CAD 1,000,000	Canadian When Issued Government Bond, 0.500%, 01/09/25	739,229	0.02	CAD 500,000	Province of British Columbia Canada, 2.800%, 18/06/48	439,791	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (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)			
Government Bonds - 1.79% (continued)				Government Bonds - 1.79% (continued)			
Canada (continued)				Canada (continued)			
CAD 200,000	Province of British Columbia Canada, 2.950%, 18/06/50	184,007	0.01	CAD 700,000	Province of Ontario Canada, 4.650%, 02/06/41	756,267	0.02
CAD 200,000	Province of Manitoba Canada, 4.400%, 05/09/25	172,711	0.00	CAD 900,000	Province of Ontario Canada, 2.900%, 02/12/46	789,350	0.02
CAD 400,000	Province of Manitoba Canada, 2.600%, 02/06/27	321,803	0.01	CAD 200,000	Province of Ontario Canada, 2.800%, 02/06/48	174,543	0.00
CAD 500,000	Province of Manitoba Canada, 3.000%, 02/06/28	414,684	0.01	CAD 800,000	Province of Ontario Canada, 2.900%, 02/06/49	713,504	0.02
CAD 200,000	Province of Manitoba Canada, 4.600%, 05/03/38	203,408	0.01	CAD 600,000	Province of Ontario Canada, 2.650%, 02/12/50	517,789	0.01
CAD 200,000	Province of Manitoba Canada, 3.350%, 05/03/43	178,881	0.01	CAD 500,000	Province of Quebec Canada, 4.250%, 01/12/21	387,203	0.01
CAD 200,000	Province of Manitoba Canada, 4.050%, 05/09/45	200,821	0.01	USD 50,000	Province of Quebec Canada, 7.125%, 09/02/24	61,346	0.00
CAD 400,000	Province of Manitoba Canada, 3.400%, 05/09/48	372,443	0.01	CAD 300,000	Province of Quebec Canada, 3.750%, 01/09/24	247,780	0.01
CAD 400,000	Province of New Brunswick Canada, 1.550%, 04/05/22	299,636	0.01	CAD 900,000	Province of Quebec Canada, 2.750%, 01/09/25	724,744	0.02
CAD 400,000	Province of New Brunswick Canada, 3.100%, 14/08/28	334,156	0.01	CAD 200,000	Province of Quebec Canada, 2.500%, 01/09/26	160,364	0.00
CAD 100,000	Province of New Brunswick Canada, 5.650%, 27/12/28	98,334	0.00	CAD 400,000	Province of Quebec Canada, 2.750%, 01/09/27	327,627	0.01
CAD 200,000	Province of New Brunswick Canada, 3.100%, 14/08/48	175,705	0.00	CAD 500,000	Province of Quebec Canada, 2.750%, 01/09/28	412,104	0.01
CAD 200,000	Province of Newfoundland and Labrador Canada, 3.000%, 02/06/26	160,880	0.00	CAD 300,000	Province of Quebec Canada, 1.900%, 01/09/30	232,822	0.01
CAD 300,000	Province of Newfoundland and Labrador Canada, 2.850%, 02/06/28	240,366	0.01	CAD 1,000,000	Province of Quebec Canada, 3.500%, 01/12/48	988,253	0.03
CAD 100,000	Province of Newfoundland and Labrador Canada, 5.600%, 17/10/33	102,512	0.00	CAD 300,000	Province of Quebec Canada, 3.100%, 01/12/51	284,242	0.01
CAD 100,000	Province of Newfoundland and Labrador Canada, 3.700%, 17/10/48	88,992	0.00	CAD 300,000	Province of Saskatchewan Canada, 3.200%, 03/06/24	241,088	0.01
CAD 200,000	Province of Nova Scotia Canada, 4.400%, 01/06/42	207,486	0.01	CAD 200,000	Province of Saskatchewan Canada, 3.900%, 02/06/45	195,333	0.01
CAD 200,000	Province of Nova Scotia Canada, 3.450%, 01/06/45	185,435	0.01	CAD 200,000	Province of Saskatchewan Canada, 3.300%, 02/06/48	181,919	0.01
CAD 200,000	Province of Nova Scotia Canada, 3.150%, 01/12/51	184,885	0.01	CAD 200,000	Province of Saskatchewan Canada, 3.100%, 02/06/50	178,759	0.01
CAD 700,000	Province of Ontario Canada, 2.600%, 08/09/23	546,560	0.02	CAD 300,000	Province of Saskatchewan Canada, 2.950%, 02/06/58	267,705	0.01
CAD 800,000	Province of Ontario Canada, 3.500%, 02/06/24	650,890	0.02	CAD 200,000	PSP Capital Inc, 1.730%, 21/06/22	150,542	0.00
CAD 800,000	Province of Ontario Canada, 2.300%, 08/09/24	625,192	0.02	CAD 200,000	PSP Capital Inc, 3.000%, 05/11/25	162,856	0.00
CAD 700,000	Province of Ontario Canada, 2.600%, 02/06/25	557,584	0.02	CAD 100,000	Regional Municipality of York, 2.500%, 02/06/26	79,057	0.00
AUD 300,000	Province of Ontario Canada, 3.500%, 27/01/27	234,663	0.01				
CAD 300,000	Province of Ontario Canada, 2.600%, 02/06/27	242,456	0.01	<b>Total Canada</b>		<b>31,910,807</b>	<b>0.93</b>
CAD 500,000	Province of Ontario Canada, 2.900%, 02/06/28	414,314	0.01	<b>Italy</b>			
CAD 300,000	Province of Ontario Canada, 2.700%, 02/06/29	246,751	0.01	EUR 1,000,000	Buoni Poliennali Del Tes, 0.350%, 01/02/25	1,111,099	0.03
				<b>Total Italy</b>		<b>1,111,099</b>	<b>0.03</b>

## Schedule of Investments (continued)

as at 30 June 2020 (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)			
Government Bonds - 1.79% (continued)				Government Bonds - 1.79% (continued)			
Japan				Malaysia (continued)			
JPY 200,000,000	Japan Expressway Holding and Debt Repayment Agency, 0.791%, 31/10/22	1,888,381	0.05	MYR 3,500,000	Malaysia Government Investment Issue, 4.444%, 22/05/24	875,801	0.03
JPY 200,000,000	Japan Expressway Holding and Debt Repayment Agency, 0.747%, 31/01/24	1,904,324	0.06	MYR 2,500,000	Malaysia Government Investment Issue, 4.130%, 09/07/29	636,179	0.02
JPY 200,000,000	Japan Expressway Holding and Debt Repayment Agency, 0.645%, 29/03/24	1,899,523	0.06	MYR 3,000,000	Malaysia Government Investment Issue, 4.119%, 30/11/34	755,272	0.02
JPY 200,000,000	Japan Finance Organization for Municipalities, 0.911%, 14/07/23	1,905,918	0.06	<b>Total Malaysia</b>		<b>9,952,226</b>	<b>0.29</b>
JPY 200,000,000	Major Joint Local Government Bond, 0.660%, 23/02/24	1,896,872	0.05	Morocco			
JPY 200,000,000	Major Joint Local Government Bond, 0.660%, 25/03/24	1,897,873	0.05	EUR 200,000	Kingdom Of Morocco, 1.500%, 27/11/31	209,153	0.01
<b>Total Japan</b>		<b>11,392,891</b>	<b>0.33</b>	<b>Total Morocco</b>		<b>209,153</b>	<b>0.01</b>
Korea				Netherlands			
USD 100,000	Export-Import Bank of Korea, 2.375%, 21/04/27	105,649	0.00	AUD 300,000	BNG Bank NV, 3.300%, 26/04/29	240,044	0.01
<b>Total Korea</b>		<b>105,649</b>	<b>0.00</b>	<b>Total Netherlands</b>		<b>240,044</b>	<b>0.01</b>
Malaysia				New Zealand			
MYR 3,900,000	Malaysia Government Bond, 4.048%, 30/09/21	932,259	0.03	NZD 300,000	New Zealand Government Bond, 3.000%, 20/04/29	229,073	0.00
MYR 3,200,000	Malaysia Government Bond, 3.882%, 10/03/22	768,127	0.02	NZD 300,000	New Zealand Government Bond, 2.750%, 15/04/37	236,999	0.01
MYR 500,000	Malaysia Government Bond, 3.418%, 15/08/22	119,575	0.00	<b>Total New Zealand</b>		<b>466,072</b>	<b>0.01</b>
MYR 1,300,000	Malaysia Government Bond, 3.480%, 15/03/23	313,056	0.01	Romania			
MYR 700,000	Malaysia Government Bond, 3.882%, 14/03/25	173,280	0.00	EUR 200,000	Romania Government Bond, 1.000%, 13/12/23	220,207	0.01
MYR 3,000,000	Malaysia Government Bond, 3.955%, 15/09/25	750,427	0.02	<b>Total Romania</b>		<b>220,207</b>	<b>0.01</b>
MYR 3,500,000	Malaysia Government Bond, 3.900%, 30/11/26	873,701	0.03	United States			
MYR 3,000,000	Malaysia Government Bond, 3.899%, 16/11/27	749,580	0.02	USD 300,000	New Jersey Transportation Trust Fund Authority, 4.081%, 15/06/39	284,859	0.01
MYR 2,500,000	Malaysia Government Bond, 3.885%, 15/08/29	631,079	0.02	USD 300,000	New Jersey Transportation Trust Fund Authority, 4.131%, 15/06/42	279,912	0.01
MYR 3,600,000	Malaysia Government Bond, 4.254%, 31/05/35	912,930	0.03	USD 2,500,000	United States Treasury Note/Bond, 1.750%, 31/12/24	2,666,406	0.07
MYR 2,550,000	Malaysia Government Bond, 4.762%, 07/04/37	684,209	0.02	<b>Total United States</b>		<b>3,231,177</b>	<b>0.09</b>
MYR 3,000,000	Malaysia Government Bond, 4.736%, 15/03/46	776,751	0.02	<b>Total Government Bonds</b>		<b>61,565,442</b>	<b>1.79</b>
				Common and Preferred Stocks - 0.00%			
				United States			
				USD 73,800	BNP Paribas SA	73,800	0.00
				<b>Total United States</b>		<b>73,800</b>	<b>0.00</b>
				<b>Total Common and Preferred Stocks</b>		<b>73,800</b>	<b>0.00</b>
				<b>Total Other transferable securities</b>		<b>101,579,549</b>	<b>2.95</b>
				<b>TOTAL INVESTMENTS</b>		<b>3,384,702,065</b>	<b>98.44</b>

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

### Derivatives

Forward Foreign Exchange Contracts Hedge – 0.14%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought AUD / Sold CHF, due 06/07/20	Westpac Banking Corporation	244,000	158,602	600	0.00
Bought AUD / Sold EUR, due 06/07/20	Westpac Banking Corporation	6,242,000	3,805,239	23,557	0.00
Bought AUD / Sold GBP, due 05/08/20	Westpac Banking Corporation	1,123,000	620,929	5,932	0.00
Bought AUD / Sold USD, due 06/07/20	Westpac Banking Corporation	2,551,000	1,754,251	2,170	0.00
Bought CAD / Sold CHF, due 06/07/20	Westpac Banking Corporation	510,000	353,123	1,742	0.00
Bought CAD / Sold EUR, due 06/07/20	Westpac Banking Corporation	12,720,000	8,257,327	64,313	0.00
Bought CAD / Sold GBP, due 06/07/20	Westpac Banking Corporation	72,797,000	43,228,622	34,506	0.00
Bought CAD / Sold GBP, due 05/08/20	Westpac Banking Corporation	2,239,000	1,321,802	10,474	0.00
Bought CAD / Sold USD, due 06/07/20	Westpac Banking Corporation	5,156,000	3,775,749	9,893	0.00
Bought CHF / Sold CAD, due 06/07/20	Merrill Lynch International	352,029	500,000	4,445	0.00
Bought CHF / Sold CAD, due 06/07/20	Westpac Banking Corporation	7,003	10,000	49	0.00
Bought CHF / Sold CNH, due 06/07/20	BNP Paribas SA	630,719	4,678,000	3,974	0.00
Bought CHF / Sold CNH, due 06/07/20	Westpac Banking Corporation	12,880	96,000	15	0.00
Bought CHF / Sold DKK, due 06/07/20	BNP Paribas SA	26,337	184,000	68	0.00
Bought CHF / Sold DKK, due 05/08/20	Westpac Banking Corporation	26,310	184,000	48	0.00
Bought CHF / Sold EUR, due 06/07/20	Goldman Sachs International	1,570,695	1,471,500	4,969	0.00
Bought CHF / Sold EUR, due 06/07/20	UBS AG London	1,570,032	1,471,500	4,268	0.00
Bought CHF / Sold EUR, due 06/07/20	Westpac Banking Corporation	1,824,001	1,711,652	2,577	0.00
Bought CHF / Sold EUR, due 05/08/20	Barclays Bank PLC	1,559,191	1,462,500	3,320	0.00
Bought CHF / Sold EUR, due 05/08/20	Merrill Lynch International	1,557,950	1,462,500	2,009	0.00
Bought CHF / Sold GBP, due 06/07/20	BNP Paribas SA	6,018	5,000	174	0.00
Bought CHF / Sold GBP, due 06/07/20	Goldman Sachs International	639,534	539,000	9,004	0.00
Bought CHF / Sold HUF, due 06/07/20	BNP Paribas SA	3,378	1,109,000	51	0.00
Bought CHF / Sold IDR, due 05/08/20	JPMorgan Chase Bank NA London	40,380	611,678,000	1	0.00
Bought CHF / Sold ILS, due 06/07/20	BNP Paribas SA	10,764	39,000	91	0.00
Bought CHF / Sold ILS, due 05/08/20	Westpac Banking Corporation	10,730	39,000	57	0.00
Bought CHF / Sold JPY, due 06/07/20	Barclays Bank PLC	1,027,697	114,189,000	26,225	0.00
Bought CHF / Sold JPY, due 06/07/20	Citibank NA	1,027,421	114,189,000	25,933	0.00
Bought CHF / Sold JPY, due 06/07/20	Westpac Banking Corporation	41,276	4,636,000	592	0.00
Bought CHF / Sold JPY, due 05/08/20	BNP Paribas SA	989,415	112,323,000	3,653	0.00
Bought CHF / Sold JPY, due 05/08/20	JPMorgan Chase Bank NA London	989,619	112,323,000	3,868	0.00
Bought CHF / Sold MXN, due 06/07/20	Merrill Lynch International	30,580	708,000	1,651	0.00
Bought CHF / Sold MXN, due 05/08/20	Westpac Banking Corporation	28,889	708,000	18	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.14% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold MYR, due 06/07/20	Goldman Sachs International	39,433	178,000	88	0.00
Bought CHF / Sold PLN, due 06/07/20	BNP Paribas SA	23,617	98,000	152	0.00
Bought CHF / Sold RUB, due 06/07/20	UBS AG London	6,955	514,000	130	0.00
Bought CHF / Sold RUB, due 05/08/20	UBS AG London	6,993	514,000	202	0.00
Bought CHF / Sold SGD, due 06/07/20	BNP Paribas SA	23,207	34,000	123	0.00
Bought CHF / Sold USD, due 06/07/20	Barclays Bank PLC	1,994,073	2,056,666	48,014	0.00
Bought CHF / Sold USD, due 06/07/20	Citibank NA	1,996,626	2,056,666	50,708	0.00
Bought CHF / Sold USD, due 06/07/20	UBS AG London	1,992,932	2,056,668	46,808	0.00
Bought CNH / Sold CHF, due 06/07/20	Westpac Banking Corporation	4,774,000	638,007	1,913	0.00
Bought CNH / Sold EUR, due 06/07/20	Royal Bank of Canada	118,870,000	14,897,297	81,580	0.00
Bought CNH / Sold GBP, due 06/07/20	Westpac Banking Corporation	10,042,000	1,130,961	23,050	0.00
Bought CNH / Sold GBP, due 05/08/20	Westpac Banking Corporation	20,390,000	2,316,790	16,521	0.00
Bought CNH / Sold USD, due 06/07/20	Royal Bank of Canada	47,650,000	6,738,745	1,620	0.00
Bought CZK / Sold CHF, due 07/07/20	Westpac Banking Corporation	132,000	5,231	44	0.00
Bought CZK / Sold EUR, due 07/07/20	Westpac Banking Corporation	4,468,000	166,089	1,795	0.00
Bought CZK / Sold GBP, due 07/07/20	Westpac Banking Corporation	45,188,000	1,539,202	3,091	0.00
Bought CZK / Sold USD, due 07/07/20	Westpac Banking Corporation	2,415,000	101,248	560	0.00
Bought EUR / Sold CAD, due 06/07/20	Barclays Bank PLC	356,171	538,000	5,055	0.00
Bought EUR / Sold CAD, due 06/07/20	Merrill Lynch International	8,037,709	12,182,000	84,013	0.00
Bought EUR / Sold CHF, due 06/07/20	Westpac Banking Corporation	78,000	82,894	121	0.00
Bought EUR / Sold CNH, due 06/07/20	Westpac Banking Corporation	15,002,269	118,870,000	36,329	0.00
Bought EUR / Sold DKK, due 05/08/20	Westpac Banking Corporation	615,953	4,591,000	6	0.00
Bought EUR / Sold GBP, due 06/07/20	BNP Paribas SA	475,363	424,000	10,041	0.00
Bought EUR / Sold GBP, due 06/07/20	Westpac Banking Corporation	7,115,575	6,404,659	78,724	0.00
Bought EUR / Sold GBP, due 05/08/20	Barclays Bank PLC	12,947,000	11,710,859	79,030	0.00
Bought EUR / Sold HUF, due 06/07/20	BNP Paribas SA	140,467	49,202,000	1,874	0.00
Bought EUR / Sold ILS, due 06/07/20	BNP Paribas SA	296,392	1,146,000	1,771	0.00
Bought EUR / Sold ILS, due 05/08/20	Westpac Banking Corporation	295,835	1,146,000	1,115	0.00
Bought EUR / Sold JPY, due 06/07/20	Citibank NA	344,865	40,740,000	9,727	0.00
Bought EUR / Sold JPY, due 06/07/20	Goldman Sachs International	23,359,190	2,771,189,500	550,429	0.02
Bought EUR / Sold JPY, due 06/07/20	Merrill Lynch International	23,361,593	2,771,189,500	553,128	0.02
Bought EUR / Sold JPY, due 06/07/20	Westpac Banking Corporation	2,494,928	301,394,000	8,631	0.00
Bought EUR / Sold JPY, due 05/08/20	HSBC Bank PLC	24,247,886	2,927,631,500	106,199	0.00
Bought EUR / Sold JPY, due 05/08/20	Royal Bank of Canada	24,249,934	2,927,631,500	108,502	0.00
Bought EUR / Sold KRW, due 06/07/20	BNP Paribas SA	3,425,989	4,628,298,000	399	0.00
Bought EUR / Sold MXN, due 06/07/20	Merrill Lynch International	738,889	18,255,000	40,325	0.00



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.14% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold MYR, due 06/07/20	Goldman Sachs International	852,212	4,074,000	6,678	0.00
Bought EUR / Sold PLN, due 06/07/20	BNP Paribas SA	566,252	2,507,000	2,251	0.00
Bought EUR / Sold RUB, due 06/07/20	UBS AG London	422,600	33,089,000	10,467	0.00
Bought EUR / Sold RUB, due 05/08/20	UBS AG London	421,743	33,089,000	11,480	0.00
Bought EUR / Sold SGD, due 06/07/20	BNP Paribas SA	531,520	831,000	1,343	0.00
Bought EUR / Sold USD, due 06/07/20	Barclays Bank PLC	45,448,110	50,074,000	975,201	0.03
Bought EUR / Sold USD, due 06/07/20	BNP Paribas SA	185,956	208,000	874	0.00
Bought EUR / Sold USD, due 06/07/20	Citibank NA	46,448,303	51,177,000	995,659	0.03
Bought EUR / Sold USD, due 06/07/20	UBS AG London	60,631,950	67,168,938	935,381	0.03
Bought EUR / Sold USD, due 06/07/20	Westpac Banking Corporation	7,568,548	8,491,000	10,307	0.00
Bought EUR / Sold USD, due 05/08/20	Westpac Banking Corporation	267,310	300,000	451	0.00
Bought GBP / Sold AUD, due 05/08/20	Westpac Banking Corporation	20,206,011	36,206,000	39,833	0.00
Bought GBP / Sold CHF, due 06/07/20	Westpac Banking Corporation	555,000	646,134	3,801	0.00
Bought GBP / Sold CHF, due 05/08/20	Westpac Banking Corporation	8,752,796	10,176,000	67,348	0.00
Bought GBP / Sold CNH, due 05/08/20	Royal Bank of Canada	79,426,409	693,607,000	199,461	0.01
Bought GBP / Sold DKK, due 05/08/20	Westpac Banking Corporation	3,268,664	26,576,000	32,049	0.00
Bought GBP / Sold EUR, due 06/07/20	HSBC Bank PLC	13,825,000	15,149,556	65,964	0.00
Bought GBP / Sold EUR, due 05/08/20	Goldman Sachs International	53,740,250	58,695,500	443,574	0.01
Bought GBP / Sold EUR, due 05/08/20	HSBC Bank PLC	200,854,104	219,988,000	968,122	0.03
Bought GBP / Sold EUR, due 05/08/20	Royal Bank of Canada	147,248,923	161,292,500	691,476	0.02
Bought GBP / Sold EUR, due 05/08/20	Westpac Banking Corporation	970,398	1,058,000	10,118	0.00
Bought GBP / Sold HKD, due 06/07/20	BNP Paribas SA	5,571	53,000	46	0.00
Bought GBP / Sold HKD, due 05/08/20	Westpac Banking Corporation	5,554	53,000	26	0.00
Bought GBP / Sold HUF, due 06/07/20	BNP Paribas SA	531,982	207,134,000	995	0.00
Bought GBP / Sold HUF, due 05/08/20	Westpac Banking Corporation	532,340	207,134,000	1,762	0.00
Bought GBP / Sold ILS, due 05/08/20	Westpac Banking Corporation	1,816,526	7,676,000	25,266	0.00
Bought GBP / Sold JPY, due 06/07/20	Barclays Bank PLC	124,182,201	16,390,764,000	1,508,727	0.04
Bought GBP / Sold JPY, due 06/07/20	Citibank NA	124,329,468	16,390,764,000	1,690,694	0.06
Bought GBP / Sold JPY, due 05/08/20	BNP Paribas SA	127,741,620	16,881,480,500	1,330,423	0.04
Bought GBP / Sold JPY, due 05/08/20	JPMorgan Chase Bank NA London	127,700,389	16,881,480,500	1,279,465	0.04
Bought GBP / Sold MXN, due 06/07/20	Merrill Lynch International	4,269,551	117,323,000	200,738	0.01
Bought GBP / Sold MXN, due 05/08/20	Westpac Banking Corporation	4,117,666	117,323,000	34,615	0.00
Bought GBP / Sold NOK, due 05/08/20	Westpac Banking Corporation	1,459,977	17,385,000	2,000	0.00
Bought GBP / Sold NZD, due 05/08/20	Westpac Banking Corporation	1,594,560	3,051,000	6,478	0.00
Bought GBP / Sold PLN, due 05/08/20	Westpac Banking Corporation	3,116,360	15,193,000	10,164	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.14% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought GBP / Sold RUB, due 06/07/20	UBS AG London	2,366,121	206,340,000	28,848	0.00
Bought GBP / Sold RUB, due 05/08/20	UBS AG London	2,377,449	206,340,000	53,799	0.00
Bought GBP / Sold SEK, due 05/08/20	Westpac Banking Corporation	6,945,597	79,485,000	48,830	0.00
Bought GBP / Sold SGD, due 05/08/20	Westpac Banking Corporation	2,975,045	5,100,000	20,736	0.00
Bought GBP / Sold USD, due 06/07/20	Barclays Bank PLC	241,525,775	295,836,999	2,599,298	0.08
Bought GBP / Sold USD, due 06/07/20	Citibank NA	241,467,066	295,836,999	2,526,757	0.07
Bought GBP / Sold USD, due 06/07/20	Merrill Lynch International	5,541,000	6,830,612	16,009	0.00
Bought GBP / Sold USD, due 06/07/20	Royal Bank of Canada	241,527,000	295,837,002	2,600,809	0.08
Bought GBP / Sold USD, due 05/08/20	Barclays Bank PLC	249,329,843	307,883,336	256,590	0.01
Bought GBP / Sold USD, due 05/08/20	JPMorgan Chase Bank NA London	249,287,546	307,883,332	204,320	0.01
Bought GBP / Sold USD, due 05/08/20	UBS AG London	249,278,060	307,883,332	192,597	0.01
Bought GBP / Sold USD, due 05/08/20	Westpac Banking Corporation	2,163,116	2,656,000	17,336	0.00
Bought HUF / Sold CHF, due 06/07/20	Westpac Banking Corporation	1,109,000	3,317	13	0.00
Bought HUF / Sold EUR, due 06/07/20	Westpac Banking Corporation	49,202,000	138,065	824	0.00
Bought HUF / Sold USD, due 06/07/20	Westpac Banking Corporation	29,789,000	94,274	117	0.00
Bought IDR / Sold GBP, due 06/07/20	JPMorgan Chase Bank NA London	82,096,748,000	4,632,999	19,748	0.00
Bought JPY / Sold GBP, due 06/07/20	UBS AG London	222,561,000	1,636,107	41,410	0.00
Bought KRW / Sold CHF, due 06/07/20	BNP Paribas SA	201,580,000	158,381	421	0.00
Bought KRW / Sold EUR, due 06/07/20	BNP Paribas SA	4,628,298,000	3,404,608	23,617	0.00
Bought KRW / Sold GBP, due 06/07/20	Merrill Lynch International	16,856,163,000	17,916,052	189,723	0.01
Bought KRW / Sold GBP, due 05/08/20	BNP Paribas SA	858,024,000	575,044	2,718	0.00
Bought MXN / Sold EUR, due 06/07/20	Westpac Banking Corporation	18,255,000	702,253	827	0.00
Bought MYR / Sold EUR, due 06/07/20	Goldman Sachs International	4,074,000	844,090	2,445	0.00
Bought MYR / Sold GBP, due 06/07/20	Goldman Sachs International	21,349,000	3,988,231	53,260	0.00
Bought NOK / Sold CHF, due 06/07/20	Westpac Banking Corporation	59,000	5,765	31	0.00
Bought NOK / Sold EUR, due 06/07/20	Westpac Banking Corporation	2,978,000	272,963	2,098	0.00
Bought NOK / Sold USD, due 06/07/20	Westpac Banking Corporation	1,155,000	119,398	330	0.00
Bought NZD / Sold CHF, due 06/07/20	Westpac Banking Corporation	22,000	13,380	41	0.00
Bought NZD / Sold EUR, due 06/07/20	Westpac Banking Corporation	622,000	354,855	1,836	0.00
Bought NZD / Sold USD, due 06/07/20	Westpac Banking Corporation	229,000	147,344	79	0.00
Bought PLN / Sold CHF, due 06/07/20	Westpac Banking Corporation	98,000	23,389	88	0.00
Bought PLN / Sold EUR, due 06/07/20	Westpac Banking Corporation	2,507,000	561,277	3,337	0.00
Bought PLN / Sold USD, due 06/07/20	Westpac Banking Corporation	1,032,000	260,578	318	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.14% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought SEK / Sold CHF, due 06/07/20	Westpac Banking Corporation	566,000	57,531	32	0.00
Bought SEK / Sold EUR, due 06/07/20	Westpac Banking Corporation	13,772,000	1,313,134	3,308	0.00
Bought SGD / Sold CHF, due 06/07/20	Westpac Banking Corporation	34,000	23,079	13	0.00
Bought SGD / Sold EUR, due 06/07/20	Westpac Banking Corporation	831,000	529,134	1,337	0.00
Bought THB / Sold EUR, due 07/07/20	HSBC Bank PLC	32,305,000	927,558	3,322	0.00
Bought THB / Sold GBP, due 07/07/20	HSBC Bank PLC	206,787,000	5,367,870	57,777	0.00
Bought USD / Sold CAD, due 06/07/20	JPMorgan Chase Bank NA London	131,041	177,000	1,084	0.00
Bought USD / Sold CHF, due 06/07/20	Barclays Bank PLC	2,038,334	1,926,987	4,461	0.00
Bought USD / Sold CHF, due 06/07/20	JPMorgan Chase Bank NA London	2,038,333	1,926,306	5,179	0.00
Bought USD / Sold CHF, due 06/07/20	UBS AG London	2,038,333	1,925,990	5,512	0.00
Bought USD / Sold CHF, due 05/08/20	Westpac Banking Corporation	740,156	699,000	1,728	0.00
Bought USD / Sold DKK, due 05/08/20	Westpac Banking Corporation	309,181	2,042,000	1,252	0.00
Bought USD / Sold EUR, due 06/07/20	Goldman Sachs International	53,341,334	47,350,964	154,769	0.01
Bought USD / Sold EUR, due 06/07/20	JPMorgan Chase Bank NA London	53,341,333	47,377,164	125,338	0.01
Bought USD / Sold EUR, due 06/07/20	UBS AG London	53,341,333	47,380,194	121,935	0.01
Bought USD / Sold EUR, due 05/08/20	JPMorgan Chase Bank NA London	17,107,040	15,184,500	39,976	0.00
Bought USD / Sold EUR, due 05/08/20	UBS AG London	17,105,901	15,184,500	38,837	0.00
Bought USD / Sold GBP, due 06/07/20	Westpac Banking Corporation	14,473,417	11,702,578	13,372	0.00
Bought USD / Sold GBP, due 05/08/20	Westpac Banking Corporation	27,054,000	21,803,780	107,305	0.00
Bought USD / Sold IDR, due 05/08/20	JPMorgan Chase Bank NA London	454,846	6,501,115,000	1,480	0.00
Bought USD / Sold ILS, due 05/08/20	Westpac Banking Corporation	188,781	648,000	1,394	0.00
Bought USD / Sold JPY, due 06/07/20	Goldman Sachs International	10,625,009	1,144,364,500	17,306	0.00
Bought USD / Sold JPY, due 06/07/20	Royal Bank of Canada	10,626,736	1,144,364,500	19,033	0.00
Bought USD / Sold JPY, due 05/08/20	Barclays Bank PLC	10,835,574	1,160,868,500	70,842	0.00
Bought USD / Sold JPY, due 05/08/20	HSBC Bank PLC	10,837,014	1,160,868,500	72,282	0.00
Bought USD / Sold JPY, due 05/08/20	Westpac Banking Corporation	80,028	8,585,000	419	0.00
Bought USD / Sold KRW, due 05/08/20	BNP Paribas SA	1,596,142	1,917,653,000	1,721	0.00
Bought USD / Sold MXN, due 06/07/20	Merrill Lynch International	366,262	8,216,000	10,877	0.00
Bought USD / Sold MXN, due 05/08/20	Westpac Banking Corporation	354,981	8,216,000	1,034	0.00
Bought USD / Sold MYR, due 05/08/20	Goldman Sachs International	362,893	1,553,000	960	0.00
Bought USD / Sold RUB, due 05/08/20	UBS AG London	142,217	9,866,000	4,300	0.00
Bought USD / Sold SEK, due 05/08/20	Westpac Banking Corporation	615,100	5,718,000	1,105	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.14% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought USD / Sold SGD, due 05/08/20	Westpac Banking Corporation	279,350	389,000	487	0.00
Bought USD / Sold THB, due 05/08/20	HSBC Bank PLC	403,057	12,419,000	1,285	0.00
<b>Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge</b>				<b>23,565,574</b>	<b>0.69</b>

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought AUD / Sold GBP, due 06/07/20	Westpac Banking Corporation	36,206,000	20,207,850	(40,754)	(0.00)
Bought CHF / Sold AUD, due 06/07/20	Merrill Lynch International	156,493	244,000	(2,826)	(0.00)
Bought CHF / Sold AUD, due 05/08/20	Westpac Banking Corporation	158,473	244,000	(612)	(0.00)
Bought CHF / Sold CAD, due 05/08/20	Westpac Banking Corporation	343,745	497,000	(1,803)	(0.00)
Bought CHF / Sold CNH, due 05/08/20	Westpac Banking Corporation	620,808	4,658,000	(2,046)	(0.00)
Bought CHF / Sold CZK, due 07/07/20	BNP Paribas SA	5,203	132,000	(73)	(0.00)
Bought CHF / Sold CZK, due 05/08/20	Westpac Banking Corporation	5,227	132,000	(44)	(0.00)
Bought CHF / Sold GBP, due 06/07/20	Westpac Banking Corporation	10,188,983	8,757,701	(67,128)	(0.00)
Bought CHF / Sold GBP, due 05/08/20	Westpac Banking Corporation	939,967	805,447	(2,443)	(0.00)
Bought CHF / Sold HUF, due 05/08/20	Westpac Banking Corporation	3,314	1,109,000	(12)	(0.00)
Bought CHF / Sold IDR, due 06/07/20	UBS AG London	39,808	611,678,000	(784)	(0.00)
Bought CHF / Sold KRW, due 06/07/20	BNP Paribas SA	158,140	201,580,000	(675)	(0.00)
Bought CHF / Sold KRW, due 05/08/20	BNP Paribas SA	158,272	201,580,000	(403)	(0.00)
Bought CHF / Sold MYR, due 05/08/20	Goldman Sachs International	39,268	178,000	(1)	(0.00)
Bought CHF / Sold NOK, due 06/07/20	BNP Paribas SA	5,788	59,000	(7)	(0.00)
Bought CHF / Sold NOK, due 05/08/20	Westpac Banking Corporation	5,760	59,000	(31)	(0.00)
Bought CHF / Sold NZD, due 06/07/20	Merrill Lynch International	4,799	8,000	(85)	(0.00)
Bought CHF / Sold NZD, due 06/07/20	UBS AG London	8,533	14,000	(7)	(0.00)
Bought CHF / Sold NZD, due 05/08/20	Westpac Banking Corporation	13,368	22,000	(42)	(0.00)
Bought CHF / Sold PLN, due 05/08/20	Westpac Banking Corporation	23,370	98,000	(89)	(0.00)
Bought CHF / Sold SEK, due 06/07/20	BNP Paribas SA	57,183	566,000	(399)	(0.00)
Bought CHF / Sold SEK, due 05/08/20	Westpac Banking Corporation	57,500	566,000	(33)	(0.00)
Bought CHF / Sold SGD, due 05/08/20	Westpac Banking Corporation	23,059	34,000	(14)	(0.00)
Bought CHF / Sold THB, due 07/07/20	HSBC Bank PLC	35,903	1,184,000	(412)	(0.00)
Bought CHF / Sold THB, due 05/08/20	HSBC Bank PLC	36,258	1,184,000	(1)	(0.00)
Bought CHF / Sold USD, due 06/07/20	Westpac Banking Corporation	819,701	866,504	(1,336)	(0.00)
Bought CHF / Sold USD, due 05/08/20	Barclays Bank PLC	1,925,288	2,038,334	(4,448)	(0.00)
Bought CHF / Sold USD, due 05/08/20	JPMorgan Chase Bank NA London	1,924,651	2,038,333	(5,119)	(0.00)
Bought CHF / Sold USD, due 05/08/20	UBS AG London	1,924,333	2,038,333	(5,455)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2020 (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 CNH / Sold GBP, due 06/07/20	Royal Bank of Canada	693,607,000	79,563,985	(196,904)	(0.01)
Bought DKK / Sold CHF, due 06/07/20	Westpac Banking Corporation	184,000	26,318	(48)	(0.00)
Bought DKK / Sold EUR, due 06/07/20	Westpac Banking Corporation	4,591,000	615,987	(16)	(0.00)
Bought DKK / Sold GBP, due 06/07/20	Westpac Banking Corporation	26,576,000	3,267,321	(32,062)	(0.00)
Bought DKK / Sold USD, due 06/07/20	Westpac Banking Corporation	2,042,000	308,997	(1,258)	(0.00)
Bought EUR / Sold AUD, due 06/07/20	Merrill Lynch International	3,751,693	6,242,000	(83,702)	(0.00)
Bought EUR / Sold AUD, due 05/08/20	Westpac Banking Corporation	3,803,104	6,242,000	(23,764)	(0.00)
Bought EUR / Sold CAD, due 05/08/20	Westpac Banking Corporation	8,252,763	12,720,000	(64,107)	(0.00)
Bought EUR / Sold CHF, due 06/07/20	Barclays Bank PLC	1,462,500	1,559,554	(3,318)	(0.00)
Bought EUR / Sold CHF, due 06/07/20	Merrill Lynch International	3,111,441	3,318,294	(7,453)	(0.00)
Bought EUR / Sold CHF, due 05/08/20	Westpac Banking Corporation	1,652,019	1,760,000	(2,440)	(0.00)
Bought EUR / Sold CNH, due 05/08/20	Royal Bank of Canada	14,864,510	118,870,000	(81,182)	(0.00)
Bought EUR / Sold CZK, due 07/07/20	BNP Paribas SA	165,203	4,468,000	(2,790)	(0.00)
Bought EUR / Sold CZK, due 05/08/20	Westpac Banking Corporation	166,010	4,468,000	(1,802)	(0.00)
Bought EUR / Sold DKK, due 06/07/20	BNP Paribas SA	615,793	4,591,000	(203)	(0.00)
Bought EUR / Sold GBP, due 06/07/20	Goldman Sachs International	73,294,130	66,814,187	(230,555)	(0.01)
Bought EUR / Sold GBP, due 06/07/20	HSBC Bank PLC	219,988,000	200,754,009	(957,873)	(0.03)
Bought EUR / Sold GBP, due 06/07/20	Royal Bank of Canada	161,292,500	147,179,406	(688,748)	(0.02)
Bought EUR / Sold GBP, due 05/08/20	HSBC Bank PLC	15,142,006	13,825,000	(66,637)	(0.00)
Bought EUR / Sold HUF, due 05/08/20	Westpac Banking Corporation	137,937	49,202,000	(820)	(0.00)
Bought EUR / Sold IDR, due 06/07/20	UBS AG London	949,844	15,449,219,000	(14,098)	(0.00)
Bought EUR / Sold IDR, due 05/08/20	JPMorgan Chase Bank NA London	956,016	15,449,219,000	(2,834)	(0.00)
Bought EUR / Sold KRW, due 05/08/20	BNP Paribas SA	3,403,105	4,628,298,000	(23,151)	(0.00)
Bought EUR / Sold MXN, due 05/08/20	Westpac Banking Corporation	698,891	18,255,000	(890)	(0.00)
Bought EUR / Sold MYR, due 05/08/20	Goldman Sachs International	842,693	4,074,000	(2,291)	(0.00)
Bought EUR / Sold NOK, due 06/07/20	BNP Paribas SA	273,763	2,978,000	(1,199)	(0.00)
Bought EUR / Sold NOK, due 05/08/20	Westpac Banking Corporation	272,807	2,978,000	(2,108)	(0.00)
Bought EUR / Sold NZD, due 06/07/20	Merrill Lynch International	349,667	622,000	(7,662)	(0.00)
Bought EUR / Sold NZD, due 05/08/20	Westpac Banking Corporation	354,608	622,000	(1,864)	(0.00)
Bought EUR / Sold PLN, due 05/08/20	Westpac Banking Corporation	560,942	2,507,000	(3,360)	(0.00)
Bought EUR / Sold SEK, due 06/07/20	BNP Paribas SA	1,303,904	13,772,000	(13,675)	(0.00)
Bought EUR / Sold SEK, due 05/08/20	Westpac Banking Corporation	1,312,747	13,772,000	(3,327)	(0.00)
Bought EUR / Sold SGD, due 05/08/20	Westpac Banking Corporation	528,791	831,000	(1,370)	(0.00)
Bought EUR / Sold THB, due 07/07/20	HSBC Bank PLC	924,320	32,305,000	(6,959)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2020 (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 THB, due 05/08/20	HSBC Bank PLC	927,026	32,305,000	(3,155)	(0.00)
Bought EUR / Sold USD, due 06/07/20	JPMorgan Chase Bank NA London	15,184,500	17,096,031	(40,171)	(0.00)
Bought EUR / Sold USD, due 05/08/20	Goldman Sachs International JPMorgan Chase Bank NA	47,320,383	53,341,334	(154,201)	(0.01)
Bought EUR / Sold USD, due 05/08/20	London	47,346,676	53,341,333	(124,648)	(0.01)
Bought EUR / Sold USD, due 05/08/20	UBS AG London	47,349,828	53,341,333	(121,105)	(0.00)
Bought GBP / Sold AUD, due 06/07/20	Merrill Lynch International	5,412,268	10,022,000	(212,819)	(0.01)
Bought GBP / Sold AUD, due 06/07/20	UBS AG London	14,140,993	26,184,000	(555,257)	(0.02)
Bought GBP / Sold CAD, due 06/07/20	Goldman Sachs International	1,268,205	2,148,000	(10,075)	(0.00)
Bought GBP / Sold CAD, due 06/07/20	Merrill Lynch International	11,591,007	19,556,000	(36,230)	(0.00)
Bought GBP / Sold CAD, due 06/07/20	UBS AG London	30,301,934	51,093,000	(71,576)	(0.00)
Bought GBP / Sold CAD, due 05/08/20	Westpac Banking Corporation	43,225,054	72,797,000	(32,721)	(0.00)
Bought GBP / Sold CHF, due 06/07/20	BNP Paribas SA	8,567,459	10,176,000	(154,238)	(0.00)
Bought GBP / Sold CNH, due 06/07/20	BNP Paribas SA	6,587,577	58,814,000	(179,774)	(0.01)
Bought GBP / Sold CNH, due 06/07/20	Goldman Sachs International	50,588,282	445,703,000	(538,881)	(0.02)
Bought GBP / Sold CNH, due 06/07/20	Merrill Lynch International	19,345,346	170,595,000	(227,964)	(0.01)
Bought GBP / Sold CNH, due 06/07/20	Westpac Banking Corporation	3,197,394	28,537,000	(85,927)	(0.00)
Bought GBP / Sold CZK, due 07/07/20	BNP Paribas SA	1,508,882	45,188,000	(40,554)	(0.00)
Bought GBP / Sold CZK, due 05/08/20	Westpac Banking Corporation	1,539,163	45,188,000	(3,149)	(0.00)
Bought GBP / Sold DKK, due 06/07/20	BNP Paribas SA	3,203,054	26,576,000	(47,347)	(0.00)
Bought GBP / Sold EUR, due 06/07/20	Barclays Bank PLC	535,322	600,000	(12,486)	(0.00)
Bought GBP / Sold EUR, due 06/07/20	Goldman Sachs International	189,694,465	211,411,500	(3,074,142)	(0.10)
Bought GBP / Sold EUR, due 06/07/20	Merrill Lynch International	137,392,969	153,087,500	(2,187,462)	(0.07)
Bought GBP / Sold EUR, due 06/07/20	UBS AG London	52,435,609	58,324,000	(720,965)	(0.02)
Bought GBP / Sold EUR, due 06/07/20	Westpac Banking Corporation	20,827,440	23,332,000	(472,476)	(0.01)
Bought GBP / Sold IDR, due 06/07/20	UBS AG London	4,531,976	82,096,748,000	(144,575)	(0.00)
Bought GBP / Sold IDR, due 05/08/20	JPMorgan Chase Bank NA London	4,602,610	82,096,748,000	(36,911)	(0.00)
Bought GBP / Sold ILS, due 06/07/20	BNP Paribas SA	1,787,040	7,676,000	(9,942)	(0.00)
Bought GBP / Sold JPY, due 06/07/20	Westpac Banking Corporation	12,745,404	1,727,659,000	(265,969)	(0.00)
Bought GBP / Sold KRW, due 06/07/20	BNP Paribas SA	17,915,764	26,856,163,000	(190,079)	(0.01)
Bought GBP / Sold KRW, due 05/08/20	Merrill Lynch International	17,913,663	26,856,163,000	(190,393)	(0.01)
Bought GBP / Sold MYR, due 06/07/20	Goldman Sachs International	4,018,635	21,349,000	(15,691)	(0.00)
Bought GBP / Sold MYR, due 05/08/20	International	3,982,651	21,349,000	(53,414)	(0.00)
Bought GBP / Sold NOK, due 06/07/20	BNP Paribas SA	1,436,575	17,385,000	(27,065)	(0.00)
Bought GBP / Sold NZD, due 06/07/20	Merrill Lynch International	1,541,134	3,051,000	(59,863)	(0.00)
Bought GBP / Sold PLN, due 06/07/20	BNP Paribas SA	3,084,485	15,193,000	(29,611)	(0.00)
Bought GBP / Sold SEK, due 06/07/20	BNP Paribas SA	6,764,105	79,485,000	(173,920)	(0.01)
Bought GBP / Sold SGD, due 06/07/20	BNP Paribas SA	2,931,607	5,100,000	(33,434)	(0.00)
Bought GBP / Sold THB, due 07/07/20	HSBC Bank PLC	5,310,564	206,787,000	(128,586)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2020 (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 GBP / Sold THB, due 05/08/20	HSBC Bank PLC	5,367,619	206,787,000	(56,162)	(0.00)
Bought GBP / Sold USD, due 06/07/20	Westpac Banking Corporation	40,167,391	50,378,000	(745,997)	(0.03)
Bought HKD / Sold GBP, due 06/07/20	Westpac Banking Corporation	53,000	5,556	(27)	(0.00)
Bought HKD / Sold USD, due 06/07/20	Westpac Banking Corporation	276,000	35,610	(0)	(0.00)
Bought HUF / Sold GBP, due 06/07/20	Westpac Banking Corporation	207,134,000	532,586	(1,742)	(0.00)
Bought IDR / Sold CHF, due 06/07/20	JPMorgan Chase Bank NA London	611,678,000	40,703	(160)	(0.00)
Bought IDR / Sold EUR, due 06/07/20	JPMorgan Chase Bank NA London	15,449,219,000	962,868	(531)	(0.00)
Bought IDR / Sold USD, due 06/07/20	JPMorgan Chase Bank NA London	6,501,115,000	457,857	(2,966)	(0.00)
Bought ILS / Sold CHF, due 06/07/20	Westpac Banking Corporation	39,000	10,733	(59)	(0.00)
Bought ILS / Sold EUR, due 06/07/20	Westpac Banking Corporation	1,146,000	295,845	(1,157)	(0.00)
Bought ILS / Sold GBP, due 06/07/20	Westpac Banking Corporation	7,676,000	1,815,735	(25,514)	(0.00)
Bought ILS / Sold USD, due 06/07/20	Westpac Banking Corporation	648,000	188,664	(1,418)	(0.00)
Bought JPY / Sold CHF, due 06/07/20	BNP Paribas SA	114,599,000	1,010,041	(3,789)	(0.00)
Bought JPY / Sold CHF, due 06/07/20	JPMorgan Chase Bank NA London	112,323,000	990,103	(3,842)	(0.00)
Bought JPY / Sold CHF, due 06/07/20	Westpac Banking Corporation	6,092,000	54,765	(1,333)	(0.00)
Bought JPY / Sold EUR, due 06/07/20	HSBC Bank PLC	2,927,631,500	24,254,414	(105,841)	(0.00)
Bought JPY / Sold EUR, due 06/07/20	Royal Bank of Canada	2,956,881,500	24,497,528	(107,782)	(0.00)
Bought JPY / Sold GBP, due 06/07/20	BNP Paribas SA	16,881,480,500	127,716,010	(1,326,500)	(0.04)
Bought JPY / Sold GBP, due 06/07/20	JPMorgan Chase Bank NA London	16,881,480,500	127,675,277	(1,276,170)	(0.04)
Bought JPY / Sold GBP, due 06/07/20	Westpac Banking Corporation	523,665,000	3,933,164	(5,812)	(0.00)
Bought JPY / Sold GBP, due 05/08/20	Westpac Banking Corporation	983,449,000	7,399,048	(24,759)	(0.00)
Bought JPY / Sold USD, due 06/07/20	Barclays Bank PLC	1,160,868,500	10,831,571	(70,883)	(0.00)
Bought JPY / Sold USD, due 06/07/20	HSBC Bank PLC	1,160,868,500	10,832,938	(72,251)	(0.00)
Bought KRW / Sold USD, due 06/07/20	BNP Paribas SA	1,917,653,000	1,595,823	(1,550)	(0.00)
Bought MXN / Sold CHF, due 06/07/20	Westpac Banking Corporation	708,000	29,035	(20)	(0.00)
Bought MXN / Sold GBP, due 06/07/20	Westpac Banking Corporation	117,323,000	4,135,541	(35,152)	(0.00)
Bought MXN / Sold USD, due 06/07/20	Westpac Banking Corporation	8,216,000	356,456	(1,071)	(0.00)
Bought MYR / Sold CHF, due 06/07/20	Goldman Sachs International	178,000	39,350	(1)	(0.00)
Bought MYR / Sold USD, due 06/07/20	Goldman Sachs International	1,553,000	363,445	(1,093)	(0.00)
Bought NOK / Sold GBP, due 06/07/20	Westpac Banking Corporation	17,385,000	1,460,129	(2,039)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2020 (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 NZD / Sold GBP, due 06/07/20	Westpac Banking Corporation	3,051,000	1,594,927	(6,605)	(0.00)
Bought PLN / Sold GBP, due 06/07/20	Westpac Banking Corporation	15,193,000	3,116,768	(10,280)	(0.00)
Bought RUB / Sold CHF, due 06/07/20	UBS AG London	514,000	7,024	(202)	(0.00)
Bought RUB / Sold EUR, due 06/07/20	UBS AG London	33,089,000	423,495	(11,472)	(0.00)
Bought RUB / Sold GBP, due 06/07/20	UBS AG London	206,340,000	2,386,104	(53,539)	(0.00)
Bought RUB / Sold USD, due 06/07/20	UBS AG London	9,866,000	142,713	(4,300)	(0.00)
Bought SEK / Sold GBP, due 06/07/20	Westpac Banking Corporation	79,485,000	6,944,402	(48,861)	(0.00)
Bought SEK / Sold USD, due 06/07/20	Westpac Banking Corporation	5,718,000	614,881	(1,116)	(0.00)
Bought SGD / Sold GBP, due 06/07/20	Westpac Banking Corporation	5,100,000	2,975,583	(20,904)	(0.00)
Bought SGD / Sold USD, due 06/07/20	Westpac Banking Corporation	389,000	279,350	(505)	(0.00)
Bought THB / Sold CHF, due 07/07/20	HSBC Bank PLC	1,184,000	36,298	(4)	(0.00)
Bought THB / Sold USD, due 07/07/20	HSBC Bank PLC	12,419,000	403,031	(1,219)	(0.00)
Bought USD / Sold AUD, due 06/07/20	Merrill Lynch International	1,688,660	2,551,000	(67,762)	(0.00)
Bought USD / Sold AUD, due 05/08/20	Westpac Banking Corporation	1,754,366	2,551,000	(2,307)	(0.00)
Bought USD / Sold CAD, due 06/07/20	Merrill Lynch International	3,618,139	4,979,000	(37,546)	(0.00)
Bought USD / Sold CAD, due 05/08/20	Westpac Banking Corporation	3,776,056	5,156,000	(9,892)	(0.00)
Bought USD / Sold CHF, due 06/07/20	BNP Paribas SA	721,416	699,000	(16,356)	(0.00)
Bought USD / Sold CHF, due 06/07/20	Westpac Banking Corporation	182,000	175,791	(3,542)	(0.00)
Bought USD / Sold CNH, due 06/07/20	Barclays Bank PLC	592,122	4,216,000	(4,255)	(0.00)
Bought USD / Sold CNH, due 06/07/20	Goldman Sachs International	6,045,599	43,434,000	(98,389)	(0.00)
Bought USD / Sold CNH, due 05/08/20	Royal Bank of Canada	6,728,278	47,650,000	(1,562)	(0.00)
Bought USD / Sold CZK, due 07/07/20	BNP Paribas SA	98,493	2,415,000	(3,316)	(0.00)
Bought USD / Sold CZK, due 05/08/20	Westpac Banking Corporation	101,264	2,415,000	(565)	(0.00)
Bought USD / Sold DKK, due 06/07/20	BNP Paribas SA	301,679	2,042,000	(6,061)	(0.00)
Bought USD / Sold EUR, due 06/07/20	Barclays Bank PLC	16,293,182	14,788,000	(317,313)	(0.01)
Bought USD / Sold EUR, due 06/07/20	BNP Paribas SA	247,180	221,000	(1,056)	(0.00)
Bought USD / Sold EUR, due 06/07/20	Citibank NA	16,294,010	14,788,000	(316,485)	(0.01)
Bought USD / Sold EUR, due 06/07/20	Westpac Banking Corporation	640,485	572,000	(2,009)	(0.00)
Bought USD / Sold EUR, due 05/08/20	Westpac Banking Corporation	126,682	113,000	(328)	(0.00)
Bought USD / Sold GBP, due 06/07/20	Barclays Bank PLC	307,883,336	249,372,959	(249,171)	(0.01)
Bought USD / Sold GBP, due 06/07/20	JPMorgan Chase Bank NA				
Bought USD / Sold GBP, due 06/07/20	London	307,883,332	249,330,547	(196,769)	(0.01)
Bought USD / Sold GBP, due 06/07/20	Royal Bank of Canada	6,557,906	5,354,000	(57,653)	(0.00)
Bought USD / Sold GBP, due 06/07/20	UBS AG London	307,883,332	249,321,057	(185,043)	(0.01)
Bought USD / Sold GBP, due 05/08/20	Merrill Lynch International	6,831,665	5,541,000	(16,305)	(0.00)
Bought USD / Sold HKD, due 06/07/20	BNP Paribas SA	35,565	276,000	(46)	(0.00)
Bought USD / Sold HKD, due 05/08/20	Westpac Banking Corporation	35,603	276,000	(2)	(0.00)
Bought USD / Sold HUF, due 06/07/20	BNP Paribas SA	93,741	29,789,000	(650)	(0.00)



## Schedule of Investments (continued)

as at 30 June 2020 (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 USD / Sold HUF, due 05/08/20	Westpac Banking Corporation	94,248	29,789,000	(116)	(0.00)
Bought USD / Sold IDR, due 06/07/20	UBS AG London	439,027	6,501,115,000	(15,864)	(0.00)
Bought USD / Sold ILS, due 06/07/20	BNP Paribas SA	184,905	648,000	(2,341)	(0.00)
Bought USD / Sold JPY, due 06/07/20	Westpac Banking Corporation	305,323	33,008,000	(645)	(0.00)
Bought USD / Sold KRW, due 06/07/20	BNP Paribas SA	1,560,501	1,917,653,000	(33,772)	(0.00)
Bought USD / Sold MYR, due 06/07/20	Goldman Sachs International	356,438	1,553,000	(5,914)	(0.00)
Bought USD / Sold NOK, due 06/07/20	BNP Paribas SA	116,994	1,155,000	(2,734)	(0.00)
Bought USD / Sold NOK, due 05/08/20	Westpac Banking Corporation	119,407	1,155,000	(335)	(0.00)
Bought USD / Sold NZD, due 06/07/20	Merrill Lynch International	141,785	229,000	(5,638)	(0.00)
Bought USD / Sold NZD, due 05/08/20	Westpac Banking Corporation	147,337	229,000	(91)	(0.00)
Bought USD / Sold PLN, due 06/07/20	BNP Paribas SA	256,788	1,032,000	(4,108)	(0.00)
Bought USD / Sold PLN, due 05/08/20	Westpac Banking Corporation	260,592	1,032,000	(330)	(0.00)
Bought USD / Sold RUB, due 06/07/20	UBS AG London	138,356	9,866,000	(57)	(0.00)
Bought USD / Sold SEK, due 06/07/20	BNP Paribas SA	596,467	5,718,000	(17,298)	(0.00)
Bought USD / Sold SGD, due 06/07/20	BNP Paribas SA	274,088	389,000	(4,757)	(0.00)
Bought USD / Sold THB, due 07/07/20	HSBC Bank PLC	390,167	12,419,000	(11,645)	(0.00)
<b>Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge</b>				<b>(18,868,984)</b>	<b>(0.55)</b>
<b>Total Forward Foreign Exchange Contracts Hedge</b>				<b>4,696,590</b>	<b>0.14</b>
Other Net Assets/(Liabilities)				48,949,943	1.42
<b>TOTAL NET ASSETS</b>				<b>3,438,348,598</b>	<b>100.00</b>

## Schedule of Investments

as at 30 June 2020 (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 - 99.59%				Common and Preferred Stocks - 99.59% <i>(continued)</i>			
Australia				Australia <i>(continued)</i>			
AUD 40,900	Afterpay Ltd	2,494,491	1.02	AUD 63,755	SEEK Ltd	1,395,597	0.57
AUD 121,833	AGL Energy Ltd	2,077,253	0.85	AUD 84,714	Sonic Healthcare Ltd	2,577,847	1.06
AUD 674,382	AMP Ltd	1,250,979	0.51	AUD 915,293	South32 Ltd	1,867,198	0.77
AUD 47,854	Ampol Ltd	1,403,079	0.58	AUD 459,742	Stockland REIT	1,521,746	0.62
AUD 221,675	APA Group	2,467,243	1.01	AUD 238,026	Suncorp Group Ltd	2,196,980	0.90
AUD 108,495	Aristocrat Leisure Ltd	2,766,622	1.13	AUD 211,608	Sydney Airport	1,199,817	0.49
AUD 36,840	ASX Ltd	3,145,399	1.29	AUD 380,461	Tabcorp Holdings Ltd	1,285,958	0.53
AUD 362,090	Aurizon Holdings Ltd	1,781,483	0.73	AUD 794,291	Telstra Corp Ltd	2,486,131	1.02
AUD 355,094	AusNet Services	593,007	0.24	AUD 67,149	TPG Telecom Ltd	597,626	0.25
AUD 537,360	Australia & New Zealand Banking Group Ltd	10,016,390	4.11	AUD 518,352	Transurban Group	7,324,314	3.00
AUD 559,554	BHP Group Ltd	20,043,224	8.22	AUD 137,470	Treasury Wine Estates Ltd	1,440,686	0.59
AUD 96,150	BlueScope Steel Ltd	1,123,993	0.46	AUD 33,574	Tuas Ltd	22,662	0.01
AUD 295,067	Brambles Ltd	3,207,378	1.32	AUD 711,906	Vicinity Centres REIT	1,018,026	0.42
AUD 17,580	CIMIC Group Ltd	424,030	0.17	AUD 18,949	Washington H Soul Pattinson & Co Ltd	370,074	0.15
AUD 95,939	Coca-Cola Amatil Ltd	830,832	0.34	AUD 214,764	Wesfarmers Ltd	9,627,870	3.95
AUD 12,248	Cochlear Ltd	2,314,015	0.95	AUD 685,305	Westpac Banking Corp	12,301,225	5.04
AUD 255,078	Coles Group Ltd	4,379,689	1.80	AUD 25,501	WiseTech Global Ltd	493,444	0.20
AUD 336,149	Commonwealth Bank of Australia	23,335,464	9.57	AUD 177,988	Woodside Petroleum Ltd	3,853,440	1.58
AUD 92,291	Computershare Ltd	1,222,856	0.50	AUD 239,400	Woolworths Group Ltd	8,924,832	3.66
AUD 74,913	Crown Resorts Ltd	724,409	0.30	<b>Total Australia</b>	<b>233,733,214</b>	<b>95.83</b>	
AUD 86,127	CSL Ltd	24,718,449	10.13	Ireland			
AUD 205,516	Dexus REIT	1,890,747	0.78	AUD 83,460	James Hardie Industries PLC	2,296,819	0.94
AUD 305,000	Evolution Mining Ltd	1,729,350	0.71	<b>Total Ireland</b>	<b>2,296,819</b>	<b>0.94</b>	
AUD 321,100	Fortescue Metals Group Ltd	4,447,235	1.82	United Kingdom			
AUD 313,902	Goodman Group REIT	4,661,445	1.91	AUD 70,291	Rio Tinto Ltd	6,885,707	2.82
AUD 375,280	GPT Group REIT	1,564,918	0.64	<b>Total United Kingdom</b>	<b>6,885,707</b>	<b>2.82</b>	
AUD 439,309	Insurance Australia Group Ltd	2,534,813	1.04	<b>Total Common and Preferred Stocks</b>	<b>242,915,740</b>	<b>99.59</b>	
AUD 126,664	LendLease Group	1,566,834	0.64	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>	<b>242,915,740</b>	<b>99.59</b>	
AUD 63,240	Macquarie Group Ltd	7,500,264	3.08	Other transferable securities			
AUD 24,363	Magellan Financial Group Ltd	1,413,298	0.58	Common and Preferred Stocks - 0.06%			
AUD 526,945	Medibank Pvt Ltd	1,575,565	0.65	Australia			
AUD 736,983	Mirvac Group REIT	1,599,253	0.66	AUD 35,552	Qantas Airways Ltd	134,386	0.06
AUD 606,578	National Australia Bank Ltd	11,051,851	4.53	<b>Total Australia</b>	<b>134,386</b>	<b>0.06</b>	
AUD 152,458	Newcrest Mining Ltd	4,807,001	1.97	Malta			
AUD 141,100	Northern Star Resources Ltd	1,885,096	0.77	EUR 545,934	AZ. BGP Holding*	0	0.00
AUD 377,833	Oil Search Ltd	1,197,731	0.49	<b>Total Malta</b>	<b>0</b>	<b>0.00</b>	
AUD 77,374	Orica Ltd	1,287,503	0.53	<b>Total Common and Preferred Stocks</b>	<b>134,386</b>	<b>0.06</b>	
AUD 327,828	Origin Energy Ltd	1,914,515	0.78	<b>Total Other transferable securities</b>	<b>134,386</b>	<b>0.06</b>	
AUD 131,933	Qantas Airways Ltd	498,707	0.20	<b>TOTAL INVESTMENTS</b>	<b>243,050,126</b>	<b>99.65</b>	
AUD 278,691	QBE Insurance Group Ltd	2,469,202	1.01				
AUD 34,356	Ramsay Health Care Ltd	2,285,361	0.94				
AUD 9,935	REA Group Ltd	1,071,788	0.44				
AUD 341,125	Santos Ltd	1,807,962	0.74				
AUD 989,409	Scentre Group REIT	2,147,017	0.88				

## Schedule of Investments *(continued)*

as at 30 June 2020 (Expressed in Australian Dollar)

Derivatives

Futures Contracts – 0.00%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
SPI 200 FUTURE, due 17/09/20	AUD	5	736,500	8,500	0.00
Unrealised Gain on Futures Contracts			736,500	8,500	0.00
Total Futures Contracts			736,500	8,500	0.00
Other Net Assets/(Liabilities)				857,699	0.35
<b>TOTAL NET ASSETS</b>				<b>243,916,325</b>	<b>100.00</b>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes AUD 47,185 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 2020 (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 - 99.61%				Common and Preferred Stocks - 99.61% <i>(continued)</i>			
Canada				Canada <i>(continued)</i>			
CAD 13,423	Agnico Eagle Mines Ltd	1,166,861	1.16	CAD 9,906	Loblaw Cos Ltd	654,886	0.65
CAD 7,900	Air Canada	133,905	0.13	CAD 38,563	Lundin Mining Corp	280,739	0.28
CAD 29,500	Algonquin Power & Utilities Corp	517,725	0.51	CAD 16,049	Magna International Inc	970,323	0.96
CAD 48,989	Alimentation Couche-Tard Inc	2,085,462	2.07	CAD 108,764	Manulife Financial Corp	2,008,871	2.00
CAD 16,179	AltaGas Ltd	253,201	0.25	CAD 14,259	Metro Inc	798,504	0.79
CAD 4,366	Atco Ltd	175,819	0.17	CAD 18,942	National Bank of Canada	1,165,312	1.16
CAD 58,000	B2Gold Corp	447,760	0.44	CAD 32,035	Nutrien Ltd	1,397,367	1.39
CAD 35,670	Bank of Montreal	2,577,514	2.56	CAD 4,904	ONEX Corp	300,762	0.30
CAD 67,921	Bank of Nova Scotia	3,815,802	3.79	CAD 15,197	Open Text Corp	876,107	0.87
CAD 100,218	Barrick Gold Corp	3,660,964	3.64	CAD 11,700	Pan American Silver Corp	482,391	0.48
CAD 17,752	Bausch Health Cos Inc	440,960	0.44	CAD 8,500	Parkland Corp	286,535	0.28
CAD 8,719	BCE Inc	493,670	0.49	CAD 31,002	Pembina Pipeline Corp	1,052,208	1.05
CAD 29,073	BlackBerry Ltd	192,463	0.19	CAD 31,964	Power Corp of Canada	763,300	0.76
CAD 75,136	Brookfield Asset Management Inc	3,357,076	3.33	CAD 9,600	Quebecor Inc	280,032	0.28
CAD 14,859	CAE Inc	327,195	0.33	CAD 16,004	Restaurant Brands International Inc	1,182,536	1.17
CAD 22,581	Cameco Corp	314,328	0.31	CAD 8,941	RioCan Real Estate Investment Trust REIT	137,334	0.14
CAD 4,400	Can Apartment Prop REIT	213,796	0.21	CAD 6,200	Ritchie Bros Auctioneers Inc	342,674	0.34
CAD 24,849	Canadian Imperial Bank of Commerce	2,254,798	2.24	CAD 20,160	Rogers Communications Inc	1,099,728	1.09
CAD 40,604	Canadian National Railway Co	4,876,946	4.84	CAD 80,124	Royal Bank of Canada	7,380,222	7.33
CAD 66,275	Canadian Natural Resources Ltd	1,560,776	1.55	CAD 13,354	Saputo Inc	432,269	0.43
CAD 7,711	Canadian Pacific Railway Ltd	2,662,763	2.64	CAD 26,124	Shaw Communications Inc	578,385	0.57
CAD 3,360	Canadian Tire Corp Ltd	395,270	0.39	CAD 5,885	Shopify Inc	7,590,296	7.54
CAD 7,569	Canadian Utilities Ltd	255,832	0.25	CAD 4,110	SmartCentres REIT	85,940	0.09
CAD 12,200	Canopy Growth Corp	268,278	0.27	CAD 32,766	Sun Life Financial Inc	1,634,696	1.62
CAD 8,125	CCL Industries Inc	356,525	0.35	CAD 85,717	Suncor Energy Inc	1,962,062	1.95
CAD 58,480	Cenovus Energy Inc	371,348	0.37	CAD 52,604	TC Energy Corp	3,051,032	3.03
CAD 13,365	CGI Inc	1,143,108	1.14	CAD 27,749	Teck Resources Ltd	394,591	0.39
CAD 12,228	CI Financial Corp	211,178	0.21	CAD 22,147	TELUS Corp	504,287	0.50
CAD 1,141	Constellation Software Inc	1,749,028	1.74	CAD 1,400	TELUS Corp	31,878	0.03
CAD 10,800	Cronos Group Inc	88,344	0.09	CAD 9,856	Thomson Reuters Corp	909,117	0.90
CAD 16,633	Dollarama Inc	751,146	0.75	CAD 3,200	Tmx Group Ltd	429,536	0.43
CAD 13,534	Emera Inc	722,986	0.72	CAD 101,829	Toronto-Dominion Bank	6,169,819	6.13
CAD 10,002	Empire Co Ltd	325,165	0.32	CAD 25,040	Wheaton Precious Metals Corp	1,495,138	1.49
CAD 114,044	Enbridge Inc	4,707,736	4.68	CAD 6,329	WSP Global Inc	526,953	0.52
CAD 1,476	Fairfax Financial Holdings Ltd	619,079	0.61	CAD 53,500	Yamana Gold Inc	394,830	0.39
CAD 6,946	First Capital REIT	96,410	0.10	<b>Total Canada</b>	<b>100,283,373</b>	<b>99.61</b>	
CAD 30,551	First Quantum Minerals Ltd	330,562	0.33	<b>Total Common and Preferred Stocks</b>	<b>100,283,373</b>	<b>99.61</b>	
CAD 26,045	Fortis Inc	1,344,703	1.34	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>	<b>100,283,373</b>	<b>99.61</b>	
CAD 10,515	Franco-Nevada Corp	1,994,170	1.98	<b>Other transferable securities</b>			
CAD 4,143	George Weston Ltd	412,021	0.41	<b>Common and Preferred Stocks - 0.00%</b>			
CAD 11,349	Gildan Activewear Inc	238,669	0.24	<b>Canada</b>			
CAD 15,140	Great-West Lifeco Inc	360,332	0.36	CAD 100	Pegasus Gold Inc*	0	0.00
CAD 18,650	Hydro One Ltd	476,135	0.47	<b>Total Canada</b>	<b>0</b>	<b>0.00</b>	
CAD 6,164	Ia Financial Corp Inc	280,215	0.28	<b>Total Common and Preferred Stocks</b>	<b>0</b>	<b>0.00</b>	
CAD 4,728	IGM Financial Inc	155,977	0.16	<b>Total Other transferable securities</b>	<b>0</b>	<b>0.00</b>	
CAD 14,170	Imperial Oil Ltd	309,473	0.31	<b>TOTAL INVESTMENTS</b>	<b>100,283,373</b>	<b>99.61</b>	
CAD 8,103	Intact Financial Corp	1,046,989	1.04				
CAD 22,914	Inter Pipeline Ltd	289,633	0.29				
CAD 12,758	Keyera Corp	263,708	0.26				
CAD 69,645	Kinross Gold Corp	682,521	0.68				
CAD 15,320	Kirkland Lake Gold Ltd	856,388	0.85				

## Schedule of Investments *(continued)*

as at 30 June 2020 (Expressed in Canadian Dollar)

Derivatives

Futures Contracts – 0.00%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
S&P/TSX 60 INDEX FUTURE, due 17/09/20	CAD	2	371,400	2,620	0.00
Unrealised Gain on Futures Contracts			371,400	2,620	0.00
Total Futures Contracts			371,400	2,620	0.00
Other Net Assets/(Liabilities)				394,990	0.39
<b>TOTAL NET ASSETS</b>				<b>100,680,983</b>	<b>100.00</b>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes CAD 49,268 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 2020 (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 - 99.03%				Common and Preferred Stocks - 99.03% ( <i>continued</i> )			
Japan				Japan ( <i>continued</i> )			
JPY 2,200	ABC-Mart Inc	13,882,000	0.05	JPY 17,200	FamilyMart Co Ltd	31,802,800	0.13
JPY 27,100	Acom Co Ltd	11,138,100	0.04	JPY 13,275	FANUC Corp	255,676,500	1.01
JPY 13,600	Advantest Corp	83,232,000	0.33	JPY 4,000	Fast Retailing Co Ltd	246,800,000	0.98
JPY 46,300	Aeon Co Ltd	115,981,500	0.46	JPY 9,600	Fuji Electric Co Ltd	28,262,400	0.11
JPY 7,000	Aeon Mall Co Ltd	10,010,000	0.04	JPY 25,400	FUJIFILM Holdings Corp	117,094,000	0.46
JPY 12,400	AGC Inc	38,006,000	0.15	JPY 13,800	Fujitsu Ltd	174,156,000	0.69
JPY 12,300	Air Water Inc	18,708,300	0.07	JPY 11,700	Fukuoka Financial Group Inc	19,901,700	0.08
JPY 11,000	Aisin Seiki Co Ltd	34,540,000	0.14	JPY 267	GLP J REIT	41,785,500	0.17
JPY 31,500	Ajinomoto Co Inc	56,448,000	0.22	JPY 2,800	GMO Payment Gateway Inc	31,472,000	0.12
JPY 12,800	Alfresa Holdings Corp	28,812,800	0.11	JPY 15,900	Hakuhodo DY Holdings Inc	20,367,900	0.08
JPY 22,500	Amada Holdings Co Ltd	19,822,500	0.08	JPY 9,500	Hamamatsu Photonics KK	44,365,000	0.18
JPY 7,800	ANA Holdings Inc	19,117,800	0.08	JPY 16,400	Hankyu Hanshin Holdings Inc	59,778,000	0.24
JPY 8,000	Aozora Bank Ltd	15,008,000	0.06	JPY 1,500	Hikari Tsushin Inc	36,825,000	0.15
JPY 27,800	Asahi Group Holdings Ltd	104,972,800	0.42	JPY 19,500	Hino Motors Ltd	14,196,000	0.06
JPY 13,300	Asahi Intecc Co Ltd	40,764,500	0.16	JPY 2,240	Hirose Electric Co Ltd	26,476,800	0.10
JPY 89,700	Asahi Kasei Corp	78,541,320	0.31	JPY 3,500	Hisamitsu Pharmaceutical Co Inc	20,335,000	0.08
JPY 128,100	Astellas Pharma Inc	230,515,950	0.91	JPY 7,300	Hitachi Construction Machinery Co Ltd	21,754,000	0.09
JPY 13,600	Bandai Namco Holdings Inc	77,071,200	0.31	JPY 67,799	Hitachi Ltd	230,719,997	0.92
JPY 3,600	Bank of Kyoto Ltd	13,752,000	0.05	JPY 14,600	Hitachi Metals Ltd	18,731,800	0.07
JPY 4,900	Benesse Holdings Inc	14,161,000	0.06	JPY 114,000	Honda Motor Co Ltd	314,127,000	1.25
JPY 37,400	Bridgestone Corp	129,740,600	0.51	JPY 3,700	Hoshizaki Corp	34,188,000	0.14
JPY 16,600	Brother Industries Ltd	32,237,200	0.13	JPY 26,500	Hoya Corp	271,890,000	1.08
JPY 5,500	Calbee Inc	16,406,500	0.06	JPY 20,600	Hulic Co Ltd	20,847,200	0.08
JPY 70,300	Canon Inc	150,055,350	0.60	JPY 13,330	Idemitsu Kosan Co Ltd	30,485,710	0.12
JPY 14,600	Casio Computer Co Ltd	27,302,000	0.11	JPY 10,000	Iida Group Holdings Co Ltd	16,510,000	0.07
JPY 10,100	Central Japan Railway Co	168,569,000	0.67	JPY 69,500	Inpex Corp	46,349,550	0.18
JPY 37,100	Chiba Bank Ltd	18,846,800	0.07	JPY 22,860	Isetan Mitsukoshi Holdings Ltd	14,127,480	0.06
JPY 43,800	Chubu Electric Power Co Inc	59,217,600	0.23	JPY 37,500	Isuzu Motors Ltd	36,498,750	0.14
JPY 47,100	Chugai Pharmaceutical Co Ltd	271,531,500	1.08	JPY 3,700	Ito En Ltd	22,496,000	0.09
JPY 18,900	Chugoku Electric Power Co Inc	27,234,900	0.11	JPY 94,400	ITOCHU Corp	219,149,600	0.87
JPY 8,400	Coca-Cola Bottlers Japan Holdings Inc	16,413,600	0.06	JPY 7,300	Itochu Techno-Solutions Corp	29,492,000	0.12
JPY 71,900	Concordia Financial Group Ltd	24,805,500	0.10	JPY 7,700	Japan Airlines Co Ltd	14,953,400	0.06
JPY 1,000	Cosmos Pharmaceutical Corp	16,540,000	0.07	JPY 3,400	Japan Airport Terminal Co Ltd	15,606,000	0.06
JPY 6,900	CyberAgent Inc	36,501,000	0.14	JPY 34,600	Japan Exchange Group Inc	86,223,200	0.34
JPY 16,500	Dai Nippon Printing Co Ltd	40,738,500	0.16	JPY 30,000	Japan Post Bank Co Ltd	24,060,000	0.10
JPY 16,900	Daicel Corp	14,077,700	0.06	JPY 107,000	Japan Post Holdings Co Ltd	82,036,900	0.33
JPY 6,900	Daifuku Co Ltd	64,998,000	0.26	JPY 15,300	Japan Post Insurance Co Ltd	21,618,900	0.09
JPY 76,400	Dai-ichi Life Holdings Inc	98,021,200	0.39	JPY 53	Japan Prime Realty Investment Corp REIT	16,748,000	0.07
JPY 39,000	Daiichi Sankyo Co Ltd	343,434,000	1.36	JPY 95	Japan Real Estate Investment Corp REIT	52,535,000	0.21
JPY 17,400	Daikin Industries Ltd	301,629,000	1.20	JPY 197	Japan Retail Fund Investment Corp REIT	26,496,500	0.10
JPY 4,900	Daito Trust Construction Co Ltd	48,554,100	0.19	JPY 84,300	Japan Tobacco Inc	168,726,450	0.67
JPY 38,500	Daiwa House Industry Co Ltd	97,867,000	0.39	JPY 33,400	JFE Holdings Inc	25,784,800	0.10
JPY 134	Daiwa House REIT Investment Corp	34,036,000	0.13	JPY 15,000	JGC Holdings Corp	17,010,000	0.07
JPY 110,700	Daiwa Securities Group Inc	49,781,790	0.20	JPY 15,700	JSR Corp	32,656,000	0.13
JPY 30,700	Denso Corp	129,093,500	0.51	JPY 14,000	JTEKT Corp	11,718,000	0.05
JPY 14,700	Dentsu Group Inc	37,558,500	0.15	JPY 208,400	JXTG Holdings Inc	79,608,800	0.32
JPY 1,900	Disco Corp	49,571,000	0.20	JPY 30,500	Kajima Corp	39,162,000	0.16
JPY 21,200	East Japan Railway Co	158,448,800	0.63	JPY 10,300	Kakaku.com Inc	28,108,700	0.11
JPY 17,700	Eisai Co Ltd	151,264,200	0.60	JPY 7,300	Kamigumi Co Ltd	15,432,200	0.06
JPY 11,000	Electric Power Development Co Ltd	22,495,000	0.09				

## Schedule of Investments (continued)

as at 30 June 2020 (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 - 99.03% (continued)				Common and Preferred Stocks - 99.03% (continued)			
Japan (continued)				Japan (continued)			
JPY 50,900	Kansai Electric Power Co Inc	53,190,500	0.21	JPY 45,500	Mitsubishi Motors Corp	12,103,000	0.05
JPY 13,200	Kansai Paint Co Ltd	30,003,600	0.12	JPY 858,900	Mitsubishi UFJ Financial Group Inc	362,112,240	1.44
JPY 33,700	Kao Corp	287,798,000	1.14	JPY 27,400	Mitsubishi UFJ Lease & Finance Co Ltd	13,974,000	0.06
JPY 9,599	Kawasaki Heavy Industries Ltd	14,878,450	0.06	JPY 113,300	Mitsui & Co Ltd	180,656,850	0.72
JPY 115,200	KDDI Corp	372,556,800	1.48	JPY 12,520	Mitsui Chemicals Inc	28,132,440	0.11
JPY 6,500	Keihan Holdings Co Ltd	31,232,500	0.12	JPY 64,900	Mitsui Fudosan Co Ltd	123,926,550	0.49
JPY 15,000	Keikyu Corp	24,765,000	0.10	JPY 6,100	Miura Co Ltd	27,358,500	0.11
JPY 7,500	Keio Corp	46,200,000	0.18	JPY 1,690,800	Mizuho Financial Group Inc	223,523,760	0.89
JPY 8,800	Keisei Electric Railway Co Ltd	29,700,000	0.12	JPY 8,500	MonotaRO Co Ltd	36,720,000	0.15
JPY 12,700	Keyence Corp	571,881,000	2.27	JPY 29,900	MS&AD Insurance Group Holdings Inc	88,533,900	0.35
JPY 9,900	Kikkoman Corp	51,381,000	0.20	JPY 40,200	Murata Manufacturing Co Ltd	253,903,200	1.01
JPY 11,700	Kintetsu Group Holdings Co Ltd	56,686,500	0.22	JPY 8,500	Nabtesco Corp	28,220,000	0.11
JPY 55,900	Kirin Holdings Co Ltd	127,144,550	0.50	JPY 12,700	Nagoya Railroad Co Ltd	38,671,500	0.15
JPY 3,600	Kobayashi Pharmaceutical Co Ltd	34,128,000	0.14	JPY 16,800	NEC Corp	86,856,000	0.34
JPY 4,300	Kobe Bussan Co Ltd	26,144,000	0.10	JPY 35,400	Nexon Co Ltd	86,269,800	0.34
JPY 7,100	Koito Manufacturing Co Ltd	30,814,000	0.12	JPY 19,600	NGK Insulators Ltd	29,164,800	0.12
JPY 61,100	Komatsu Ltd	134,633,850	0.53	JPY 10,600	NGK Spark Plug Co Ltd	16,366,400	0.06
JPY 7,100	Konami Holdings Corp	25,489,000	0.10	JPY 5,600	NH Foods Ltd	24,220,000	0.10
JPY 2,300	Kose Corp	29,808,000	0.12	JPY 30,300	Nidec Corp	218,038,800	0.86
JPY 69,000	Kubota Corp	110,952,000	0.44	JPY 10,500	Nihon M&A Center Inc	51,135,000	0.20
JPY 21,700	Kuraray Co Ltd	24,412,500	0.10	JPY 21,800	Nikon Corp	19,663,600	0.08
JPY 6,700	Kurita Water Industries Ltd	20,039,700	0.08	JPY 7,800	Nintendo Co Ltd	374,478,000	1.49
JPY 22,600	Kyocera Corp	132,549,000	0.53	JPY 84	Nippon Building Fund Inc REIT	51,576,000	0.20
JPY 19,500	Kyowa Kirin Co Ltd	55,165,500	0.22	JPY 5,300	Nippon Express Co Ltd	29,574,000	0.12
JPY 28,400	Kyushu Electric Power Co Inc	25,702,000	0.10	JPY 10,500	Nippon Paint Holdings Co Ltd	82,320,000	0.33
JPY 10,900	Kyushu Railway Co	30,509,100	0.12	JPY 137	Nippon Prologis REIT Inc	44,936,000	0.18
JPY 5,400	Lasertec Corp	54,864,000	0.22	JPY 3,400	Nippon Shinyaku Co Ltd	29,818,000	0.12
JPY 3,400	Lawson Inc	18,394,000	0.07	JPY 54,900	Nippon Steel Corp	55,641,150	0.22
JPY 4,100	LINE Corp	22,222,000	0.09	JPY 87,900	Nippon Telegraph & Telephone Corp	221,112,450	0.88
JPY 15,200	Lion Corp	39,322,400	0.16	JPY 10,400	Nippon Yusen KK	15,766,400	0.06
JPY 18,100	LIXIL Group Corp	27,258,600	0.11	JPY 8,500	Nissan Chemical Corp	46,920,000	0.19
JPY 29,800	M3 Inc	136,633,000	0.54	JPY 166,500	Nissan Motor Co Ltd	66,466,800	0.26
JPY 15,200	Makita Corp	59,508,000	0.24	JPY 14,900	Nisshin Seifun Group Inc	23,974,100	0.09
JPY 115,700	Marubeni Corp	56,403,750	0.22	JPY 4,600	Nissin Foods Holdings Co Ltd	43,930,000	0.17
JPY 12,900	Marui Group Co Ltd	25,103,400	0.10	JPY 5,700	Nitori Holdings Co Ltd	120,412,500	0.48
JPY 3,800	Maruichi Steel Tube Ltd	10,180,200	0.04	JPY 10,800	Nitto Denko Corp	65,880,000	0.26
JPY 38,600	Mazda Motor Corp	24,935,600	0.10	JPY 212,300	Nomura Holdings Inc	102,413,520	0.41
JPY 5,000	McDonald's Holdings Co Japan Ltd	29,100,000	0.12	JPY 8,500	Nomura Real Estate Holdings Inc	17,000,000	0.07
JPY 60,100	Mebuki Financial Group Inc	15,025,000	0.06	JPY 278	Nomura Real Estate Master Fund Inc REIT	35,973,200	0.14
JPY 12,500	Medipal Holdings Corp	25,950,000	0.10	JPY 20,900	Nomura Research Institute Ltd	61,174,300	0.24
JPY 7,800	MELJI Holdings Co Ltd	66,924,000	0.27	JPY 24,300	NSK Ltd	19,415,700	0.08
JPY 5,200	Mercari Inc	17,316,000	0.07	JPY 42,900	NTT Data Corp	51,437,100	0.20
JPY 24,700	MINEBEA MITSUMI Inc	48,239,100	0.19	JPY 81,600	NTT DOCOMO Inc	235,171,200	0.93
JPY 19,300	MISUMI Group Inc	51,994,200	0.21	JPY 47,300	Obayashi Corp	47,678,400	0.19
JPY 87,000	Mitsubishi Chemical Holdings Corp	54,583,800	0.22	JPY 4,900	Obic Co Ltd	92,463,000	0.37
JPY 94,700	Mitsubishi Corp	214,969,000	0.85	JPY 20,000	Odakyu Electric Railway Co Ltd	53,020,000	0.21
JPY 128,200	Mitsubishi Electric Corp	179,415,900	0.71	JPY 58,600	Oji Holdings Corp	29,358,600	0.12
JPY 83,200	Mitsubishi Estate Co Ltd	133,328,000	0.53	JPY 82,000	Olympus Corp	170,191,000	0.68
JPY 10,900	Mitsubishi Gas Chemical Co Inc	17,767,000	0.07				
JPY 23,200	Mitsubishi Heavy Industries Ltd	58,997,600	0.23				
JPY 7,600	Mitsubishi Materials Corp	17,290,000	0.07				

## Schedule of Investments (continued)

as at 30 June 2020 (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 - 99.03% (continued)				Common and Preferred Stocks - 99.03% (continued)			
Japan (continued)				Japan (continued)			
JPY 12,600	Omron Corp	90,972,000	0.36	JPY 88,700	Sony Corp	654,960,800	2.60
JPY 26,400	Ono Pharmaceutical Co Ltd	82,816,800	0.33	JPY 11,600	Sony Financial Holdings Inc	30,102,000	0.12
JPY 2,600	Oracle Corp Japan	33,072,000	0.13	JPY 6,200	Square Enix Holdings Co Ltd	33,728,000	0.13
JPY 14,000	Oriental Land Co Ltd	199,360,000	0.79	JPY 8,900	Stanley Electric Co Ltd	23,095,500	0.09
JPY 90,000	ORIX Corp	119,565,000	0.47	JPY 43,600	Subaru Corp	97,729,400	0.39
JPY 195	Orix JREIT Inc	27,573,000	0.11	JPY 18,500	SUMCO Corp	30,506,500	0.12
JPY 25,500	Osaka Gas Co Ltd	54,264,000	0.22	JPY 101,200	Sumitomo Chemical Co Ltd	32,586,400	0.13
JPY 7,100	Otsuka Corp	40,328,000	0.16	JPY 84,100	Sumitomo Corp	103,821,450	0.41
JPY 27,600	Otsuka Holdings Co Ltd	129,692,400	0.51	JPY 10,800	Sumitomo Dainippon Pharma Co Ltd	16,092,000	0.06
JPY 27,000	Pan Pacific International Holdings Corp	63,963,000	0.25	JPY 51,200	Sumitomo Electric Industries Ltd	63,462,400	0.25
JPY 155,800	Panasonic Corp	146,389,680	0.58	JPY 7,500	Sumitomo Heavy Industries Ltd	17,587,500	0.07
JPY 7,900	Park24 Co Ltd	14,575,500	0.06	JPY 15,800	Sumitomo Metal Mining Co Ltd	47,542,200	0.19
JPY 6,400	PeptiDream Inc	31,616,000	0.13	JPY 91,300	Sumitomo Mitsui Financial Group Inc	276,821,600	1.10
JPY 12,100	Persol Holdings Co Ltd	17,908,000	0.07	JPY 22,799	Sumitomo Mitsui Trust Holdings Inc	68,966,975	0.27
JPY 8,500	Pigeon Corp	35,445,000	0.14	JPY 21,300	Sumitomo Realty & Development Co Ltd	63,111,900	0.25
JPY 6,200	Pola Orbis Holdings Inc	11,631,200	0.05	JPY 11,600	Sumitomo Rubber Industries Ltd	12,319,200	0.05
JPY 58,492	Rakuten Inc	55,450,416	0.22	JPY 4,900	Sundrug Co Ltd	17,493,000	0.07
JPY 88,900	Recruit Holdings Co Ltd	327,329,800	1.30	JPY 10,100	Suntory Beverage & Food Ltd	42,470,500	0.17
JPY 57,300	Renesas Electronics Corp	31,572,300	0.12	JPY 4,900	Suzuken Co Ltd Via Aichi Japan	19,698,000	0.08
JPY 142,100	Resona Holdings Inc	52,264,380	0.21	JPY 26,200	Suzuki Motor Corp	95,813,400	0.38
JPY 45,500	Ricoh Co Ltd	34,989,500	0.14	JPY 11,400	Systemex Corp	93,822,000	0.37
JPY 2,300	Rinnai Corp	20,700,000	0.08	JPY 36,500	T&D Holdings Inc	33,616,500	0.13
JPY 5,700	Rohm Co Ltd	40,698,000	0.16	JPY 8,200	Taiheiyo Cement Corp	20,434,400	0.08
JPY 16,200	Ryohin Keikaku Co Ltd	24,705,000	0.10	JPY 14,600	Taisei Corp	57,232,000	0.23
JPY 24,400	Santen Pharmaceutical Co Ltd	48,385,200	0.19	JPY 2,300	Taisho Pharmaceutical Holdings Co Ltd	15,180,000	0.06
JPY 16,042	SBI Holdings Inc	37,345,776	0.15	JPY 12,200	Taiyo Nippon Sanso Corp	21,972,200	0.09
JPY 3,600	SCSK Corp	18,864,000	0.07	JPY 110,081	Takeda Pharmaceutical Co Ltd	423,591,688	1.68
JPY 14,800	Secom Co Ltd	139,460,400	0.55	JPY 8,800	TDK Corp	93,984,000	0.37
JPY 11,800	Sega Sammy Holdings Inc	15,222,000	0.06	JPY 12,100	Teijin Ltd	20,739,400	0.08
JPY 13,500	Seibu Holdings Inc	15,808,500	0.06	JPY 45,400	Terumo Corp	185,277,400	0.73
JPY 19,000	Seiko Epson Corp	23,427,000	0.09	JPY 8,200	THK Co Ltd	21,844,800	0.09
JPY 24,700	Sekisui Chemical Co Ltd	38,087,400	0.15	JPY 16,000	TIS Inc	36,384,000	0.14
JPY 42,200	Sekisui House Ltd	86,615,500	0.34	JPY 13,000	Tobu Railway Co Ltd	46,345,000	0.18
JPY 52,900	Seven & i Holdings Co Ltd	186,208,000	0.74	JPY 7,700	Toho Co Ltd	29,991,500	0.12
JPY 40,079	Seven Bank Ltd	11,823,305	0.05	JPY 4,999	Toho Gas Co Ltd	26,994,600	0.11
JPY 10,200	SG Holdings Co Ltd	35,904,000	0.14	JPY 29,000	Tohoku Electric Power Co Inc	29,754,000	0.12
JPY 14,500	Sharp Corp	16,617,000	0.07	JPY 44,800	Tokio Marine Holdings Inc	210,470,400	0.83
JPY 16,100	Shimadzu Corp	46,174,800	0.18	JPY 2,900	Tokyo Century Corp	15,979,000	0.06
JPY 1,500	Shimamura Co Ltd	10,950,000	0.04	JPY 103,700	Tokyo Electric Power Co Holdings Inc	34,324,700	0.14
JPY 5,300	Shimano Inc	109,975,000	0.44	JPY 10,300	Tokyo Electron Ltd	272,332,000	1.08
JPY 40,200	Shimizu Corp	35,577,000	0.14	JPY 25,500	Tokyo Gas Co Ltd	65,790,000	0.26
JPY 24,800	Shin-Etsu Chemical Co Ltd	312,356,000	1.24	JPY 35,900	Tokyu Corp	54,460,300	0.22
JPY 13,200	Shinsei Bank Ltd	17,133,600	0.07	JPY 41,600	Tokyu Fudosan Holdings Corp	20,966,400	0.08
JPY 18,300	Shionogi & Co Ltd	123,525,000	0.49	JPY 19,000	Toppan Printing Co Ltd	34,143,000	0.14
JPY 27,300	Shiseido Co Ltd	186,595,500	0.74	JPY 94,200	Toray Industries Inc	47,806,500	0.19
JPY 30,800	Shizuoka Bank Ltd	21,344,400	0.08	JPY 27,600	Toshiba Corp	94,806,000	0.38
JPY 9,200	Showa Denko KK	22,227,200	0.09	JPY 17,700	Tosoh Corp	26,019,000	0.10
JPY 4,000	SMC Corp	220,720,000	0.88				
JPY 132,900	Softbank Corp	182,737,500	0.72				
JPY 109,300	SoftBank Group Corp	595,685,000	2.36				
JPY 4,900	Sohgo Security Services Co Ltd	24,598,000	0.10				
JPY 22,800	Sompo Holdings Inc	84,519,600	0.34				



## Schedule of Investments (continued)

as at 30 June 2020 (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 - 99.03% (continued)				Common and Preferred Stocks - 99.03% (continued)			
Japan (continued)				Japan (continued)			
JPY 9,600	TOTO Ltd	39,504,000	0.16	JPY 9,800	Yamaha Corp	49,686,000	0.20
JPY 6,000	Toyoko Suisan Kaisha Ltd	36,180,000	0.14	JPY 20,900	Yamaha Motor Co Ltd	35,279,200	0.14
JPY 4,400	Toyoda Gosei Co Ltd	9,864,800	0.04	JPY 21,000	Yamato Holdings Co Ltd	48,930,000	0.19
JPY 10,000	Toyota Industries Corp	57,100,000	0.23	JPY 8,200	Yamazaki Baking Co Ltd	15,219,200	0.06
JPY 147,400	Toyota Motor Corp	996,718,800	3.95	JPY 16,300	Yaskawa Electric Corp	60,717,500	0.24
JPY 14,400	Toyota Tsusho Corp	39,297,600	0.16	JPY 15,500	Yokogawa Electric Corp	26,040,000	0.10
JPY 9,200	Trend Micro Inc	55,384,000	0.22	JPY 8,100	Yokohama Rubber Co Ltd	12,263,400	0.05
JPY 2,700	Tsuruha Holdings Inc	40,095,000	0.16	JPY 180,100	Z Holding Corp	94,732,600	0.38
JPY 27,400	Unicharm Corp	121,108,000	0.48	JPY 7,400	ZOZO Inc	17,730,400	0.07
JPY 221	United Urban Investment Corp REIT	25,591,800	0.10	<b>Total Japan</b>		<b>24,959,603,477</b>	<b>99.03</b>
JPY 16,300	USS Co Ltd	28,084,900	0.11	<b>Total Common and Preferred Stocks</b>		<b>24,959,603,477</b>	<b>99.03</b>
JPY 3,200	Welcia Holdings Co Ltd	27,808,000	0.11	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>		<b>24,959,603,477</b>	<b>99.03</b>
JPY 11,600	West Japan Railway Co	70,133,600	0.28	<b>TOTAL INVESTMENTS</b>		<b>24,959,603,477</b>	<b>99.03</b>
JPY 8,600	Yakult Honsha Co Ltd	54,610,000	0.22				
JPY 42,700	Yamada Denki Co Ltd	22,844,500	0.09				

### Derivatives

#### Futures Contracts – (0.04)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
TOPIX INDEX FUTURE, due 10/09/20	JPY	16	249,360,000	(11,440,000)	(0.04)
Unrealised Loss on Futures Contracts			249,360,000	(11,440,000)	(0.04)
<b>Total Futures Contracts</b>			<b>249,360,000</b>	<b>(11,440,000)</b>	<b>(0.04)</b>
<b>Other Net Assets/(Liabilities)</b>				<b>254,905,483</b>	<b>1.01</b>
<b>TOTAL NET ASSETS</b>				<b>25,203,068,960</b>	<b>100.00</b>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes JPY 13,519,100 held as cash at Barclays Capital Inc.

## Schedule of Investments

as at 30 June 2020 (Expressed in Swiss Franc)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 99.02% Switzerland				Common and Preferred Stocks - 99.02% <i>(continued)</i> Switzerland <i>(continued)</i>			
CHF 318,433	ABB Ltd	6,792,176	3.05	CHF 121,165	Roche Holding AG	39,784,528	17.85
CHF 26,275	Adecco Group AG	1,168,187	0.52	CHF 7,042	Schindler Holding AG	1,570,366	0.70
CHF 85,157	Alcon Inc	4,629,135	2.08	CHF 3,476	Schindler Holding AG	775,843	0.35
CHF 7,850	Baloise Holding AG	1,115,485	0.50	CHF 1,040	SGS SA	2,407,600	1.08
CHF 5,323	Banque Cantonale Vaudoise	490,248	0.22	CHF 24,327	Sika AG	4,436,028	1.99
CHF 511	Barry Callebaut AG	923,377	0.41	CHF 9,329	Sonova Holding AG	1,764,580	0.79
CHF 183	Chocoladefabriken Lindt & Spruengli AG	1,427,400	0.64	CHF 1,805	Straumann Holding AG	1,469,270	0.66
CHF 18	Chocoladefabriken Lindt & Spruengli AG	1,465,200	0.66	CHF 5,067	Swatch Group AG	958,170	0.43
CHF 90,165	Cie Financiere Richemont SA	5,449,573	2.44	CHF 8,685	Swatch Group AG	321,866	0.14
CHF 34,858	Clariant AG	648,707	0.29	CHF 5,534	Swiss Life Holding AG	1,942,434	0.87
CHF 416,186	Credit Suisse Group AG	4,077,790	1.83	CHF 13,293	Swiss Prime Site AG	1,164,467	0.52
CHF 1,386	EMS-Chemie Holding AG	1,017,324	0.46	CHF 51,077	Swiss Re AG	3,731,686	1.67
CHF 6,360	Geberit AG	3,015,912	1.35	CHF 4,451	Swisscom AG	2,207,251	0.99
CHF 1,597	Givaudan SA	5,634,216	2.53	CHF 11,320	Temenos AG	1,665,738	0.75
CHF 38,655	Julius Baer Group Ltd	1,532,671	0.69	CHF 633,470	UBS Group AG	6,907,990	3.10
CHF 9,428	Kuehne Nagel International AG	1,483,967	0.67	CHF 7,704	Vifor Pharma AG	1,098,205	0.49
CHF 90,819	LafargeHolcim Ltd	3,769,897	1.69	CHF 25,817	Zurich Insurance Group AG	8,628,041	3.87
CHF 28,545	Logitech International SA	1,765,794	0.79	<b>Total Switzerland</b>		<b>220,731,937</b>	<b>99.02</b>
CHF 12,870	Lonza Group AG	6,437,574	2.89	<b>Total Common and Preferred Stocks</b>		<b>220,731,937</b>	<b>99.02</b>
CHF 513,309	Nestle SA	53,763,985	24.12	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>			<b>99.02</b>
CHF 370,479	Novartis AG	30,534,879	13.70	<b>TOTAL INVESTMENTS</b>		<b>220,731,937</b>	<b>99.02</b>
CHF 3,205	Partners Group Holding AG	2,754,377	1.24				

### Derivatives

#### Futures Contracts – 0.01%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
SWISS MARKET INDEX FUTURE, due 18/09/20	CHF	22	2,201,760	16,140	0.01
Unrealised Gain on Futures Contracts			2,201,760	16,140	0.01
<b>Total Futures Contracts</b>			<b>2,201,760</b>	<b>16,140</b>	<b>0.01</b>
Other Net Assets/(Liabilities)				2,160,557	0.97
<b>TOTAL NET ASSETS</b>				<b>222,908,634</b>	<b>100.00</b>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes CHF 289,624 held as cash at Barclays Capital Inc.

## Schedule of Investments

as at 30 June 2020 (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 - 96.21% <i>(continued)</i>			
United Kingdom				United Kingdom <i>(continued)</i>			
GBP 1,000	National Grid Gas PLC, 4.188%, 14/12/22	1,883	0.00	GBP 198,773	Diageo PLC	5,330,098	4.12
<b>Total United Kingdom</b>				GBP 112,793	Direct Line Insurance Group PLC	305,669	0.24
<b>Total Corporate Bonds</b>				GBP 44,079	Evrax PLC	127,124	0.10
Common and Preferred Stocks - 96.21%				GBP 77,390	Experian PLC	2,181,624	1.69
Chile				GBP 19,032	Ferguson PLC	1,258,396	0.97
GBP 32,348	Antofagasta PLC	303,295	0.24	GBP 427,961	GlaxoSmithKline PLC	7,004,010	5.42
<b>Total Chile</b>				GBP 32,329	Halma PLC	744,537	0.58
Ireland				GBP 29,149	Hargreaves Lansdown PLC	474,691	0.37
GBP 8,265	DCC PLC	556,234	0.43	GBP 1,731,581	HSBC Holdings PLC	6,555,766	5.07
<b>Total Ireland</b>				GBP 81,059	Imperial Brands PLC	1,247,093	0.96
Isle Of Man				GBP 128,934	Informa PLC	606,506	0.47
GBP 49,262	GVC Holdings PLC	364,834	0.28	GBP 14,498	InterContinental Hotels Group PLC	517,144	0.40
<b>Total Isle Of Man</b>				GBP 13,614	Intertek Group PLC	740,602	0.57
Jordan				GBP 313,585	ITV PLC	234,185	0.18
GBP 14,728	Hikma Pharmaceuticals PLC	326,962	0.26	GBP 144,854	J Sainsbury PLC	302,310	0.23
<b>Total Jordan</b>				GBP 35,872	JD Sports Fashion PLC	223,196	0.17
Netherlands				GBP 15,876	Johnson Matthey PLC	333,078	0.26
GBP 352,199	Royal Dutch Shell PLC	4,532,801	3.51	GBP 175,809	Kingfisher PLC	388,186	0.30
GBP 316,352	Royal Dutch Shell PLC	3,872,149	2.99	GBP 61,582	Land Securities Group PLC REIT	340,548	0.26
<b>Total Netherlands</b>				GBP 510,658	Legal & General Group PLC	1,128,043	0.87
South Africa				GBP 5,962,380	Lloyds Banking Group PLC	1,858,772	1.44
GBP 41,921	Mondi PLC	633,217	0.49	GBP 26,793	London Stock Exchange Group PLC	2,239,359	1.73
<b>Total South Africa</b>				GBP 221,156	M&G PLC	370,547	0.29
Switzerland				GBP 404,518	Melrose Industries PLC	461,150	0.36
GBP 17,664	Coca-Cola HBC AG	358,226	0.28	GBP 299,327	National Grid PLC	2,960,943	2.29
GBP 856,949	Glencore PLC	1,467,268	1.13	GBP 11,112	Next PLC	543,821	0.42
<b>Total Switzerland</b>				GBP 39,458	Ocado Group PLC	800,208	0.62
United Kingdom				GBP 64,100	Pearson PLC	369,088	0.29
GBP 82,369	3i Group PLC	685,804	0.53	GBP 27,429	Persimmon PLC	627,027	0.49
GBP 16,812	Admiral Group PLC	386,508	0.30	GBP 221,772	Prudential PLC	2,702,292	2.09
GBP 105,089	Anglo American PLC	1,964,534	1.52	GBP 60,537	Reckitt Benckiser Group PLC	4,499,110	3.48
GBP 38,895	Ashtead Group PLC	1,057,555	0.82	GBP 164,872	RELX PLC	3,083,106	2.38
GBP 30,259	Associated British Foods PLC	579,460	0.45	GBP 160,340	Rentokil Initial PLC	817,093	0.63
GBP 111,895	AstraZeneca PLC	9,422,678	7.29	GBP 95,483	Rio Tinto PLC	4,343,522	3.36
GBP 80,035	Auto Trader Group PLC	421,304	0.33	GBP 164,618	Rolls-Royce Holdings PLC	469,820	0.36
GBP 5,891	AVEVA Group PLC	241,060	0.19	GBP 417,898	Royal Bank of Scotland Group PLC	508,164	0.39
GBP 328,015	Aviva PLC	897,449	0.69	GBP 91,241	RSA Insurance Group PLC	373,906	0.29
GBP 275,417	BAE Systems PLC	1,331,366	1.03	GBP 90,947	Sage Group PLC	610,982	0.47
GBP 1,477,622	Barclays PLC	1,690,695	1.31	GBP 10,197	Schroders PLC	300,709	0.23
GBP 85,109	Barratt Developments PLC	422,055	0.33	GBP 99,191	Segro PLC REIT	887,759	0.69
GBP 10,831	Berkeley Group Holdings PLC	451,111	0.35	GBP 19,540	Severn Trent PLC	484,397	0.37
GBP 1,727,364	BP PLC	5,306,462	4.10	GBP 74,251	Smith & Nephew PLC	1,117,849	0.86
GBP 195,636	British American Tobacco PLC	6,073,520	4.70	GBP 34,740	Smiths Group PLC	490,529	0.38
GBP 73,787	British Land Co PLC REIT	285,113	0.22	GBP 6,294	Spirax-Sarco Engineering PLC	627,889	0.49
GBP 760,907	BT Group PLC	867,814	0.67	GBP 88,221	SSE PLC	1,203,776	0.93
GBP 29,204	Bunzl PLC	632,559	0.49	GBP 47,051	St James's Place PLC	448,302	0.35
GBP 33,752	Burberry Group PLC	539,863	0.42	GBP 233,496	Standard Chartered PLC	1,027,616	0.79
GBP 152,480	Compass Group PLC	1,695,578	1.31	GBP 199,408	Standard Life Aberdeen PLC	533,616	0.41
GBP 11,118	Croda International PLC	584,362	0.45	GBP 313,482	Taylor Wimpey PLC	447,025	0.35
				GBP 833,801	Tesco PLC	1,901,900	1.47
				GBP 99,766	Unilever PLC	4,344,809	3.36

## Schedule of Investments (continued)

as at 30 June 2020 (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 (continued)				Other transferable securities				
Common and Preferred Stocks - 96.21% (continued)				Common and Preferred Stocks - 2.30%				
United Kingdom (continued)				Australia				
GBP 59,462	United Utilities Group PLC	541,223	0.42	GBP 179,538	BHP Group PLC	2,970,277	2.30	
GBP 2,277,631	Vodafone Group PLC	2,934,955	2.27	Total Australia			2,970,277	2.30
GBP 17,737	Whitbread PLC	394,116	0.30	Total Common and Preferred Stocks			2,970,277	2.30
GBP 209,252	Wm Morrison Supermarkets PLC	398,730	0.31	Total Other transferable securities			2,970,277	2.30
GBP 105,417	WPP PLC	664,970	0.51	TOTAL INVESTMENTS			127,355,882	98.51
Total United Kingdom		111,968,736	86.60					
Total Common and Preferred Stocks		124,383,722	96.21					
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				124,385,605				96.21

### Derivatives

Futures Contracts – 0.03%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
FTSE 100 INDEX FUTURE, due 18/09/20	GBP	32	1,967,200	43,055	0.03
Unrealised Gain on Futures Contracts				43,055	0.03
Total Futures Contracts				43,055	0.03
Other Net Assets/(Liabilities)				1,891,262	1.46
TOTAL NET ASSETS				129,290,199	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes GBP 154,702 held as cash at Barclays Capital Inc.

## Schedule of Investments

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net 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 - 99.80%				Common and Preferred Stocks - 99.80% <i>(continued)</i>			
Argentina				United States <i>(continued)</i>			
USD 2,500	MercadoLibre Inc	2,464,425	0.17	USD 41,220	Activision Blizzard Inc	3,128,598	0.21
<b>Total Argentina</b>		<b>2,464,425</b>	<b>0.17</b>	USD 25,463	Adobe Inc	11,084,299	0.75
Bermuda				USD 4,193	Advance Auto Parts Inc	597,293	0.04
USD 24,184	Arch Capital Group Ltd	692,871	0.05	USD 60,500	Advanced Micro Devices Inc	3,182,905	0.22
USD 2,443	Everest Re Group Ltd	503,747	0.03	USD 39,639	AES Corp	574,369	0.04
USD 19,780	IHS Markit Ltd	1,493,390	0.10	USD 38,004	Aflac Inc	1,369,284	0.09
USD 37,215	Marvell Technology Group Ltd	1,304,758	0.09	USD 15,874	Agilent Technologies Inc	1,402,785	0.10
USD 2,298	RenaissanceRe Holdings Ltd	393,027	0.03	USD 30,946	AGNC Investment Corp REIT	399,203	0.03
<b>Total Bermuda</b>		<b>4,387,793</b>	<b>0.30</b>	USD 11,554	Air Products & Chemicals Inc	2,789,829	0.19
Canada				USD 9,617	Akamai Technologies Inc	1,029,885	0.07
USD 6,167	Lululemon Athletica Inc	1,924,166	0.13	USD 6,020	Albemarle Corp	464,804	0.03
USD 13,000	Waste Connections Inc	1,219,270	0.08	USD 6,400	Alexandria Real Estate Equities Inc REIT	1,038,400	0.07
<b>Total Canada</b>		<b>3,143,436</b>	<b>0.21</b>	USD 11,785	Alexion Pharmaceuticals Inc	1,322,748	0.09
Ireland				USD 3,900	Align Technology Inc	1,070,316	0.07
USD 34,285	Accenture PLC	7,361,675	0.50	USD 837	Alleghany Corp	409,410	0.03
USD 5,700	Allegion PLC	582,654	0.04	USD 14,282	Alliant Energy Corp	683,251	0.05
USD 3,691	Jazz Pharmaceuticals PLC	407,265	0.03	USD 18,085	Allstate Corp	1,754,064	0.12
USD 43,233	Johnson Controls International PLC	1,475,975	0.10	USD 18,767	Ally Financial Inc	372,150	0.03
USD 28,426	Linde PLC	6,029,439	0.41	USD 5,300	Alnylam Pharmaceuticals Inc	784,983	0.05
USD 70,523	Medtronic PLC	6,466,959	0.44	USD 16,568	Alphabet Inc	23,420,690	1.59
USD 7,628	Perrigo Co PLC	421,600	0.03	USD 15,987	Alphabet Inc	22,670,365	1.54
USD 12,581	Trane Technologies PLC	1,119,457	0.08	USD 12,300	Altice USA Inc	277,242	0.02
USD 6,272	Willis Towers Watson PLC	1,235,270	0.08	USD 99,845	Altria Group Inc	3,918,916	0.27
<b>Total Ireland</b>		<b>25,100,294</b>	<b>1.71</b>	USD 22,615	Amazon.com Inc	62,390,714	4.25
Netherlands				USD 500	AMERCO	151,095	0.01
USD 13,800	NXP Semiconductors NV	1,573,752	0.11	USD 14,776	Ameren Corp	1,039,639	0.07
<b>Total Netherlands</b>		<b>1,573,752</b>	<b>0.11</b>	USD 25,754	American Electric Power Co Inc	2,051,049	0.14
Sweden				USD 37,048	American Express Co	3,526,970	0.24
USD 5,120	Autoliv Inc	330,291	0.02	USD 4,400	American Financial Group Inc	279,224	0.02
<b>Total Sweden</b>		<b>330,291</b>	<b>0.02</b>	USD 46,578	American International Group Inc	1,452,302	0.10
Switzerland				USD 23,067	American Tower Corp REIT	5,963,742	0.41
USD 25,109	Chubb Ltd	3,179,302	0.22	USD 10,461	American Water Works Co Inc	1,345,912	0.09
USD 6,559	Garmin Ltd	639,502	0.04	USD 6,178	Ameriprise Financial Inc	926,947	0.06
USD 16,904	TE Connectivity Ltd	1,378,521	0.09	USD 6,922	AmerisourceBergen Corp	697,530	0.05
<b>Total Switzerland</b>		<b>5,197,325</b>	<b>0.35</b>	USD 11,509	AMETEK Inc	1,028,559	0.07
United Kingdom				USD 32,113	Amgen Inc	7,574,172	0.52
USD 78,900	AMCOR PLC	805,569	0.06	USD 14,889	Amphenol Corp	1,426,515	0.10
USD 12,943	Aon PLC	2,492,822	0.17	USD 18,965	Analog Devices Inc	2,325,868	0.16
USD 13,820	Aptiv PLC	1,076,854	0.07	USD 77,404	Annaly Capital Management Inc REIT	507,770	0.03
USD 4,000	Liberty Global PLC	87,440	0.01	USD 4,376	ANSYS Inc	1,276,610	0.09
USD 18,900	Liberty Global PLC	406,539	0.03	USD 13,322	Anthem Inc	3,503,420	0.24
USD 21,628	Nielsen Holdings PLC	321,392	0.02	USD 8,500	AO Smith Corp	400,520	0.03
USD 8,858	Pentair PLC	336,516	0.02	USD 11,500	Apollo Global Management Inc	574,080	0.04
<b>Total United Kingdom</b>		<b>5,527,132</b>	<b>0.38</b>	USD 233,836	Apple Inc	85,303,373	5.81
United States				USD 50,830	Applied Materials Inc	3,072,673	0.21
USD 30,726	3M Co	4,792,949	0.33	USD 15,100	Aramark	340,807	0.02
USD 95,437	Abbott Laboratories	8,725,805	0.59	USD 28,220	Archer-Daniels-Midland Co	1,125,978	0.08
USD 94,583	AbbVie Inc	9,286,159	0.63	USD 3,200	Arista Networks Inc	672,096	0.05
USD 2,500	ABIOMED Inc	603,900	0.04	USD 5,054	Arrow Electronics Inc	347,159	0.02
				USD 9,300	Arthur J Gallagher & Co	906,657	0.06
				USD 3,093	Assurant Inc	319,476	0.02

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.80% (continued)				Common and Preferred Stocks - 99.80% (continued)			
United States (continued)				United States (continued)			
USD 381,690	AT&T Inc	11,538,489	0.79	USD 6,600	Cboe Global Markets Inc	615,648	0.04
USD 7,200	Athene Holding Ltd	224,568	0.01	USD 19,398	CBRE Group Inc	877,178	0.06
USD 6,800	Atmos Energy Corp	677,144	0.05	USD 7,500	CDK Global Inc	310,650	0.02
USD 11,993	Autodesk Inc	2,868,606	0.20	USD 6,900	CDW Corp	801,642	0.05
USD 22,365	Automatic Data Processing Inc	3,329,925	0.23	USD 5,211	Celanese Corp	449,918	0.03
USD 1,307	AutoZone Inc	1,474,453	0.10	USD 31,270	Centene Corp	1,987,209	0.14
USD 2,900	Avalara Inc	385,961	0.03	USD 29,254	CenterPoint Energy Inc	546,172	0.04
USD 7,507	AvalonBay Communities Inc REIT	1,160,882	0.08	USD 51,850	CenturyLink Inc	520,056	0.04
USD 15,500	Avantor Inc	263,500	0.02	USD 17,889	Cerner Corp	1,226,291	0.08
USD 4,887	Avery Dennison Corp	557,558	0.04	USD 14,210	CF Industries Holdings Inc	399,869	0.03
USD 12,700	Axalta Coating Systems Ltd	286,385	0.02	USD 8,243	CH Robinson Worldwide Inc	651,692	0.04
USD 29,500	Baker Hughes a GE Co	454,005	0.03	USD 45,918	Charles Schwab Corp	1,549,273	0.11
USD 15,492	Ball Corp	1,076,539	0.07	USD 8,139	Charter Communications Inc	4,151,216	0.28
USD 416,428	Bank of America Corp	9,890,165	0.67	USD 12,815	Cheniere Energy Inc	619,221	0.04
USD 43,399	Bank of New York Mellon Corp	1,677,371	0.11	USD 101,272	Chevron Corp	9,036,501	0.62
USD 26,311	Baxter International Inc	2,265,377	0.15	USD 1,496	Chipotle Mexican Grill Inc	1,574,331	0.11
USD 14,860	Becton Dickinson and Co	3,555,552	0.24	USD 11,426	Church & Dwight Co Inc	883,230	0.06
USD 74,085	Berkshire Hathaway Inc	13,224,913	0.90	USD 19,396	Cigna Corp	3,639,659	0.25
USD 13,110	Best Buy Co Inc	1,144,110	0.08	USD 9,266	Cincinnati Financial Corp	593,302	0.04
USD 9,462	Biogen Inc	2,531,558	0.17	USD 4,400	Cintas Corp	1,171,984	0.08
USD 8,478	BioMarin Pharmaceutical Inc	1,045,677	0.07	USD 229,652	Cisco Systems Inc	10,710,969	0.73
USD 900	Bio-Rad Laboratories Inc	406,341	0.03	USD 111,976	Citigroup Inc	5,721,974	0.39
USD 6,500	Black Knight Inc	471,640	0.03	USD 22,400	Citizens Financial Group Inc	565,376	0.04
USD 7,883	BlackRock Inc	4,289,061	0.29	USD 6,291	Citrix Systems Inc	930,502	0.06
USD 35,900	Blackstone Group Inc	2,034,094	0.14	USD 6,339	Clorox Co	1,390,586	0.09
USD 28,885	Boeing Co	5,294,620	0.36	USD 19,387	CME Group Inc	3,151,163	0.21
USD 2,211	Booking Holdings Inc	3,520,664	0.24	USD 17,126	CMS Energy Corp	1,000,501	0.07
USD 5,800	Booz Allen Hamilton Holdings Corp	451,182	0.03	USD 218,197	Coca-Cola Co	9,749,042	0.66
USD 12,383	BorgWarner Inc	437,120	0.03	USD 10,400	Cognex Corp	621,088	0.04
USD 8,400	Boston Properties Inc REIT	759,192	0.05	USD 29,324	Cognizant Technology Solutions Corp	1,666,190	0.11
USD 74,362	Boston Scientific Corp	2,610,850	0.18	USD 44,254	Colgate-Palmolive Co	3,242,048	0.22
USD 119,187	Bristol-Myers Squibb Co	7,008,196	0.48	USD 243,572	Comcast Corp	9,494,437	0.65
USD 20,874	Broadcom Inc	6,588,043	0.45	USD 6,461	Comerica Inc	246,164	0.02
USD 5,600	Broadridge Financial Solutions Inc	706,664	0.05	USD 24,170	Conagra Brands Inc	850,059	0.06
USD 14,200	Brown & Brown Inc	578,792	0.04	USD 11,137	Concho Resources Inc	573,556	0.04
USD 15,707	Brown-Forman Corp	999,908	0.07	USD 59,343	ConocoPhillips	2,493,593	0.17
USD 8,254	Bunge Ltd	339,487	0.02	USD 18,052	Consolidated Edison Inc	1,298,480	0.09
USD 2,800	Burlington Stores Inc	551,404	0.04	USD 9,748	Constellation Brands Inc	1,705,413	0.12
USD 200	Cable One Inc	354,970	0.02	USD 2,933	Cooper Cos Inc	831,916	0.06
USD 22,378	Cabot Oil & Gas Corp	384,454	0.03	USD 9,900	Copart Inc	824,373	0.06
USD 14,500	Cadence Design Systems Inc	1,391,420	0.09	USD 43,859	Corning Inc	1,135,948	0.08
USD 5,441	Camden Property Trust REIT	496,328	0.03	USD 42,296	Corteva Inc	1,133,110	0.08
USD 10,522	Campbell Soup Co	522,207	0.04	USD 2,300	CoStar Group Inc	1,634,541	0.11
USD 23,251	Capital One Financial Corp	1,455,280	0.10	USD 23,246	Costco Wholesale Corp	7,048,420	0.48
USD 17,389	Cardinal Health Inc	907,532	0.06	USD 3,200	Coupa Software Inc	886,528	0.06
USD 2,700	Carlyle Group Inc	75,330	0.00	USD 5,100	Crowdstrike Holdings Inc	511,479	0.03
USD 7,542	CarMax Inc	675,386	0.05	USD 22,567	Crown Castle International Corp REIT	3,776,587	0.26
USD 24,550	Carnival Corp	403,111	0.03	USD 8,109	Crown Holdings Inc	528,139	0.04
USD 45,517	Carrier Global Corp	1,011,388	0.07	USD 41,169	CSX Corp	2,871,126	0.20
USD 6,500	Catalent Inc	476,450	0.03	USD 7,304	Cummins Inc	1,265,491	0.09
USD 29,885	Caterpillar Inc	3,780,452	0.26	USD 69,416	CVS Health Corp	4,509,958	0.31

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.80% (continued)				Common and Preferred Stocks - 99.80% (continued)			
United States (continued)				United States (continued)			
USD 34,152	Danaher Corp	6,039,098	0.41	USD 11,550	Estee Lauder Cos Inc	2,179,254	0.15
USD 7,463	Darden Restaurants Inc	565,472	0.04	USD 11,400	Evergy Inc	675,906	0.05
USD 5,100	Datadog Inc	443,445	0.03	USD 18,960	Eversource Energy	1,578,799	0.11
USD 3,883	DaVita Inc	307,301	0.02	USD 7,400	Exact Sciences Corp	643,356	0.04
USD 15,891	Deere & Co	2,497,271	0.17	USD 50,692	Exelon Corp	1,839,613	0.13
USD 10,532	Dell Technologies	578,628	0.04	USD 7,333	Expedia Group Inc	602,773	0.04
USD 7,513	Delta Air Lines Inc	210,740	0.01	USD 10,476	Expeditors International of Washington Inc	796,595	0.05
USD 13,576	DENTSPLY SIRONA Inc	598,159	0.04	USD 7,500	Extra Space Storage Inc REIT	692,775	0.05
USD 5,200	DexCom Inc	2,108,080	0.14	USD 225,426	Exxon Mobil Corp	10,081,051	0.69
USD 9,200	Diamondback Energy Inc	384,744	0.03	USD 3,583	F5 Networks Inc	499,757	0.03
USD 13,930	Digital Realty Trust Inc REIT	1,979,592	0.13	USD 128,361	Facebook Inc	29,146,932	1.99
USD 15,636	Discover Financial Services	783,207	0.05	USD 1,700	FactSet Research Systems Inc	558,399	0.04
USD 3,400	Discovery Inc	71,740	0.00	USD 1,200	Fair Isaac Corp	501,648	0.03
USD 14,246	Discovery Inc	274,378	0.02	USD 27,970	Fastenal Co	1,198,235	0.08
USD 14,480	DISH Network Corp	499,705	0.03	USD 4,515	Federal Realty Investment Trust REIT	384,723	0.03
USD 8,800	DocuSign Inc	1,515,448	0.10	USD 14,422	FedEx Corp	2,022,253	0.14
USD 13,443	Dollar General Corp	2,561,026	0.17	USD 16,818	Fidelity National Financial	515,640	0.03
USD 13,354	Dollar Tree Inc	1,237,649	0.08	USD 32,788	Fidelity National Information Services Inc	4,396,543	0.30
USD 43,536	Dominion Energy Inc	3,534,252	0.24	USD 38,489	Fifth Third Bancorp	742,068	0.05
USD 2,200	Domino's Pizza Inc	812,768	0.06	USD 9,728	First Republic Bank	1,031,071	0.07
USD 8,791	Dover Corp	848,859	0.06	USD 28,056	FirstEnergy Corp	1,088,012	0.07
USD 39,396	Dow Inc	1,605,781	0.11	USD 30,386	Fiserv Inc	2,966,281	0.20
USD 16,955	DR Horton Inc	940,155	0.06	USD 4,450	FleetCor Technologies Inc	1,119,309	0.08
USD 9,900	Dropbox Inc	215,523	0.01	USD 8,452	FLIR Systems Inc	342,898	0.02
USD 10,583	DTE Energy Co	1,137,673	0.08	USD 5,452	FMC Corp	543,128	0.04
USD 39,377	Duke Energy Corp	3,145,829	0.21	USD 212,982	Ford Motor Co	1,294,931	0.09
USD 21,306	Duke Realty Corp REIT	754,019	0.05	USD 8,500	Fortinet Inc	1,166,795	0.08
USD 40,296	Dupont De Nemours Inc	2,140,926	0.15	USD 16,833	Fortive Corp	1,138,921	0.08
USD 4,900	Dynatrace Inc	198,940	0.01	USD 8,800	Fortune Brands Home & Security Inc	562,584	0.04
USD 10,500	E*TRADE Financial Corp	522,165	0.04	USD 20,959	Fox Corp	562,120	0.04
USD 9,000	East West Bancorp Inc	326,160	0.02	USD 8,976	Fox Corp	240,916	0.02
USD 8,011	Eastman Chemical Co	557,886	0.04	USD 18,865	Franklin Resources Inc	395,599	0.03
USD 20,558	Eaton Corp PLC	1,798,414	0.12	USD 81,599	Freeport-McMoRan Inc	944,100	0.06
USD 40,630	eBay Inc	2,131,043	0.14	USD 5,400	Gartner Inc	655,182	0.04
USD 13,914	Ecolab Inc	2,768,190	0.19	USD 13,313	General Dynamics Corp	1,989,761	0.14
USD 18,789	Edison International	1,020,431	0.07	USD 473,747	General Electric Co	3,235,692	0.22
USD 33,210	Edwards Lifesciences Corp	2,295,143	0.16	USD 32,278	General Mills Inc	1,989,939	0.14
USD 17,640	Elanco Animal Health Inc	378,378	0.03	USD 63,452	General Motors Co	1,605,336	0.11
USD 15,278	Electronic Arts Inc	2,017,460	0.14	USD 7,311	Genuine Parts Co	635,765	0.04
USD 45,383	Eli Lilly & Co	7,450,981	0.51	USD 65,880	Gilead Sciences Inc	5,068,807	0.34
USD 31,320	Emerson Electric Co	1,942,780	0.13	USD 15,221	Global Payments Inc	2,581,786	0.18
USD 10,796	Entergy Corp	1,012,773	0.07	USD 6,462	Globe Life Inc	479,674	0.03
USD 32,135	EOG Resources Inc	1,627,959	0.11	USD 9,900	GoDaddy Inc	725,967	0.05
USD 2,600	EPAM Systems Inc	655,226	0.04	USD 17,459	Goldman Sachs Group Inc	3,450,248	0.23
USD 5,593	Equifax Inc	961,325	0.07	USD 3,500	Guidewire Software Inc	387,975	0.03
USD 4,392	Equinix Inc REIT	3,084,502	0.21	USD 50,706	Halliburton Co	658,164	0.04
USD 18,200	Equitable Holdings Inc	351,078	0.02	USD 21,404	Hartford Financial Services Group Inc	825,124	0.06
USD 8,800	Equity LifeStyle Properties Inc REIT	549,824	0.04	USD 7,202	Hasbro Inc	539,790	0.04
USD 21,441	Equity Residential REIT	1,261,160	0.09				
USD 800	Erie Indemnity Co	153,520	0.01				
USD 9,000	Essential Utilities Inc	380,160	0.03				
USD 3,980	Essex Property Trust Inc REIT	912,097	0.06				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.80% (continued)				Common and Preferred Stocks - 99.80% (continued)			
United States (continued)				United States (continued)			
USD 15,843	HCA Healthcare Inc	1,537,722	0.10	USD 20,441	Juniper Networks Inc	467,281	0.03
USD 10,200	HD Supply Holdings Inc	353,430	0.02	USD 4,735	Kansas City Southern	706,888	0.05
USD 23,733	Healthpeak Properties Inc REIT	654,081	0.04	USD 14,913	Kellogg Co	985,153	0.07
USD 1,400	HEICO Corp	139,510	0.01	USD 16,300	Keurig Dr Pepper Inc	462,920	0.03
USD 4,400	HEICO Corp	357,456	0.02	USD 54,848	KeyCorp	668,049	0.05
USD 9,326	Henry Schein Inc	544,545	0.04	USD 11,200	Keysight Technologies Inc	1,128,736	0.08
USD 8,478	Hershey Co	1,098,918	0.07	USD 18,665	Kimberly-Clark Corp	2,638,298	0.18
USD 16,080	Hess Corp	833,105	0.06	USD 109,867	Kinder Morgan Inc	1,666,682	0.11
USD 64,495	Hewlett Packard Enterprise Co	627,536	0.04	USD 28,800	KKR & Co Inc	889,344	0.06
USD 13,861	Hilton Worldwide Holdings Inc	1,018,090	0.07	USD 9,002	KLA-Tencor Corp	1,750,709	0.12
USD 7,607	HollyFrontier Corp	222,124	0.01	USD 7,700	Knight-Swift Transportation Holdings Inc	321,167	0.02
USD 12,498	Hologic Inc	712,386	0.05	USD 36,514	Kraft Heinz Co	1,164,431	0.08
USD 57,874	Home Depot Inc	14,498,016	0.99	USD 45,278	Kroger Co	1,532,660	0.10
USD 38,987	Honeywell International Inc	5,637,130	0.38	USD 11,823	L3Harris Technologies Inc	2,006,008	0.14
USD 12,766	Hormel Foods Corp	616,215	0.04	USD 5,898	Laboratory Corp of America Holdings	979,717	0.07
USD 36,224	Host Hotels & Resorts Inc REIT	390,857	0.03	USD 7,813	Lam Research Corp	2,527,193	0.17
USD 17,081	Howmet Aerospace Inc	270,734	0.02	USD 8,900	Lamb Weston Holdings Inc	568,977	0.04
USD 79,195	HP Inc	1,380,369	0.09	USD 19,198	Las Vegas Sands Corp	874,277	0.06
USD 7,311	Humana Inc	2,834,840	0.19	USD 3,000	Lear Corp	327,060	0.02
USD 54,819	Huntington Bancshares Inc	495,290	0.03	USD 6,900	Leidos Holdings Inc	646,323	0.04
USD 2,600	Huntington Ingalls Industries Inc	453,674	0.03	USD 13,515	Lennar Corp	832,794	0.06
USD 4,700	IAC Via InterActiveCorp	1,519,980	0.10	USD 1,900	Lennox International Inc	442,681	0.03
USD 4,600	IDEX Corp	726,984	0.05	USD 600	Liberty Broadband Corp	73,314	0.00
USD 4,300	IDEXX Laboratories Inc	1,419,688	0.10	USD 6,300	Liberty Broadband Corp	780,948	0.05
USD 16,598	Illinois Tool Works Inc	2,902,160	0.20	USD 12,200	Liberty Media Corp-Liberty Formula One	386,862	0.03
USD 7,807	Illumina Inc	2,891,322	0.20	USD 4,065	Liberty Media Corp-Liberty SiriusXM	140,324	0.01
USD 10,722	Incyte Corp	1,114,766	0.08	USD 12,223	Liberty Media Corp-Liberty SiriusXM	421,082	0.03
USD 15,101	Ingersoll Rand Inc	424,640	0.03	USD 10,584	Lincoln National Corp	389,385	0.03
USD 4,300	Ingredion Inc	356,900	0.02	USD 7,000	Live Nation Entertainment Inc	310,310	0.02
USD 2,700	Insulet Corp	524,502	0.04	USD 18,946	LKQ Corp	496,385	0.03
USD 227,359	Intel Corp	13,602,889	0.93	USD 13,196	Lockheed Martin Corp	4,815,484	0.33
USD 30,870	Intercontinental Exchange Inc	2,827,692	0.19	USD 15,941	Loews Corp	546,617	0.04
USD 49,196	International Business Machines Corp	5,941,401	0.40	USD 41,937	Lowe's Cos Inc	5,666,527	0.39
USD 5,117	International Flavors & Fragrances Inc	626,628	0.04	USD 13,559	LyondellBasell Industries NV	891,097	0.06
USD 22,387	International Paper Co	788,246	0.05	USD 6,363	M&T Bank Corp	661,561	0.04
USD 22,826	Interpublic Group of Cos Inc	391,694	0.03	USD 35,669	Marathon Petroleum Corp	1,333,307	0.09
USD 13,633	Intuit Inc	4,037,958	0.27	USD 680	Markel Corp	627,756	0.04
USD 6,223	Intuitive Surgical Inc	3,546,052	0.24	USD 1,800	MarketAxess Holdings Inc	901,656	0.06
USD 15,804	Invesco Ltd	170,051	0.01	USD 15,312	Marriott International Inc	1,312,698	0.09
USD 26,300	Invitation Homes Inc REIT	724,039	0.05	USD 26,965	Marsh & McLennan Cos Inc	2,895,232	0.20
USD 7,700	Ionis Pharmaceuticals Inc	453,992	0.03	USD 3,635	Martin Marietta Materials Inc	750,882	0.05
USD 2,200	IPG Photonics Corp	352,858	0.02	USD 12,343	Masco Corp	619,742	0.04
USD 9,303	IQVIA Holdings Inc	1,319,910	0.09	USD 2,100	Masimo Corp	478,779	0.03
USD 16,140	Iron Mountain Inc REIT	421,254	0.03	USD 47,563	Mastercard Inc	14,064,379	0.96
USD 4,700	Jack Henry & Associates Inc	864,941	0.06	USD 1,300	Match Group Inc	139,165	0.01
USD 7,596	Jacobs Engineering Group Inc	644,141	0.04	USD 16,974	Maxim Integrated Products Inc	1,028,794	0.07
USD 3,565	JB Hunt Transport Services Inc	429,012	0.03	USD 5,926	McCormick & Co Inc	1,063,184	0.07
USD 6,911	JM Smucker Co	731,253	0.05	USD 40,024	McDonald's Corp	7,383,227	0.50
USD 141,848	Johnson & Johnson	19,948,084	1.36				
USD 2,800	Jones Lang LaSalle Inc	289,688	0.02				
USD 163,834	JPMorgan Chase & Co	15,410,226	1.05				



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.80% (continued)				Common and Preferred Stocks - 99.80% (continued)			
United States (continued)				United States (continued)			
USD 8,222	McKesson Corp	1,261,419	0.09	USD 25,500	On Semiconductor Corp	505,410	0.03
USD 21,700	Medical Properties Trust Inc REIT	407,960	0.03	USD 21,102	ONEOK Inc	701,008	0.05
USD 136,846	Merck & Co Inc	10,582,301	0.72	USD 118,415	Oracle Corp	6,544,797	0.45
USD 45,887	MetLife Inc	1,675,793	0.11	USD 4,087	O'Reilly Automotive Inc	1,723,365	0.12
USD 1,217	Mettler-Toledo International Inc	980,354	0.07	USD 22,758	Otis Worldwide Corp	1,294,020	0.09
USD 25,543	MGM Resorts International	429,122	0.03	USD 6,500	Owens Corning	362,440	0.02
USD 14,054	Microchip Technology Inc	1,480,027	0.10	USD 19,365	PACCAR Inc	1,449,470	0.10
USD 56,506	Micron Technology Inc	2,911,189	0.20	USD 5,600	Packaging Corp of America	558,880	0.04
USD 386,147	Microsoft Corp	78,584,776	5.35	USD 5,537	Palo Alto Networks Inc	1,271,683	0.09
USD 6,900	Mid-America Apartment Communities Inc REIT	791,223	0.05	USD 6,899	Parker-Hannifin Corp	1,264,380	0.09
USD 14,500	Moderna Inc	931,045	0.06	USD 17,226	Paychex Inc	1,304,870	0.09
USD 3,102	Mohawk Industries Inc	315,660	0.02	USD 2,900	Paycom Software Inc	898,217	0.06
USD 2,500	Molina Healthcare Inc	444,950	0.03	USD 59,630	PayPal Holdings Inc	10,389,335	0.71
USD 11,422	Molson Coors Brewing Co	392,460	0.03	USD 20,102	People's United Financial Inc	232,580	0.02
USD 78,282	Mondelez International Inc	4,002,559	0.27	USD 73,280	PepsiCo Inc	9,692,013	0.66
USD 2,800	MongoDB Inc	633,752	0.04	USD 4,800	PerkinElmer Inc	470,832	0.03
USD 20,727	Monster Beverage Corp	1,436,796	0.10	USD 299,471	Pfizer Inc	9,792,702	0.67
USD 9,174	Moody's Corp	2,520,373	0.17	USD 84,658	Philip Morris International Inc	5,931,139	0.40
USD 62,824	Morgan Stanley	3,034,399	0.21	USD 23,947	Phillips 66	1,721,789	0.12
USD 22,291	Mosaic Co	278,860	0.02	USD 6,602	Pinnacle West Capital Corp	483,861	0.03
USD 9,687	Motorola Solutions Inc	1,357,439	0.09	USD 13,100	Pinterest Inc	290,427	0.02
USD 4,200	MSCI Inc	1,402,044	0.10	USD 9,387	Pioneer Natural Resources Co	917,110	0.06
USD 30,550	Mylan NV	491,244	0.03	USD 23,249	PNC Financial Services Group Inc	2,446,027	0.17
USD 6,870	Nasdaq Inc	820,759	0.06	USD 11,300	PPG Industries Inc	1,198,478	0.08
USD 23,192	National Oilwell Varco Inc	284,102	0.02	USD 42,011	PPL Corp	1,085,564	0.07
USD 9,500	National Retail Properties Inc REIT	337,060	0.02	USD 14,641	Principal Financial Group Inc	608,187	0.04
USD 13,080	NetApp Inc	580,360	0.04	USD 131,824	Procter & Gamble Co	15,762,196	1.07
USD 23,746	Netflix Inc	10,805,380	0.74	USD 30,876	Progressive Corp	2,473,476	0.17
USD 3,700	Neurocrine Biosciences Inc	451,400	0.03	USD 39,636	Prologis Inc REIT	3,699,228	0.25
USD 14,105	Newell Brands Inc	223,987	0.01	USD 19,915	Prudential Financial Inc	1,212,824	0.08
USD 44,352	Newmont Goldcorp Corp	2,738,292	0.19	USD 6,800	Ptc Inc	528,972	0.04
USD 22,229	News Corp	263,636	0.02	USD 25,576	Public Service Enterprise Group Inc	1,257,316	0.09
USD 26,178	NextEra Energy Inc	6,287,170	0.43	USD 8,763	Public Storage REIT	1,681,532	0.11
USD 65,104	NIKE Inc	6,383,447	0.43	USD 16,487	PulteGroup Inc	561,053	0.04
USD 21,400	NiSource Inc	486,636	0.03	USD 6,032	Qorvo Inc	666,717	0.05
USD 2,200	Nordson Corp	417,362	0.03	USD 61,978	QUALCOMM Inc	5,653,013	0.38
USD 13,374	Norfolk Southern Corp	2,348,073	0.16	USD 8,198	Quest Diagnostics Inc	934,244	0.06
USD 9,826	Northern Trust Corp	779,595	0.05	USD 2,380	Ralph Lauren Corp	172,598	0.01
USD 8,950	Northrop Grumman Corp	2,751,588	0.19	USD 7,428	Raymond James Financial Inc	511,269	0.03
USD 23,283	NortonLifeLock Inc	461,702	0.03	USD 79,737	Raytheon Technologies Corp	4,913,394	0.33
USD 13,900	NRG Energy Inc	452,584	0.03	USD 17,272	Realty Income Corp REIT	1,027,684	0.07
USD 16,602	Nucor Corp	687,489	0.05	USD 9,354	Regency Centers Corp REIT	429,255	0.03
USD 32,728	NVIDIA Corp	12,433,694	0.85	USD 5,194	Regeneron Pharmaceuticals Inc	3,239,238	0.22
USD 210	NVR Inc	684,338	0.05	USD 44,577	Regions Financial Corp	495,696	0.03
USD 46,805	Occidental Petroleum Corp	856,532	0.06	USD 3,600	Reinsurance Group of America Inc	282,384	0.02
USD 12,111	OGE Energy Corp	367,690	0.02	USD 13,081	Republic Services Inc	1,073,296	0.07
USD 5,500	Okta Inc	1,101,265	0.07	USD 8,452	ResMed Inc	1,622,784	0.11
USD 5,400	Old Dominion Freight Line Inc	915,786	0.06	USD 4,300	RingCentral Inc	1,225,543	0.08
USD 8,700	Omega Healthcare Investors Inc REIT	258,651	0.02	USD 7,320	Robert Half International Inc	386,716	0.03
USD 13,587	Omnicom Group Inc	741,850	0.05	USD 5,685	Rockwell Automation Inc	1,210,905	0.08
				USD 4,000	Roku Inc	466,120	0.03
				USD 8,550	Rollins Inc	362,435	0.02

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.80% (continued)				Common and Preferred Stocks - 99.80% (continued)			
United States (continued)				United States (continued)			
USD 6,022	Roper Technologies Inc	2,338,102	0.16	USD 6,507	Tiffany & Co	793,464	0.05
USD 19,692	Ross Stores Inc	1,678,546	0.11	USD 63,440	TJX Cos Inc	3,207,526	0.22
USD 10,026	Royal Caribbean Cruises Ltd	504,308	0.03	USD 28,874	T-Mobile US Inc	3,007,227	0.20
USD 5,100	RPM International Inc	382,806	0.03	USD 22,774	T-Mobile US Inc-Rights	3,826	0.00
USD 12,933	S&P Global Inc	4,261,165	0.29	USD 6,674	Tractor Supply Co	879,566	0.06
USD 44,820	salesforce.com Inc	8,396,131	0.57	USD 1,900	Trade Desk Inc	772,350	0.05
USD 4,100	Sarepta Therapeutics Inc	657,394	0.04	USD 2,100	Tradeweb Markets Inc	122,094	0.01
USD 6,350	SBA Communications Corp REIT	1,891,792	0.13	USD 2,800	TransDigm Group Inc	1,237,740	0.08
USD 76,665	Schlumberger Ltd	1,409,869	0.10	USD 11,100	TransUnion	966,144	0.07
USD 11,915	Seagate Technology PLC	576,805	0.04	USD 13,648	Travelers Cos Inc	1,556,554	0.11
USD 9,667	Sealed Air Corp	317,561	0.02	USD 14,813	Trimble Inc	639,773	0.04
USD 6,500	Seattle Genetics Inc	1,104,480	0.07	USD 73,305	Truist Financial Corp	2,752,603	0.19
USD 7,787	SEI Investments Co	428,129	0.03	USD 5,800	Twilio Inc	1,272,636	0.09
USD 15,980	Sempra Energy	1,873,335	0.13	USD 40,991	Twitter Inc	1,221,122	0.08
USD 9,991	Sensata Technologies Holding PLC	371,965	0.03	USD 1,900	Tyler Technologies Inc	659,072	0.04
USD 10,474	ServiceNow Inc	4,242,598	0.29	USD 17,033	Tyson Foods Inc	1,017,040	0.07
USD 4,507	Sherwin-Williams Co	2,604,370	0.18	USD 55,300	Uber Technologies Inc	1,718,724	0.12
USD 3,200	Signature Bank	342,144	0.02	USD 15,967	UDR Inc REIT	596,846	0.04
USD 18,301	Simon Property Group Inc REIT	1,251,422	0.08	USD 10,200	UGI Corp	324,360	0.02
USD 33,578	Sirius XM Holdings Inc	197,103	0.01	USD 3,113	Ulta Salon Cosmetics & Fragrance Inc	633,246	0.04
USD 8,141	Skyworks Solutions Inc	1,040,908	0.07	USD 37,217	Union Pacific Corp	6,292,278	0.43
USD 14,200	Slack Technologies Inc	441,478	0.03	USD 36,778	United Parcel Service Inc	4,088,978	0.28
USD 53,500	Snap Inc	1,256,715	0.09	USD 3,011	United Rentals Inc	448,759	0.03
USD 2,935	Snap-on Inc	406,527	0.03	USD 51,143	UnitedHealth Group Inc	15,084,628	1.03
USD 57,128	Southern Co	2,962,087	0.20	USD 5,109	Universal Health Services Inc	474,575	0.03
USD 7,872	Southwest Airlines Co	269,065	0.02	USD 74,259	US Bancorp	2,734,216	0.19
USD 8,700	Splunk Inc	1,728,690	0.12	USD 2,400	Vail Resorts Inc	437,160	0.03
USD 18,100	Square Inc	1,899,414	0.13	USD 21,829	Valero Energy Corp	1,283,982	0.09
USD 13,000	SS&C Technologies Holdings Inc	734,240	0.05	USD 5,411	Varian Medical Systems Inc	662,956	0.04
USD 8,861	Stanley Black & Decker Inc	1,235,046	0.08	USD 7,300	Veeva Systems Inc	1,711,266	0.12
USD 63,087	Starbucks Corp	4,642,572	0.32	USD 19,359	Ventas Inc REIT	708,927	0.05
USD 18,180	State Street Corp	1,155,339	0.08	USD 58,428	VEREIT Inc REIT	375,692	0.03
USD 11,200	Steel Dynamics Inc	292,208	0.02	USD 5,348	VeriSign Inc	1,106,127	0.08
USD 3,800	Steris Plc	583,072	0.04	USD 7,822	Verisk Analytics Inc	1,331,304	0.09
USD 18,591	Stryker Corp	3,349,912	0.23	USD 221,297	Verizon Communications Inc	12,200,104	0.83
USD 4,700	Sun Communities Inc REIT	637,696	0.04	USD 14,004	Vertex Pharmaceuticals Inc	4,065,501	0.28
USD 3,200	SVB Financial Group	689,696	0.05	USD 18,130	VF Corp	1,104,842	0.07
USD 30,417	Synchrony Financial	674,041	0.05	USD 32,065	ViacomCBS Inc	747,756	0.05
USD 7,746	Synopsys Inc	1,510,470	0.10	USD 20,800	Vici Properties Inc	419,952	0.03
USD 25,439	Sysco Corp	1,390,496	0.09	USD 91,994	Visa Inc	17,770,481	1.21
USD 11,678	T Rowe Price Group Inc	1,442,233	0.10	USD 20,000	Vistra Energy Corp	372,400	0.03
USD 6,900	Take-Two Interactive Software Inc	963,033	0.07	USD 4,552	VMware Inc	704,923	0.05
USD 26,613	Target Corp	3,191,697	0.22	USD 6,998	Vornado Realty Trust REIT	267,394	0.02
USD 35,704	TD Ameritrade Holding Corp	1,298,912	0.09	USD 8,580	Voya Financial Inc	400,257	0.03
USD 3,500	Teladoc Health Inc	667,940	0.05	USD 7,328	Vulcan Materials Co	848,949	0.06
USD 2,200	Teledyne Technologies Inc	684,090	0.05	USD 39,502	Walgreens Boots Alliance Inc	1,674,490	0.11
USD 2,700	Teleflex Inc	982,746	0.07	USD 76,745	Walmart Inc	9,192,516	0.63
USD 10,100	Teradyne Inc	853,551	0.06	USD 95,701	Walt Disney Co	10,671,619	0.73
USD 7,841	Tesla Inc	8,466,790	0.58	USD 21,987	Waste Management Inc	2,328,643	0.16
USD 51,017	Texas Instruments Inc	6,477,628	0.44	USD 3,063	Waters Corp	552,565	0.04
USD 12,139	Textron Inc	399,494	0.03	USD 3,400	Wayfair Inc	671,874	0.05
USD 21,304	Thermo Fisher Scientific Inc	7,719,291	0.53	USD 15,389	WEC Energy Group Inc	1,348,846	0.09

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.80% (continued)				Common and Preferred Stocks - 99.80% (continued)			
United States (continued)				United States (continued)			
USD 205,267	Wells Fargo & Co	5,254,835	0.36	USD 14,759	Xilinx Inc	1,452,138	0.10
USD 21,906	Welltower Inc REIT	1,133,636	0.08	USD 3,400	XPO Logistics Inc	262,650	0.02
USD 4,400	West Pharmaceutical Services Inc	999,548	0.07	USD 10,263	Xylem Inc	666,684	0.05
USD 17,346	Western Digital Corp	765,826	0.05	USD 15,978	Yum! Brands Inc	1,388,648	0.09
USD 26,540	Western Union Co	573,795	0.04	USD 3,200	Zebra Technologies Corp	819,040	0.06
USD 8,765	Westinghouse Air Brake Technologies Corp	504,601	0.03	USD 7,500	Zillow Group Inc	432,075	0.03
USD 15,417	WestRock Co	435,684	0.03	USD 10,848	Zimmer Biomet Holdings Inc	1,294,817	0.09
USD 43,333	Weyerhaeuser Co REIT	973,259	0.07	USD 9,500	Zions Bancorp NA	323,000	0.02
USD 3,839	Whirlpool Corp	497,266	0.03	USD 24,389	Zoetis Inc	3,342,269	0.23
USD 65,889	Williams Cos Inc	1,253,209	0.09	USD 5,800	Zoom Video Communications Inc	1,470,532	0.10
USD 8,741	Workday Inc	1,637,714	0.11				
USD 9,800	WP Carey Inc REIT	662,970	0.04	<b>Total United States</b>		<b>1,417,490,946</b>	<b>96.55</b>
USD 8,436	WR Berkley Corp	483,298	0.03	<b>Total Common and Preferred Stocks</b>		<b>1,465,215,394</b>	<b>99.80</b>
USD 2,102	WW Grainger Inc	660,364	0.04	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>		<b>1,465,215,394</b>	<b>99.80</b>
USD 5,885	Wynn Resorts Ltd	438,374	0.03	<b>TOTAL INVESTMENTS</b>		<b>1,465,215,394</b>	<b>99.80</b>
USD 25,876	Xcel Energy Inc	1,617,250	0.11				

### Derivatives

Forward Foreign Exchange Contracts Hedge – 0.06%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold USD, due 02/07/20	Citibank NA	19,442,294	21,653,000	183,614	0.02
Bought EUR / Sold USD, due 02/07/20	Goldman Sachs International	19,442,975	21,653,000	184,378	0.02
Bought EUR / Sold USD, due 02/07/20	Merrill Lynch International	19,434,285	21,653,000	174,618	0.01
Bought EUR / Sold USD, due 02/07/20	Standard Chartered Bank	19,434,320	21,653,000	174,657	0.01
Bought EUR / Sold USD, due 02/07/20	Westpac Banking Corporation	5,355,442	5,955,000	59,965	0.00
Bought USD / Sold EUR, due 02/07/20	Barclays Bank PLC	2,854,000	2,524,045	19,118	0.00
Bought USD / Sold EUR, due 02/07/20	Citibank NA	2,804,000	2,480,197	18,366	0.00
Bought USD / Sold EUR, due 02/07/20	Westpac Banking Corporation	3,221,000	2,855,647	13,681	0.00
Bought USD / Sold EUR, due 04/08/20	Westpac Banking Corporation	868,000	771,248	1,152	0.00
<b>Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge</b>				<b>829,549</b>	<b>0.06</b>

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold USD, due 02/07/20	Barclays Bank PLC	6,169,526	6,947,000	(17,697)	(0.00)
<b>Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge</b>				<b>(17,697)</b>	<b>(0.00)</b>
<b>Total Forward Foreign Exchange Contracts Hedge</b>				<b>811,852</b>	<b>0.06</b>

Futures Contracts – 0.00%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
S&P EMINI INDEX FUTURE, due 18/09/20	USD	8	1,236,080	13,177	0.00
<b>Unrealised Gain on Futures Contracts</b>			<b>1,236,080</b>	<b>13,177</b>	<b>0.00</b>
<b>Total Futures Contracts</b>			<b>1,236,080</b>	<b>13,177</b>	<b>0.00</b>

## Schedule of Investments *(continued)*

as at 30 June 2020 (Expressed in US Dollar)

Derivatives *(continued)*

Futures Contracts – 0.00% *(continued)*

Other Net Assets/(Liabilities)	2,073,670	0.14
<b>TOTAL NET ASSETS</b>	<b>1,468,114,093</b>	<b>100.00</b>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 101,228 held as cash at Barclays Capital Inc.

## Schedule of Investments

as at 30 June 2020 (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 - 99.02%				Common and Preferred Stocks - 99.02% <i>(continued)</i>			
Austria				France <i>(continued)</i>			
EUR 9,016	ANDRITZ AG	292,118	0.06	EUR 5,346	Casino Guichard Perrachon SA	175,883	0.04
EUR 33,890	Erste Group Bank AG	709,996	0.16	EUR 60,933	Cie de Saint-Gobain	1,952,903	0.43
EUR 17,865	OMV AG	531,663	0.12	EUR 20,586	Cie Generale des Etablissements Michelin SCA	1,900,911	0.41
EUR 18,074	Raiffeisen Bank International AG	286,654	0.06	EUR 20,960	CNP Assurances	214,840	0.05
EUR 8,433	Verbund AG	336,139	0.07	EUR 5,915	Covivio REIT	381,518	0.08
EUR 14,374	voestalpine AG	275,190	0.06	EUR 139,975	Credit Agricole SA	1,179,709	0.26
<b>Total Austria</b>		<b>2,431,760</b>	<b>0.53</b>	EUR 74,909	Danone SA	4,611,398	1.01
Belgium				EUR 306	Dassault Aviation SA	251,073	0.05
EUR 21,910	Ageas	691,041	0.15	EUR 15,948	Dassault Systemes SE	2,449,613	0.53
EUR 92,432	Anheuser-Busch InBev SA	4,054,530	0.88	EUR 29,647	Edenred	1,154,158	0.25
EUR 6,839	Colruyt SA	334,906	0.07	EUR 9,710	Eiffage SA	790,394	0.17
EUR 3,770	Elia Group SA/NV	364,182	0.08	EUR 75,574	Electricite de France SA	620,463	0.14
EUR 5,099	Galapagos NV	892,580	0.19	EUR 221,566	Engie SA	2,437,226	0.53
EUR 12,901	Groupe Bruxelles Lambert SA	963,447	0.21	EUR 34,500	EssilorLuxottica SA	3,941,625	0.86
EUR 30,307	KBC Group NV	1,547,475	0.34	EUR 4,807	Eurazeo SE	219,295	0.05
EUR 18,839	Proximus SADP	341,739	0.07	EUR 9,270	Faurecia SA	322,318	0.07
EUR 1,881	Sofina SA	442,035	0.10	EUR 5,667	Gecina SA REIT	623,370	0.14
EUR 8,991	Solvay SA	640,699	0.14	EUR 53,376	Getlink	685,348	0.15
EUR 5,653	Telenet Group Holding NV	207,126	0.05	EUR 3,842	Hermes International	2,857,680	0.62
EUR 15,337	UCB SA	1,581,245	0.35	EUR 3,693	ICADE REIT	228,966	0.05
EUR 23,912	Umicore SA	1,002,152	0.22	EUR 1,805	Iliad SA	313,438	0.07
<b>Total Belgium</b>		<b>13,063,157</b>	<b>2.85</b>	EUR 7,342	Ingenico Group SA	1,042,564	0.23
Finland				EUR 4,605	Ipsen SA	348,368	0.08
EUR 17,254	Elisa OYJ	934,131	0.21	EUR 10,394	JCDecaux SA	172,021	0.04
EUR 54,582	Fortum OYJ	922,709	0.20	EUR 9,191	Kering SA	4,450,742	0.97
EUR 41,232	Kone OYJ	2,524,223	0.55	EUR 24,305	Klepierre SA REIT	431,049	0.09
EUR 13,035	Metso OYJ	380,231	0.08	EUR 10,489	La Francaise des Jeux SAEM	288,028	0.06
EUR 51,322	Neste Oyj	1,786,519	0.39	EUR 32,383	Legrand SA	2,189,738	0.48
EUR 685,864	Nokia OYJ	2,666,982	0.58	EUR 30,467	L'Oreal SA	8,704,422	1.90
EUR 12,756	Orion Oyj	549,273	0.12	EUR 33,695	LVMH Moet Hennessy Louis Vuitton SE	13,157,897	2.87
EUR 57,140	Sampo Oyj	1,749,627	0.38	EUR 117,154	Natixis SA	272,383	0.06
EUR 70,571	Stora Enso OYJ	750,170	0.17	EUR 242,016	Orange SA	2,576,260	0.56
EUR 64,747	UPM-Kymmene OYJ	1,665,293	0.36	EUR 6,268	Orpea	644,977	0.14
EUR 54,964	Wartsila OYJ Abp	404,425	0.09	EUR 25,758	Pernod Ricard SA	3,607,408	0.79
<b>Total Finland</b>		<b>14,333,583</b>	<b>3.13</b>	EUR 71,346	Peugeot SA	1,033,090	0.23
France				EUR 26,250	Publicis Groupe SA	756,262	0.16
EUR 21,741	Accor SA	526,350	0.11	EUR 2,795	Remy Cointreau SA	338,754	0.07
EUR 3,677	Aeroports de Paris	336,078	0.07	EUR 23,597	Renault SA	532,820	0.12
EUR 57,392	Air Liquide SA	7,369,133	1.61	EUR 38,872	Safran SA	3,468,160	0.76
EUR 71,254	Airbus SE	4,526,054	0.99	EUR 136,892	Sanofi	12,409,260	2.71
EUR 23,301	Alstom SA	964,894	0.21	EUR 3,355	Sartorius Stedim Biotech	754,875	0.16
EUR 7,445	Amundi SA	518,916	0.11	EUR 67,069	Schneider Electric SE	6,631,783	1.45
EUR 8,366	Arkema SA	712,281	0.16	EUR 19,465	SCOR SE	474,946	0.10
EUR 11,922	Atos SE	904,880	0.20	EUR 2,804	SEB SA	412,468	0.09
EUR 234,630	AXA SA	4,366,934	0.95	EUR 98,345	Societe Generale SA	1,455,506	0.32
EUR 5,025	BioMerieux	614,557	0.13	EUR 10,733	Sodexo SA	646,127	0.14
EUR 136,450	BNP Paribas SA	4,826,236	1.05	EUR 41,954	Suez	437,790	0.10
EUR 109,290	Bolloré SA	305,575	0.07	EUR 7,123	Teleperformance	1,609,086	0.35
EUR 27,735	Bouygues SA	843,421	0.18	EUR 13,094	Thales SA	941,197	0.20
EUR 35,636	Bureau Veritas SA	669,244	0.15	EUR 299,849	TOTAL SA	10,187,370	2.22
EUR 19,516	Capgemini SE	1,989,656	0.43	EUR 10,977	Ubisoft Entertainment SA	805,712	0.18
EUR 73,457	Carrefour SA	1,010,401	0.22				

## Schedule of Investments (continued)

as at 30 June 2020 (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 - 99.02% (continued)				Common and Preferred Stocks - 99.02% (continued)			
France (continued)				Germany (continued)			
EUR 16,786	Unibail-Rodamco-Westfield REIT	841,986	0.18	EUR 6,462	MTU Aero Engines AG	996,117	0.22
EUR 27,778	Valeo SA	648,894	0.14	EUR 17,507	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	4,051,120	0.88
EUR 65,374	Veolia Environnement SA	1,308,787	0.29	EUR 7,047	Nemetschek SE	431,276	0.09
EUR 62,508	Vinci SA	5,125,656	1.12	EUR 18,575	Porsche Automobil Holding SE-Preferred Stock	950,297	0.21
EUR 100,589	Vivendi SA	2,297,453	0.50	EUR 10,063	Puma SE	692,536	0.15
EUR 3,308	Wendel SA	280,684	0.06	EUR 70,845	RWE AG	2,203,988	0.48
EUR 16,733	Worldline SA	1,289,780	0.28	EUR 126,674	SAP SE	15,748,112	3.44
<b>Total France</b>		<b>150,371,042</b>	<b>32.80</b>	EUR 4,315	Sartorius AG-Preferred Stock	1,262,569	0.28
Germany				EUR 13,131	Scout24 AG	906,696	0.20
EUR 23,097	adidas AG	5,395,459	1.18	EUR 92,801	Siemens AG	9,721,833	2.12
EUR 50,607	Allianz SE	9,198,328	2.01	EUR 18,196	Siemens Healthineers AG	776,059	0.17
EUR 111,419	BASF SE	5,557,580	1.21	EUR 15,607	Symrise AG	1,615,325	0.35
EUR 119,176	Bayer AG	7,840,589	1.71	EUR 15,864	Teamviewer AG	770,990	0.17
EUR 40,165	Bayerische Motoren Werke AG	2,282,175	0.50	EUR 110,521	Telefonica Deutschland Holding AG	290,339	0.06
EUR 7,043	Bayerische Motoren Werke AG-Preferred Stock	304,117	0.07	EUR 49,409	thyssenkrupp AG	311,968	0.07
EUR 12,228	Beiersdorf AG	1,236,251	0.27	EUR 24,417	Uniper SE	700,768	0.15
EUR 18,742	Brenntag AG	876,563	0.19	EUR 12,634	United Internet AG	476,428	0.10
EUR 4,882	Carl Zeiss Meditec AG	423,758	0.09	EUR 3,938	Volkswagen AG	564,315	0.12
EUR 122,993	Commerzbank AG	487,913	0.11	EUR 22,513	Volkswagen AG-Preferred Stock	3,037,904	0.66
EUR 13,344	Continental AG	1,163,063	0.25	EUR 62,493	Vonovia SE	3,410,868	0.74
EUR 21,335	Covestro AG	722,190	0.16	EUR 17,888	Zalando SE	1,123,009	0.25
EUR 103,824	Daimler AG	3,752,719	0.82	<b>Total Germany</b>		<b>129,148,613</b>	<b>28.17</b>
EUR 15,621	Delivery Hero AG	1,420,886	0.31	Ireland			
EUR 238,181	Deutsche Bank AG	2,015,964	0.44	USD 14,993	AerCap Holdings NV	411,151	0.09
EUR 23,049	Deutsche Boerse AG	3,712,042	0.81	EUR 95,258	CRH PLC	2,905,369	0.63
EUR 29,195	Deutsche Lufthansa AG	261,062	0.06	EUR 18,260	Flutter Entertainment PLC	2,136,420	0.47
EUR 119,999	Deutsche Post AG	3,905,968	0.85	EUR 19,271	Kerry Group PLC	2,125,591	0.46
EUR 404,324	Deutsche Telekom AG	6,042,622	1.32	EUR 18,914	Kingspan Group PLC	1,084,718	0.24
EUR 41,455	Deutsche Wohnen SE	1,656,127	0.36	EUR 27,416	Smurfit Kappa Group PLC	815,900	0.18
EUR 272,352	E.ON SE	2,727,605	0.60	<b>Total Ireland</b>		<b>9,479,149</b>	<b>2.07</b>
EUR 25,972	Evonik Industries AG	587,227	0.13	Italy			
EUR 5,081	Fraport AG Frankfurt Airport Services Worldwide	197,244	0.04	EUR 133,299	Assicurazioni Generali SpA	1,795,537	0.39
EUR 25,852	Fresenius Medical Care AG & Co KGaA	1,972,508	0.43	EUR 60,105	Atlantia SpA	859,501	0.19
EUR 50,711	Fresenius SE & Co KGaA	2,237,369	0.49	EUR 70,456	Davide Campari-Milano SpA	528,420	0.12
EUR 8,608	FUCHS PETROLUB SE-Preferred Stock	307,650	0.07	EUR 3,072	DiaSorin SpA	523,469	0.11
EUR 18,611	GEA Group AG	523,900	0.11	EUR 986,644	Enel SpA	7,575,453	1.65
EUR 7,315	Hannover Rueck SE	1,122,121	0.24	EUR 308,600	Eni SpA	2,620,014	0.57
EUR 18,052	HeidelbergCement AG	858,192	0.19	EUR 14,936	Ferrari NV	2,268,032	0.50
EUR 12,606	Henkel AG & Co KGaA	934,735	0.20	EUR 73,918	FinecoBank Banca Fineco SpA	888,125	0.19
EUR 21,613	Henkel AG & Co KGaA-Preferred Stock	1,791,285	0.39	EUR 29,288	Infrastrutture Wireless Italiane SpA	261,249	0.06
EUR 3,019	HOCHTIEF AG	238,350	0.05	EUR 1,805,467	Intesa Sanpaolo SpA	3,075,794	0.67
EUR 151,747	Infineon Technologies AG	3,167,719	0.69	EUR 50,123	Leonardo SpA	295,726	0.06
EUR 7,879	KION Group AG	431,769	0.09	EUR 76,241	Mediobanca Banca di Credito Finanziario SpA	487,180	0.11
EUR 5,866	Knorr-Bremse AG	529,289	0.12	EUR 22,365	Moncler SpA	761,305	0.17
EUR 10,078	LANXESS AG	473,263	0.10	EUR 45,966	Nexi SpA	707,876	0.15
EUR 8,371	LEG Immobilien AG	945,923	0.21	EUR 48,842	Pirelli & C SpA	184,379	0.04
EUR 15,678	Merck KGaA	1,619,537	0.35	EUR 63,377	Poste Italiane SpA	490,538	0.11
EUR 21,986	METRO AG	185,034	0.04				

## Schedule of Investments (continued)

as at 30 June 2020 (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 - 99.02% (continued)				Common and Preferred Stocks - 99.02% (continued)			
Italy (continued)				Spain (continued)			
EUR 29,275	Prysmian SpA	603,650	0.13	EUR 52,317	Amadeus IT Group SA	2,426,462	0.53
EUR 12,684	Recordati SpA	563,804	0.12	EUR 808,871	Banco Bilbao Vizcaya Argentaria SA	2,478,381	0.54
EUR 250,319	Snam SpA	1,084,882	0.24	EUR 2,015,918	Banco Santander SA	4,383,614	0.96
EUR 1,030,658	Telecom Italia SpA	360,421	0.08	EUR 83,495	Bankinter SA	354,436	0.08
EUR 746,552	Telecom Italia SpA—Preferred Stock	257,560	0.06	EUR 435,360	CaixaBank SA	827,402	0.18
EUR 170,680	Terna Rete Elettrica Nazionale SpA	1,044,220	0.23	EUR 30,383	Cellnex Telecom SA	1,647,974	0.36
EUR 248,947	UniCredit SpA	2,038,378	0.44	EUR 30,193	Enagas SA	656,698	0.14
<b>Total Italy</b>		<b>29,275,513</b>	<b>6.39</b>	EUR 38,531	Endesa SA	844,985	0.18
Luxembourg				EUR 58,789	Ferrovial SA	1,393,299	0.30
EUR 86,427	ArcelorMittal SA	809,821	0.18	EUR 36,185	Grifols SA	978,081	0.21
EUR 142,019	Aroundtown SA	724,013	0.16	EUR 704,588	Iberdrola SA	7,271,348	1.59
EUR 1,610	Eurofins Scientific SE	899,346	0.19	EUR 132,327	Industria de Diseno Textil SA	3,118,947	0.68
EUR 44,481	SES SA	270,444	0.06	EUR 131,611	Mapfre SA	208,472	0.05
EUR 58,485	Tenaris SA	336,172	0.07	EUR 35,815	Naturgy Energy Group SA	593,275	0.13
<b>Total Luxembourg</b>		<b>3,039,796</b>	<b>0.66</b>	EUR 53,196	Red Electrica Corp SA	883,320	0.19
Netherlands				EUR 170,876	Repsol SA	1,330,440	0.29
EUR 52,389	ABN AMRO Bank NV	401,614	0.09	EUR 172,802	Repsol SA	74,875	0.02
EUR 2,190	Adyen NV	2,837,145	0.62	EUR 29,266	Siemens Gamesa Renewable Energy SA	461,817	0.10
EUR 217,066	Aegon NV	575,876	0.13	EUR 566,556	Telefonica SA	2,406,163	0.53
EUR 24,213	Akzo Nobel NV	1,930,745	0.42	EUR 574,264	Telefonica SA	100,554	0.02
EUR 76,491	Altice Europe NV	262,747	0.06	<b>Total Spain</b>		<b>34,150,977</b>	<b>7.45</b>
EUR 51,636	ASML Holding NV	16,879,808	3.68	Switzerland			
EUR 13,156	EXOR NV	668,851	0.15	EUR 77,374	STMicroelectronics NV	1,872,451	0.41
EUR 133,107	Fiat Chrysler Automobiles NV	1,190,509	0.26	<b>Total Switzerland</b>		<b>1,872,451</b>	<b>0.41</b>
EUR 13,976	Heineken Holding NV	1,018,152	0.22	United Kingdom			
EUR 31,443	Heineken NV	2,580,213	0.56	EUR 125,524	CNH Industrial NV	781,764	0.17
EUR 472,714	ING Groep NV	2,929,881	0.64	USD 24,851	Coca-Cola European Partners PLC	835,484	0.18
EUR 14,785	Just Eat Takeaway.com NV	1,371,457	0.30	EUR 177,197	Unilever NV	8,372,558	1.83
EUR 133,527	Koninklijke Ahold Delhaize NV	3,239,365	0.71	<b>Total United Kingdom</b>		<b>9,989,806</b>	<b>2.18</b>
EUR 20,908	Koninklijke DSM NV	2,575,866	0.56	<b>Total Common and Preferred Stocks</b>		<b>453,899,644</b>	<b>99.02</b>
EUR 433,365	Koninklijke KPN NV	1,022,741	0.22	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
EUR 108,781	Koninklijke Philips NV	4,516,587	0.98			<b>453,899,644</b>	<b>99.02</b>
EUR 8,631	Koninklijke Vopak NV	406,347	0.09	Other transferable securities			
EUR 35,425	NN Group NV	1,059,207	0.23	Common and Preferred Stocks - 0.00%			
EUR 59,125	Prosus NV	4,892,002	1.07	Portugal			
EUR 28,051	QIAGEN NV	1,075,475	0.23	EUR 1,471,159	Banco Espirito Santo SA*	0	0.00
EUR 14,757	Randstad NV	585,263	0.13	<b>Total Portugal</b>		<b>0</b>	<b>0.00</b>
EUR 33,119	Wolters Kluwer NV	2,302,433	0.50	<b>Total Common and Preferred Stocks</b>		<b>0</b>	<b>0.00</b>
<b>Total Netherlands</b>		<b>54,322,284</b>	<b>11.85</b>	<b>Total Other transferable securities</b>		<b>0</b>	<b>0.00</b>
Portugal				<b>TOTAL INVESTMENTS</b>		<b>453,899,644</b>	<b>99.02</b>
EUR 310,498	EDP - Energias de Portugal SA	1,319,617	0.29				
EUR 60,807	Galp Energia SGPS SA	626,008	0.14				
EUR 30,535	Jeronimo Martins SGPS SA	475,888	0.10				
<b>Total Portugal</b>		<b>2,421,513</b>	<b>0.53</b>				
Spain							
EUR 30,968	ACS Actividades de Construccion y Servicios SA	694,922	0.15				
EUR 31,398	ACS Actividades de Construccion y Servicios SA	43,596	0.01				
EUR 8,188	Aena SME SA	971,916	0.21				

## Schedule of Investments *(continued)*

as at 30 June 2020 (Expressed in Euro)

Derivatives

Futures Contracts – 0.01%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 18/09/20	EUR	89	2,868,470	64,810	0.01
Unrealised Gain on Futures Contracts			2,868,470	64,810	0.01
Total Futures Contracts			2,868,470	64,810	0.01
Other Net Assets/(Liabilities)				4,448,050	0.97
<b>TOTAL NET ASSETS</b>				<b>458,412,504</b>	<b>100.00</b>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes EUR 495,633 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 2020 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 98.99%				Common and Preferred Stocks - 98.99% <i>(continued)</i>			
Austria				Finland <i>(continued)</i>			
EUR 7,359	ANDRITZ AG	238,432	0.03	EUR 558,858	Nokia OYJ	2,173,119	0.30
EUR 28,240	Erste Group Bank AG	591,628	0.08	SEK 327,513	Nordea Bank Abp	2,012,841	0.27
EUR 14,887	OMV AG	443,037	0.06	EUR 10,629	Orion Oyj	457,685	0.06
EUR 14,963	Raiffeisen Bank International AG	237,313	0.03	EUR 47,614	Sampo Oyj	1,457,941	0.20
EUR 6,883	Verbund AG	274,356	0.04	EUR 58,806	Stora Enso OYJ	625,108	0.09
EUR 11,732	voestalpine AG	224,609	0.03	EUR 53,953	UPM-Kymmene OYJ	1,387,671	0.19
<b>Total Austria</b>		<b>2,009,375</b>	<b>0.27</b>	EUR 44,861	Wartsila OYJ Abp	330,087	0.04
Belgium				<b>Total Finland</b>			
EUR 18,048	Ageas	569,234	0.08			<b>13,884,282</b>	<b>1.89</b>
EUR 77,023	Anheuser-Busch InBev SA	3,378,614	0.46	France			
EUR 5,598	Colruyt SA	274,134	0.04	EUR 19,153	Accor SA	463,694	0.06
EUR 3,123	Elia Group SA/NV	301,682	0.04	EUR 3,001	Aeroports de Paris	274,291	0.04
EUR 4,249	Galapagos NV	743,787	0.10	EUR 47,271	Air Liquide SA	6,069,596	0.83
EUR 11,785	Groupe Bruxelles Lambert SA	880,104	0.12	EUR 58,592	Airbus SE	3,721,764	0.51
EUR 24,405	KBC Group NV	1,246,119	0.17	EUR 19,416	Alstom SA	804,017	0.11
EUR 15,376	Proximus SADP	278,921	0.04	EUR 6,131	Amundi SA	427,331	0.06
EUR 1,558	Sofina SA	366,130	0.05	EUR 6,971	Arkema SA	593,511	0.08
EUR 7,492	Solvay SA	533,880	0.07	EUR 9,934	Atos SE	753,991	0.10
EUR 4,632	Telenet Group Holding NV	169,717	0.02	EUR 188,071	AXA SA	3,500,377	0.48
EUR 12,780	UCB SA	1,317,618	0.18	EUR 4,188	BioMerieux	512,192	0.07
EUR 18,931	Umicore SA	793,398	0.11	EUR 112,129	BNP Paribas SA	3,966,003	0.54
<b>Total Belgium</b>		<b>10,853,338</b>	<b>1.48</b>	EUR 89,203	Bollore SA	249,412	0.03
Chile				EUR 23,037	Bouygues SA	700,555	0.10
GBP 39,863	Antofagasta PLC	411,176	0.06	EUR 29,695	Bureau Veritas SA	557,672	0.08
<b>Total Chile</b>		<b>411,176</b>	<b>0.06</b>	EUR 16,263	Capgemini SE	1,658,013	0.23
Denmark				EUR 62,356	Carrefour SA	857,707	0.12
DKK 16,503	Ambu A/S	461,445	0.06	EUR 4,384	Casino Guichard Perrachon SA	144,234	0.02
DKK 661	AP Moller - Maersk A/S	685,374	0.09	EUR 52,307	Cie de Saint-Gobain	1,676,439	0.23
DKK 326	AP Moller - Maersk A/S	314,927	0.04	EUR 17,154	Cie Generale des Etablissements Michelin SCA	1,584,000	0.22
DKK 10,813	Carlsberg A/S	1,271,765	0.17	EUR 17,352	CNP Assurances	177,858	0.02
DKK 10,663	Chr Hansen Holding A/S	978,576	0.13	EUR 4,851	Covivio REIT	312,890	0.04
DKK 12,009	Coloplast A/S	1,656,377	0.23	EUR 116,640	Credit Agricole SA	983,042	0.13
DKK 69,724	Danske Bank A/S	825,855	0.11	EUR 60,208	Danone SA	3,706,404	0.50
DKK 11,158	Demant AS	261,840	0.04	EUR 253	Dassault Aviation SA	207,587	0.03
DKK 21,380	DSV AS	2,322,975	0.32	EUR 13,289	Dassault Systemes SE	2,041,190	0.28
DKK 6,578	Genmab A/S	1,959,323	0.27	EUR 24,623	Edenred	958,573	0.13
DKK 12,943	GN Store Nord A/S	613,706	0.09	EUR 8,421	Eiffage SA	685,469	0.09
DKK 7,046	H Lundbeck A/S	235,775	0.03	EUR 62,746	Electricite de France SA	515,145	0.07
DKK 177,258	Novo Nordisk A/S	10,212,381	1.39	EUR 184,629	Engie SA	2,030,919	0.28
DKK 21,585	Novozymes A/S	1,110,648	0.15	EUR 28,749	EssilorLuxottica SA	3,284,573	0.45
DKK 18,656	Orsted A/S	1,915,870	0.26	EUR 3,974	Eurazeo SE	181,294	0.02
DKK 10,109	Pandora A/S	488,688	0.07	EUR 7,675	Faurecia SA	266,860	0.04
DKK 12,217	Tryg A/S	314,720	0.04	EUR 4,635	Gecina SA REIT	509,850	0.07
DKK 20,106	Vestas Wind Systems A/S	1,821,989	0.25	EUR 44,478	Getlink	571,098	0.08
<b>Total Denmark</b>		<b>27,452,234</b>	<b>3.74</b>	EUR 3,202	Hermes International	2,381,648	0.32
Finland				EUR 3,014	ICADE REIT	186,868	0.03
EUR 14,378	Elisa OYJ	778,425	0.11	EUR 1,496	Iliad SA	259,780	0.03
EUR 44,897	Fortum OYJ	758,984	0.10	EUR 9,114	Ingenico Group SA	1,294,188	0.18
EUR 34,358	Kone OYJ	2,103,397	0.29	EUR 3,813	Ipsen SA	288,453	0.04
EUR 10,639	Metso OYJ	310,340	0.04	EUR 8,605	JCDecaux SA	142,413	0.02
EUR 42,766	Neste Oyj	1,488,684	0.20	EUR 7,379	Kering SA	3,573,281	0.49
				EUR 19,887	Klepierre SA REIT	352,696	0.05

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.99% (continued)				Common and Preferred Stocks - 98.99% (continued)			
France (continued)				Germany (continued)			
EUR 8,688	La Francaise des Jeux SAEM	238,572	0.03	EUR 24,169	Deutsche Lufthansa AG	216,119	0.03
EUR 26,984	Legrand SA	1,824,658	0.25	EUR 98,265	Deutsche Post AG	3,198,526	0.44
EUR 25,113	L'Oreal SA	7,174,784	0.98	EUR 332,637	Deutsche Telekom AG	4,971,260	0.68
EUR 27,836	LVMH Moët Hennessy Louis Vuitton SE	10,869,958	1.48	EUR 34,544	Deutsche Wohnen SE	1,380,033	0.19
EUR 95,619	Natixis SA	222,314	0.03	EUR 226,949	E.ON SE	2,272,894	0.31
EUR 201,670	Orange SA	2,146,777	0.29	EUR 21,198	Evonik Industries AG	479,287	0.07
EUR 5,226	Orpea	537,755	0.07	EUR 4,206	Fraport AG Frankfurt Airport Services Worldwide	163,277	0.02
EUR 21,464	Pernod Ricard SA	3,006,033	0.41	EUR 21,542	Fresenius Medical Care AG & Co KGaA	1,643,655	0.22
EUR 59,452	Peugeot SA	860,865	0.12	EUR 42,258	Fresenius SE & Co KGaA	1,864,423	0.25
EUR 21,874	Publicis Groupe SA	630,190	0.09	EUR 7,026	FUCHS PETROLUB SE—Preferred Stock	251,109	0.03
EUR 2,281	Remy Cointreau SA	276,457	0.04	EUR 15,509	GEA Group AG	436,578	0.06
EUR 19,431	Renault SA	438,752	0.06	EUR 6,096	Hannover Rueck SE	935,126	0.13
EUR 32,392	Safran SA	2,890,014	0.39	EUR 15,043	HeidelbergCement AG	715,144	0.10
EUR 113,042	Sanofi	10,247,257	1.40	EUR 10,505	Henkel AG & Co KGaA	778,946	0.11
EUR 2,796	Sartorius Stedim Biotech	629,100	0.09	EUR 18,010	Henkel AG & Co KGaA—Preferred Stock	1,492,669	0.20
EUR 55,206	Schneider Electric SE	5,458,769	0.74	EUR 2,500	HOCHTIEF AG	197,375	0.03
EUR 16,028	SCOR SE	391,083	0.05	EUR 126,450	Infineon Technologies AG	2,639,644	0.36
EUR 2,289	SEB SA	336,712	0.05	EUR 6,566	KION Group AG	359,817	0.05
EUR 81,951	Societe Generale SA	1,212,875	0.16	EUR 5,328	Knorr-Bremse AG	480,745	0.07
EUR 8,944	Sodexo SA	538,429	0.07	EUR 8,398	LANXESS AG	394,370	0.05
EUR 34,935	Suez	364,547	0.05	EUR 7,256	LEG Immobilien AG	819,928	0.11
EUR 5,936	Teleperformance	1,340,942	0.18	EUR 13,065	Merck KGaA	1,349,614	0.18
EUR 10,771	Thales SA	774,219	0.11	EUR 18,202	METRO AG	153,188	0.02
EUR 247,549	TOTAL SA	8,410,477	1.15	EUR 5,367	MTU Aero Engines AG	827,323	0.11
EUR 9,147	Ubisoft Entertainment SA	671,390	0.09	EUR 14,589	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	3,375,895	0.46
EUR 13,988	Unibail-Rodamco-Westfield REIT	701,639	0.09	EUR 5,838	Nemetschek SE	357,286	0.05
EUR 23,147	Valeo SA	540,714	0.07	EUR 15,479	Porsche Automobil Holding SE—Preferred Stock	791,906	0.11
EUR 54,476	Veolia Environnement SA	1,090,610	0.15	EUR 8,386	Puma SE	577,125	0.08
EUR 51,391	Vinci SA	4,214,062	0.57	EUR 59,035	RWE AG	1,836,579	0.25
EUR 83,821	Vivendi SA	1,914,472	0.26	EUR 104,685	SAP SE	13,014,439	1.77
EUR 2,710	Wendel SA	229,944	0.03	EUR 3,596	Sartorius AG—Preferred Stock	1,052,190	0.14
EUR 7,727	Worldline SA	595,597	0.08	EUR 10,877	Scout24 AG	751,057	0.10
<b>Total France</b>		<b>124,206,845</b>	<b>16.93</b>	EUR 76,571	Siemens AG	8,021,578	1.09
Germany				EUR 15,163	Siemens Healthineers AG	646,702	0.09
EUR 18,643	adidas AG	4,355,005	0.59	EUR 13,005	Symrise AG	1,346,017	0.18
EUR 41,750	Allianz SE	7,588,480	1.04	EUR 13,141	Teamviewer AG	638,653	0.09
EUR 91,691	BASF SE	4,573,547	0.62	EUR 105,256	Telefonica Deutschland Holding AG	276,508	0.04
EUR 98,209	Bayer AG	6,461,170	0.88	EUR 40,904	thyssenkrupp AG	258,268	0.04
EUR 33,469	Bayerische Motoren Werke AG	1,901,709	0.26	EUR 20,346	Uniper SE	583,930	0.08
EUR 5,749	Bayerische Motoren Werke AG—Preferred Stock	248,242	0.03	EUR 10,361	United Internet AG	390,713	0.05
EUR 10,190	Beiersdorf AG	1,030,209	0.14	EUR 3,281	Volkswagen AG	470,167	0.06
EUR 15,618	Brenntag AG	730,454	0.10	EUR 18,760	Volkswagen AG—Preferred Stock	2,531,474	0.35
EUR 4,069	Carl Zeiss Meditec AG	353,189	0.05	EUR 51,106	Vonovia SE	2,789,365	0.38
EUR 101,276	Commerzbank AG	401,762	0.06	EUR 15,340	Zalando SE	963,045	0.13
EUR 11,120	Continental AG	969,219	0.13	<b>Total Germany</b>		<b>106,923,251</b>	<b>14.57</b>
EUR 17,574	Covestro AG	594,880	0.08				
EUR 86,516	Daimler AG	3,127,121	0.43				
EUR 12,940	Delivery Hero AG	1,177,022	0.16				
EUR 198,475	Deutsche Bank AG	1,679,892	0.23				
EUR 18,860	Deutsche Boerse AG	3,037,403	0.41				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.99% (continued)				Common and Preferred Stocks - 98.99% (continued)			
Ireland				Netherlands			
USD 13,338	AerCap Holdings NV	365,766	0.05	EUR 42,759	ABN AMRO Bank NV	327,790	0.04
EUR 79,378	CRH PLC	2,421,029	0.33	EUR 1,825	Adyen NV	2,364,287	0.32
GBP 9,947	DCC PLC	736,457	0.10	EUR 180,879	Aegon NV	479,872	0.07
EUR 15,438	Flutter Entertainment PLC	1,806,246	0.25	EUR 20,177	Akzo Nobel NV	1,608,914	0.22
EUR 16,059	Kerry Group PLC	1,771,308	0.24	EUR 62,957	Altice Europe NV	216,257	0.03
EUR 15,552	Kingspan Group PLC	891,907	0.12	EUR 42,682	ASML Holding NV	13,952,746	1.90
EUR 22,846	Smurfit Kappa Group PLC	679,897	0.09	EUR 10,963	EXOR NV	557,359	0.08
<b>Total Ireland</b>		<b>8,672,610</b>	<b>1.18</b>	EUR 110,918	Fiat Chrysler Automobiles NV	992,051	0.14
Isle Of Man				EUR 11,646	Heineken Holding NV	848,411	0.12
GBP 58,907	GVC Holdings PLC	479,944	0.07	EUR 26,202	Heineken NV	2,150,136	0.29
<b>Total Isle Of Man</b>		<b>479,944</b>	<b>0.07</b>	EUR 393,909	ING Groep NV	2,441,448	0.33
Italy				EUR 12,268	Just Eat Takeaway.com NV	1,137,980	0.15
EUR 107,843	Assicurazioni Generali SpA	1,452,645	0.20	EUR 111,268	Koninklijke Ahold Delhaize NV	2,699,362	0.37
EUR 50,085	Atlantia SpA	716,215	0.10	EUR 17,420	Koninklijke DSM NV	2,146,144	0.29
EUR 58,711	Davide Campari-Milano SpA	440,333	0.06	EUR 361,120	Koninklijke KPN NV	852,243	0.12
EUR 2,545	DiaSorin SpA	433,668	0.06	EUR 89,261	Koninklijke Philips NV	3,706,117	0.51
EUR 812,796	Enel SpA	6,240,648	0.85	EUR 7,107	Koninklijke Vopak NV	334,598	0.05
EUR 251,791	Eni SpA	2,137,706	0.29	EUR 29,519	NN Group NV	882,618	0.12
EUR 12,742	Ferrari NV	1,934,873	0.26	EUR 48,504	Prosus NV	4,013,221	0.55
EUR 61,595	FinecoBank Banca Fineco SpA	740,064	0.10	EUR 23,334	QIAGEN NV	894,625	0.12
EUR 24,261	Infrastrutture Wireless Italiane SpA	216,408	0.03	EUR 12,044	Randstad NV	477,665	0.06
EUR 1,504,483	Intesa Sanpaolo SpA	2,563,037	0.35	GBP 405,780	Royal Dutch Shell PLC	5,745,258	0.78
EUR 40,910	Leonardo SpA	241,369	0.03	GBP 366,150	Royal Dutch Shell PLC	4,930,385	0.67
EUR 62,780	Mediobanca Banca di Credito Finanziario SpA	401,164	0.06	EUR 27,598	Wolters Kluwer NV	1,918,613	0.26
EUR 19,583	Moncler SpA	666,605	0.09	<b>Total Netherlands</b>		<b>55,678,100</b>	<b>7.59</b>
EUR 38,076	Nexi SpA	586,370	0.08	Norway			
EUR 40,434	Pirelli & C SpA	152,638	0.02	NOK 95,848	DNB ASA	1,124,342	0.15
EUR 52,812	Poste Italiane SpA	408,765	0.06	NOK 101,247	Equinor ASA	1,276,447	0.17
EUR 24,395	Prysmian SpA	503,025	0.07	NOK 20,217	Gjensidige Forsikring ASA	330,450	0.04
EUR 10,570	Recordati SpA	469,837	0.06	NOK 44,432	Mowi ASA	749,006	0.10
EUR 205,902	Snam SpA	892,379	0.12	NOK 135,945	Norsk Hydro ASA	333,369	0.05
EUR 845,249	Telecom Italia SpA	295,584	0.04	NOK 75,923	Orkla ASA	590,705	0.08
EUR 609,323	Telecom Italia SpA-Preferred Stock	210,216	0.03	NOK 9,908	Schibsted ASA	207,213	0.03
EUR 142,227	Terna Rete Elettrica Nazionale SpA	870,145	0.12	NOK 72,906	Telenor ASA	942,695	0.13
EUR 214,474	UniCredit SpA	1,756,113	0.24	NOK 17,899	Yara International ASA	551,589	0.08
<b>Total Italy</b>		<b>24,329,807</b>	<b>3.32</b>	<b>Total Norway</b>		<b>6,105,816</b>	<b>0.83</b>
Jordan				Portugal			
GBP 14,698	Hikma Pharmaceuticals PLC	358,965	0.05	EUR 258,736	EDP - Energias de Portugal SA	1,099,628	0.15
<b>Total Jordan</b>		<b>358,965</b>	<b>0.05</b>	EUR 50,670	Galp Energia SGPS SA	521,648	0.07
Luxembourg				EUR 25,445	Jeronimo Martins SGPS SA	396,560	0.06
EUR 72,461	ArcelorMittal SA	678,960	0.09	<b>Total Portugal</b>		<b>2,017,836</b>	<b>0.28</b>
EUR 116,471	Aroundtown SA	593,769	0.08	South Africa			
EUR 1,334	Eurofins Scientific SE	745,172	0.10	GBP 49,083	Mondi PLC	815,628	0.11
EUR 38,762	SES SA	235,673	0.03	<b>Total South Africa</b>		<b>815,628</b>	<b>0.11</b>
EUR 47,734	Tenaris SA	274,375	0.04	Spain			
<b>Total Luxembourg</b>		<b>2,527,949</b>	<b>0.34</b>	EUR 25,826	ACS Actividades de Construccion y Servicios SA	579,536	0.08
				EUR 25,826	ACS Actividades de Construccion y Servicios SA	35,859	0.00
				EUR 6,823	Aena SME SA	809,890	0.11
				EUR 43,595	Amadeus IT Group SA	2,021,936	0.28

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.99% (continued)				Common and Preferred Stocks - 98.99% (continued)			
Spain (continued)				Sweden (continued)			
EUR 674,027	Banco Bilbao Vizcaya Argentaria SA	2,065,219	0.28	SEK 91,544	Swedbank AB	1,044,568	0.14
EUR 1,616,947	Banco Santander SA	3,516,051	0.48	SEK 17,180	Swedish Match AB	1,075,392	0.15
EUR 68,147	Bankinter SA	289,284	0.04	SEK 50,481	Tele2 AB	596,037	0.08
EUR 362,782	CaixaBank SA	689,467	0.09	SEK 295,046	Telefonaktiebolaget LM Ericsson	2,429,393	0.33
EUR 25,318	Cellnex Telecom SA	1,373,248	0.19	SEK 255,314	Telia Co AB	849,095	0.12
EUR 25,159	Enagas SA	547,208	0.07	SEK 150,295	Volvo AB	2,095,570	0.29
EUR 32,108	Endesa SA	704,129	0.10		<b>Total Sweden</b>	<b>33,814,087</b>	<b>4.61</b>
EUR 48,992	Ferrovial SA	1,161,110	0.16		<b>Switzerland</b>		
EUR 30,153	Grifols SA	815,036	0.11	CHF 186,293	ABB Ltd	3,733,769	0.51
EUR 580,231	Iberdrola SA	5,987,984	0.82	CHF 15,686	Adecco Group AG	655,302	0.09
EUR 108,269	Industria de Diseno Textil SA	2,551,900	0.35	CHF 49,704	Alcon Inc	2,538,814	0.35
EUR 108,955	Mapfre SA	172,585	0.02	CHF 4,687	Baloise Holding AG	625,820	0.09
EUR 29,844	Naturgy Energy Group SA	494,366	0.07	CHF 2,500	Banque Cantonale Vaudoise	216,351	0.03
EUR 43,756	Red Electrica Corp SA	726,568	0.10	CHF 305	Barry Callebaut AG	517,867	0.07
EUR 142,474	Repsol SA	1,109,303	0.15	CHF 109	Chocoladefabriken Lindt & Spruengli AG	798,879	0.11
EUR 142,474	Repsol SA	61,734	0.01	CHF 10	Chocoladefabriken Lindt & Spruengli AG	764,865	0.10
EUR 24,099	Siemens Gamesa Renewable Energy SA	380,282	0.05	CHF 52,767	Cie Financiere Richemont SA	2,996,725	0.41
EUR 462,045	Telefonica SA	1,962,305	0.27	CHF 20,133	Clariant AG	352,059	0.05
EUR 462,045	Telefonica SA	80,904	0.01	GBP 20,203	Coca-Cola HBC AG	450,738	0.06
<b>Total Spain</b>		<b>28,135,904</b>	<b>3.84</b>	CHF 245,457	Credit Suisse Group AG	2,259,815	0.31
<b>Sweden</b>				CHF 828	EMS-Chemie Holding AG	571,066	0.08
SEK 31,801	Alfa Laval AB	621,190	0.08	CHF 3,745	Geberit AG	1,668,682	0.23
SEK 101,318	Assa Abloy AB	1,834,356	0.25	CHF 934	Givaudan SA	3,096,247	0.42
SEK 66,499	Atlas Copco AB	2,507,695	0.34	GBP 1,010,172	Glencore PLC	1,902,787	0.26
SEK 39,446	Atlas Copco AB	1,299,034	0.18	CHF 22,624	Julius Baer Group Ltd	842,893	0.11
SEK 27,648	Boliden AB	560,147	0.08	CHF 5,459	Kuehne Nagel International AG	807,380	0.11
SEK 22,800	Electrolux AB	339,473	0.05	CHF 52,922	LafargeHolcim Ltd	2,064,187	0.28
SEK 66,617	Epiroc AB	739,128	0.10	CHF 16,624	Logitech International SA	966,286	0.13
SEK 39,421	Epiroc AB	429,284	0.06	CHF 7,528	Lonza Group AG	3,538,208	0.48
SEK 24,083	EQT AB	384,698	0.05	CHF 297,329	Nestle SA	29,262,399	3.99
SEK 61,307	Essity AB	1,764,100	0.24	CHF 214,110	Novartis AG	16,581,723	2.26
SEK 12,117	Evolution Gaming Group AB	643,368	0.09	CHF 1,889	Partners Group Holding AG	1,525,413	0.21
SEK 78,431	Hennes & Mauritz AB	1,011,868	0.14	CHF 70,519	Roche Holding AG	21,757,213	2.97
SEK 28,449	Hexagon AB	1,479,001	0.20	CHF 4,116	Schindler Holding AG	862,463	0.12
SEK 42,243	Husqvarna AB	308,022	0.04	CHF 2,034	Schindler Holding AG	426,585	0.06
SEK 10,167	ICA Gruppen AB	429,261	0.06	CHF 612	SGS SA	1,331,259	0.18
SEK 16,040	Industrivarden AB	323,590	0.04	CHF 14,332	Sika AG	2,455,685	0.33
SEK 14,966	Investment AB Latour	241,710	0.03	CHF 5,569	Sonova Holding AG	989,791	0.13
SEK 45,050	Investor AB	2,116,886	0.29	EUR 64,476	STMicroelectronics NV	1,560,319	0.21
SEK 24,454	Kinnevik AB	572,790	0.08	CHF 1,044	Straumann Holding AG	798,519	0.11
SEK 7,683	L E Lundbergforetagen AB	310,433	0.04	CHF 2,925	Swatch Group AG	519,730	0.07
SEK 18,787	Lundin Petroleum AB	403,246	0.06	CHF 5,319	Swatch Group AG	185,223	0.02
SEK 31,523	Nibe Industrier AB	620,278	0.08	CHF 3,226	Swiss Life Holding AG	1,063,975	0.14
SEK 114,120	Sandvik AB	1,898,729	0.26	CHF 7,680	Swiss Prime Site AG	632,158	0.09
SEK 31,653	Securitas AB	379,782	0.05	CHF 29,786	Swiss Re AG	2,044,805	0.28
SEK 164,518	Skandinaviska Enskilda Banken AB	1,268,789	0.17	CHF 2,618	Swisscom AG	1,219,899	0.17
SEK 34,386	Skanska AB	622,721	0.08	CHF 6,619	Temenos AG	915,193	0.12
SEK 38,479	SKF AB	636,720	0.09	CHF 356,395	UBS Group AG	3,651,887	0.50
SEK 61,245	Svenska Cellulosa AB SCA	648,504	0.09				
SEK 157,271	Svenska Handelsbanken AB	1,329,229	0.18				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.99% (continued)				Common and Preferred Stocks - 98.99% (continued)			
Switzerland (continued)				United Kingdom (continued)			
CHF 4,600	Vifor Pharma AG	616,148	0.08	GBP 262,813	M&G PLC	484,431	0.07
CHF 14,659	Zurich Insurance Group AG	4,603,317	0.63	GBP 491,100	Melrose Industries PLC	615,907	0.08
<b>Total Switzerland</b>		<b>124,372,444</b>	<b>16.95</b>	GBP 341,350	National Grid PLC	3,714,705	0.51
United Kingdom				GBP 13,439	Next PLC	723,555	0.10
GBP 98,363	3i Group PLC	900,966	0.12	GBP 46,722	Ocado Group PLC	1,042,389	0.14
GBP 19,297	Admiral Group PLC	488,055	0.07	GBP 77,605	Pearson PLC	491,588	0.07
GBP 124,159	Anglo American PLC	2,553,411	0.35	GBP 32,238	Persimmon PLC	810,746	0.11
GBP 45,572	Ashtead Group PLC	1,363,163	0.19	GBP 262,956	Prudential PLC	3,524,918	0.48
GBP 36,012	Associated British Foods PLC	758,676	0.10	GBP 70,874	Reckitt Benckiser Group PLC	5,794,727	0.79
GBP 131,541	AstraZeneca PLC	12,186,112	1.66	GBP 192,639	RELX PLC	3,963,019	0.54
GBP 97,657	Auto Trader Group PLC	565,535	0.08	GBP 186,941	Rentokil Initial PLC	1,048,031	0.14
GBP 6,531	AVEVA Group PLC	294,006	0.04	GBP 110,383	Rio Tinto PLC	5,524,061	0.75
GBP 396,430	Aviva PLC	1,193,227	0.16	GBP 193,932	Rolls-Royce Holdings PLC	608,897	0.08
GBP 324,078	BAE Systems PLC	1,723,441	0.24	GBP 489,008	Royal Bank of Scotland Group PLC	654,169	0.09
GBP 1,751,340	Barclays PLC	2,204,513	0.30	GBP 104,285	RSA Insurance Group PLC	470,148	0.06
GBP 102,934	Barratt Developments PLC	561,556	0.08	GBP 110,342	Sage Group PLC	815,495	0.11
GBP 12,725	Berkeley Group Holdings PLC	583,060	0.08	GBP 12,566	Schroders PLC	407,673	0.06
GBP 2,027,156	BP PLC	6,850,917	0.93	GBP 118,489	Segro PLC REIT	1,166,652	0.16
GBP 229,591	British American Tobacco PLC	7,841,278	1.07	GBP 24,054	Severn Trent PLC	656,000	0.09
GBP 88,990	British Land Co PLC REIT	378,285	0.05	GBP 88,410	Smith & Nephew PLC	1,464,274	0.20
GBP 899,054	BT Group PLC	1,128,032	0.15	GBP 40,051	Smiths Group PLC	622,140	0.08
GBP 34,045	Bunzl PLC	811,245	0.11	GBP 7,447	Spirax-Sarco Engineering PLC	817,294	0.11
GBP 40,906	Burberry Group PLC	719,800	0.10	GBP 104,112	SSE PLC	1,562,841	0.21
EUR 103,441	CNH Industrial NV	644,231	0.09	GBP 54,082	St James's Place PLC	566,885	0.08
USD 20,779	Coca-Cola European Partners PLC	698,584	0.10	GBP 274,627	Standard Chartered PLC	1,329,643	0.18
GBP 176,824	Compass Group PLC	2,163,149	0.30	GBP 235,382	Standard Life Aberdeen PLC	692,946	0.09
GBP 13,029	Croda International PLC	753,367	0.10	GBP 360,649	Taylor Wimpey PLC	565,776	0.08
GBP 233,816	Diageo PLC	6,897,511	0.94	GBP 989,981	Tesco PLC	2,484,234	0.34
GBP 138,993	Direct Line Insurance Group PLC	414,384	0.06	EUR 146,082	Unilever NV	6,902,374	0.94
GBP 51,369	Evraz PLC	162,981	0.02	GBP 116,730	Unilever PLC	5,592,564	0.76
GBP 90,138	Experian PLC	2,795,396	0.38	GBP 68,929	United Utilities Group PLC	690,207	0.09
GBP 22,784	Ferguson PLC	1,657,308	0.23	GBP 2,667,525	Vodafone Group PLC	3,781,525	0.52
GBP 502,341	GlaxoSmithKline PLC	9,044,437	1.23	GBP 20,374	Whitbread PLC	498,036	0.07
GBP 38,377	Halma PLC	972,311	0.13	GBP 243,106	Wm Morrison Supermarkets PLC	509,618	0.07
GBP 33,563	Hargreaves Lansdown PLC	601,297	0.08	GBP 125,085	WPP PLC	868,035	0.12
GBP 2,034,570	HSBC Holdings PLC	8,474,100	1.16	<b>Total United Kingdom</b>	<b>153,162,660</b>	<b>20.88</b>	
GBP 95,668	Imperial Brands PLC	1,619,215	0.22	<b>Total Common and Preferred Stocks</b>	<b>726,212,251</b>	<b>98.99</b>	
GBP 151,842	Informa PLC	785,777	0.11	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>	<b>726,212,251</b>	<b>98.99</b>	
GBP 17,481	InterContinental Hotels Group PLC	685,977	0.09	<b>Other transferable securities</b>			
GBP 16,315	Intertek Group PLC	976,397	0.13	<b>Common and Preferred Stocks - 0.52%</b>			
GBP 366,220	ITV PLC	300,875	0.04	<b>Australia</b>			
GBP 178,952	J Sainsbury PLC	410,865	0.06	GBP 210,406	BHP Group PLC	3,829,473	0.52
GBP 44,271	JD Sports Fashion PLC	303,033	0.04	<b>Total Australia</b>	<b>3,829,473</b>	<b>0.52</b>	
GBP 19,564	Johnson Matthey PLC	451,548	0.06	<b>Total Common and Preferred Stocks</b>	<b>3,829,473</b>	<b>0.52</b>	
GBP 213,304	Kingfisher PLC	518,130	0.07	<b>Total Other transferable securities</b>	<b>3,829,473</b>	<b>0.52</b>	
GBP 71,204	Land Securities Group PLC REIT	433,181	0.06	<b>TOTAL INVESTMENTS</b>	<b>730,041,724</b>	<b>99.51</b>	
GBP 603,019	Legal & General Group PLC	1,465,437	0.20				
GBP 7,104,833	Lloyds Banking Group PLC	2,436,692	0.33				
GBP 31,819	London Stock Exchange Group PLC	2,925,696	0.40				

## Schedule of Investments *(continued)*

as at 30 June 2020 (Expressed in Euro)

Derivatives

Futures Contracts – 0.00%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 18/09/20	EUR	7	225,610	10,395	0.00
FTSE 100 INDEX FUTURE, due 18/09/20	GBP	11	743,929	11,018	0.00
SWISS MARKET INDEX FUTURE, due 18/09/20	CHF	11	1,034,428	4,820	0.00
Unrealised Gain on Futures Contracts			2,003,967	26,233	0.00
<b>Total Futures Contracts</b>			<b>2,003,967</b>	<b>26,233</b>	<b>0.00</b>
Other Net Assets/(Liabilities)				3,594,348	0.49
<b>TOTAL NET ASSETS</b>				<b>733,662,305</b>	<b>100.00</b>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes EUR 246,170 held as cash at Barclays Capital Inc.

## Schedule of Investments

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net 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>			
Australia				Australia <i>(continued)</i>			
AUD 11,250	Afterpay Ltd	472,406	0.57	AUD 19,824	TPG Telecom Ltd	121,474	0.15
AUD 33,236	AGL Energy Ltd	390,155	0.47	AUD 148,129	Transurban Group	1,441,073	1.73
AUD 194,821	AMP Ltd	248,819	0.30	AUD 38,773	Treasury Wine Estates Ltd	279,766	0.34
AUD 13,089	Ampol Ltd	264,225	0.32	AUD 9,912	Tuas Ltd	4,606	0.01
AUD 63,512	APA Group	486,693	0.59	AUD 219,028	Vicinity Centres REIT	215,645	0.26
AUD 30,935	Aristocrat Leisure Ltd	543,118	0.65	AUD 6,756	Washington H Soul Pattinson & Co Ltd	90,844	0.11
AUD 10,657	ASX Ltd	626,462	0.75	AUD 61,349	Wesfarmers Ltd	1,893,565	2.28
AUD 100,838	Aurizon Holdings Ltd	341,581	0.41	AUD 196,025	Westpac Banking Corp	2,422,589	2.91
AUD 92,944	AusNet Services	106,866	0.13	AUD 7,500	WiseTech Global Ltd	99,918	0.12
AUD 153,127	Australia & New Zealand Banking Group Ltd	1,965,176	2.36	AUD 52,284	Woodside Petroleum Ltd	779,346	0.94
AUD 159,463	BHP Group Ltd	3,932,687	4.73	AUD 68,195	Woolworths Group Ltd	1,750,380	2.11
AUD 27,511	BlueScope Steel Ltd	221,424	0.27		<b>Total Australia</b>	<b>45,915,896</b>	<b>55.23</b>
AUD 81,546	Brambles Ltd	610,290	0.73	Bermuda			
AUD 5,692	CIMIC Group Ltd	94,525	0.11	USD 18,400	Dairy Farm International Holdings Ltd	85,560	0.10
AUD 26,099	Coca-Cola Amatil Ltd	155,613	0.19		<b>Total Bermuda</b>	<b>85,560</b>	<b>0.10</b>
AUD 3,349	Cochlear Ltd	435,632	0.52	Cayman Islands			
AUD 71,475	Coles Group Ltd	844,945	1.02	USD 2,000	BeiGene Ltd-ADR	376,800	0.45
AUD 96,230	Commonwealth Bank of Australia	4,599,377	5.53	USD 11,449	Melco Resorts & Entertainment Ltd-ADR	177,689	0.21
AUD 26,641	Computershare Ltd	243,036	0.29	HKD 55,000	Wharf Real Estate Investment Co Ltd	262,565	0.32
AUD 19,676	Crown Resorts Ltd	130,999	0.16	HKD 86,000	Wynn Macau Ltd	148,022	0.18
AUD 24,648	CSL Ltd	4,870,432	5.86		<b>Total Cayman Islands</b>	<b>965,076</b>	<b>1.16</b>
AUD 62,812	Dexus REIT	397,864	0.48	China			
AUD 84,000	Evolution Mining Ltd	327,919	0.39	SGD 144,100	Yangzijiang Shipbuilding Holdings Ltd	96,063	0.11
AUD 91,895	Fortescue Metals Group Ltd	876,285	1.05		<b>Total China</b>	<b>96,063</b>	<b>0.11</b>
AUD 90,460	Goodman Group REIT	924,883	1.11	Hong Kong			
AUD 103,114	GPT Group REIT	296,045	0.36	HKD 654,800	AIA Group Ltd	6,108,296	7.35
AUD 128,964	Insurance Australia Group Ltd	512,328	0.62	HKD 16,600	ASM Pacific Technology Ltd	174,236	0.21
AUD 34,970	LendLease Group	297,830	0.36	HKD 72,615	Bank of East Asia Ltd	165,834	0.20
AUD 18,230	Macquarie Group Ltd	1,488,590	1.79	HKD 206,500	BOC Hong Kong Holdings Ltd	656,765	0.79
AUD 6,868	Magellan Financial Group Ltd	274,307	0.33	HKD 97,600	Budweiser Brewing Co APAC Ltd	283,968	0.34
AUD 147,637	Medibank Pvt Ltd	303,928	0.37	HKD 140,795	CK Asset Holdings Ltd	839,271	1.01
AUD 212,076	Mirvac Group REIT	316,851	0.38	HKD 146,500	CK Hutchison Holdings Ltd	941,326	1.13
AUD 173,657	National Australia Bank Ltd	2,178,435	2.62	HKD 33,000	CK Infrastructure Holdings Ltd	169,887	0.20
AUD 42,972	Newcrest Mining Ltd	932,853	1.12	HKD 90,500	CLP Holdings Ltd	887,432	1.07
AUD 38,500	Northern Star Resources Ltd	354,137	0.43	HKD 118,000	Galaxy Entertainment Group Ltd	803,115	0.97
AUD 99,114	Oil Search Ltd	216,321	0.26	HKD 109,000	Hang Lung Properties Ltd	258,209	0.31
AUD 22,797	Orica Ltd	261,177	0.31	HKD 40,000	Hang Seng Bank Ltd	671,445	0.81
AUD 95,959	Origin Energy Ltd	385,836	0.46	HKD 80,318	Henderson Land Development Co Ltd	304,672	0.37
AUD 39,000	Qantas Airways Ltd	101,499	0.12	HKD 144,563	HK Electric Investments & HK Electric Investments Ltd	149,964	0.18
AUD 76,859	QBE Insurance Group Ltd	468,848	0.56	HKD 206,000	HKT Trust & HKT Ltd	301,407	0.36
AUD 9,973	Ramsay Health Care Ltd	456,754	0.55	HKD 587,929	Hong Kong & China Gas Co Ltd	910,289	1.09
AUD 2,904	REA Group Ltd	215,696	0.26	HKD 65,023	Hong Kong Exchanges & Clearing Ltd	2,768,561	3.33
AUD 96,496	Santos Ltd	352,119	0.42	USD 58,900	Hongkong Land Holdings Ltd	243,257	0.29
AUD 274,820	Scentre Group REIT	410,593	0.49	USD 11,670	Jardine Matheson Holdings Ltd	487,106	0.59
AUD 19,429	SEEK Ltd	292,820	0.35	USD 12,051	Jardine Strategic Holdings Ltd	259,699	0.31
AUD 24,871	Sonic Healthcare Ltd	521,074	0.63				
AUD 275,077	South32 Ltd	386,357	0.47				
AUD 129,910	Stockland REIT	296,056	0.36				
AUD 67,295	Suncorp Group Ltd	427,650	0.51				
AUD 58,167	Sydney Airport	227,072	0.27				
AUD 106,238	Tabcorp Holdings Ltd	247,230	0.30				
AUD 224,070	Telstra Corp Ltd	482,872	0.58				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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)			
Hong Kong (continued)				Singapore (continued)			
HKD 36,000	Kerry Properties Ltd	92,898	0.11	SGD 134,300	CapitaLand Mall Trust REIT	188,687	0.23
HKD 112,400	Link REIT	918,726	1.11	SGD 24,900	City Developments Ltd	150,287	0.18
HKD 82,044	MTR Corp Ltd	425,016	0.51	SGD 97,131	DBS Group Holdings Ltd	1,448,210	1.74
HKD 88,462	New World Development Co Ltd	420,027	0.51	SGD 355,700	Genting Singapore Ltd	193,779	0.23
HKD 85,597	NWS Holdings Ltd	73,885	0.09	SGD 6,400	Jardine Cycle & Carriage Ltd	92,487	0.11
HKD 231,000	PCCW Ltd	131,737	0.16	SGD 82,600	Keppel Corp Ltd	352,888	0.43
HKD 76,000	Power Assets Holdings Ltd	413,318	0.50	SGD 109,000	Mapletree Commercial Trust REIT	150,797	0.18
HKD 171,656	Sino Land Co Ltd	215,942	0.26	SGD 150,000	Mapletree Logistics Trust REIT	208,595	0.25
HKD 108,000	SJM Holdings Ltd	119,838	0.14	SGD 179,258	Oversea-Chinese Banking Corp Ltd	1,156,462	1.39
HKD 70,000	Sun Hung Kai Properties Ltd	893,690	1.07	SGD 74,249	Singapore Airlines Ltd	198,522	0.24
HKD 26,000	Swire Pacific Ltd	137,876	0.17	SGD 43,000	Singapore Exchange Ltd	257,066	0.31
HKD 66,000	Swire Properties Ltd	167,588	0.20	SGD 86,400	Singapore Technologies Engineering Ltd	204,380	0.25
HKD 73,500	Techtronic Industries Co Ltd	718,836	0.86	SGD 444,400	Singapore Telecommunications Ltd	783,645	0.94
HKD 526,265	WH Group Ltd	450,864	0.54				
HKD 42,000	Wheelock & Co Ltd	332,187	0.40	SGD 109,800	Suntec REIT	110,977	0.13
<b>Total Hong Kong</b>		<b>22,897,167</b>	<b>27.54</b>	SGD 64,147	United Overseas Bank Ltd	930,213	1.12
Ireland				SGD 22,820	UOL Group Ltd	111,070	0.14
AUD 23,528	James Hardie Industries PLC	445,797	0.54	SGD 15,000	Venture Corp Ltd	173,972	0.21
<b>Total Ireland</b>		<b>445,797</b>	<b>0.54</b>	SGD 103,000	Wilmar International Ltd	301,975	0.36
Macau				<b>Total Singapore</b>		<b>7,879,363</b>	<b>9.48</b>
HKD 133,200	Sands China Ltd	522,457	0.63	United Kingdom			
<b>Total Macau</b>		<b>522,457</b>	<b>0.63</b>	AUD 20,156	Rio Tinto Ltd	1,359,431	1.63
New Zealand				<b>Total United Kingdom</b>		<b>1,359,431</b>	<b>1.63</b>
NZD 41,026	a2 Milk Co Ltd	533,228	0.64	<b>Total Common and Preferred Stocks</b>			
NZD 70,743	Auckland International Airport Ltd	299,203	0.36	<b>82,491,825</b>			
NZD 30,917	Fisher & Paykel Healthcare Corp Ltd	708,540	0.85	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>			
NZD 35,000	Mercury NZ Ltd	105,897	0.13	<b>82,491,825</b>			
NZD 72,223	Meridian Energy Ltd	223,634	0.27	Other transferable securities			
NZD 22,017	Ryman Healthcare Ltd	185,389	0.22	Common and Preferred Stocks - 0.04%			
NZD 91,679	Spark New Zealand Ltd	269,124	0.33	Australia			
<b>Total New Zealand</b>		<b>2,325,015</b>	<b>2.80</b>	AUD 12,030	Qantas Airways Ltd	31,308	0.04
Singapore				<b>Total Australia</b>		<b>31,308</b>	<b>0.04</b>
SGD 167,138	Ascendas REIT	379,791	0.46	<b>Total Common and Preferred Stocks</b>			
SGD 159,096	CapitaLand Commercial Trust REIT	192,733	0.23	<b>31,308</b>			
SGD 139,900	CapitaLand Ltd	292,827	0.35	<b>Total Other transferable securities</b>			
				<b>31,308</b>			
				<b>TOTAL INVESTMENTS</b>			
				<b>82,523,133</b>			
				<b>99.26</b>			

### Derivatives

Futures Contracts – 0.01%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
SPI 200 FUTURE, due 17/09/20	AUD	5	507,080	8,538	0.01
Unrealised Gain on Futures Contracts			507,080	8,538	0.01
<b>Total Futures Contracts</b>			<b>507,080</b>	<b>8,538</b>	<b>0.01</b>
Other Net Assets/(Liabilities)				609,006	0.73
<b>TOTAL NET ASSETS</b>				<b>83,140,677</b>	<b>100.00</b>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 59,902 held as cash at Barclays Capital Inc.



## Schedule of Investments

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net 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 - 99.17%				Common and Preferred Stocks - 99.17% <i>(continued)</i>			
Argentina				Australia <i>(continued)</i>			
USD 4,985	MercadoLibre Inc	4,914,063	0.10	AUD 141,577	Suncorp Group Ltd	899,701	0.02
<b>Total Argentina</b>		<b>4,914,063</b>	<b>0.10</b>	AUD 116,337	Sydney Airport	454,156	0.01
Australia				AUD 234,434	Tabcorp Holdings Ltd	545,558	0.01
AUD 26,994	Afterpay Ltd	1,133,522	0.02	AUD 460,366	Telstra Corp Ltd	992,091	0.02
AUD 81,950	AGL Energy Ltd	962,005	0.02	AUD 30,919	TPG Telecom Ltd	189,461	0.00
AUD 301,031	AMP Ltd	384,467	0.01	AUD 307,258	Transurban Group	2,989,161	0.06
AUD 27,427	Ampol Ltd	553,664	0.01	AUD 76,750	Treasury Wine Estates Ltd	553,788	0.01
AUD 120,593	APA Group	924,105	0.02	AUD 15,459	Tuas Ltd	7,184	0.00
AUD 60,711	Aristocrat Leisure Ltd	1,065,888	0.02	AUD 585,094	Vicinity Centres REIT	576,057	0.01
AUD 19,965	ASX Ltd	1,173,625	0.03	AUD 127,378	Wesfarmers Ltd	3,931,579	0.08
AUD 214,020	Aurizon Holdings Ltd	724,976	0.02	AUD 415,545	Westpac Banking Corp	5,135,543	0.11
AUD 172,294	AusNet Services	198,103	0.00	AUD 21,719	WiseTech Global Ltd	289,351	0.01
AUD 327,977	Australia & New Zealand Banking Group Ltd	4,209,138	0.09	AUD 103,487	Woodside Petroleum Ltd	1,542,580	0.03
AUD 330,943	BHP Group Ltd	8,161,738	0.17	AUD 146,422	Woolworths Group Ltd	3,758,254	0.08
AUD 56,621	BlueScope Steel Ltd	455,718	0.01	<b>Total Australia</b>		<b>95,305,955</b>	<b>2.02</b>
AUD 189,389	Brambles Ltd	1,417,386	0.03	Austria			
AUD 11,166	CIMIC Group Ltd	185,430	0.00	EUR 6,911	ANDRITZ AG	251,492	0.00
AUD 51,730	Coca-Cola Amatil Ltd	308,435	0.01	EUR 31,135	Erste Group Bank AG	732,606	0.01
AUD 6,002	Cochlear Ltd	780,730	0.02	EUR 14,897	OMV AG	497,931	0.01
AUD 149,856	Coles Group Ltd	1,771,529	0.04	EUR 17,576	Raiffeisen Bank International AG	313,084	0.01
AUD 198,872	Commonwealth Bank of Australia	9,505,219	0.20	EUR 9,139	Verbund AG	409,142	0.01
AUD 48,344	Computershare Ltd	441,024	0.01	EUR 12,128	voestalpine AG	260,785	0.01
AUD 33,728	Crown Resorts Ltd	224,554	0.00	<b>Total Austria</b>		<b>2,465,040</b>	<b>0.05</b>
AUD 50,990	CSL Ltd	10,075,597	0.21	Belgium			
AUD 122,588	Dexus REIT	776,497	0.02	EUR 20,357	Ageas	721,129	0.02
AUD 213,074	Evolution Mining Ltd	831,797	0.02	EUR 85,600	Anheuser-Busch InBev SA	4,217,253	0.09
AUD 184,632	Fortescue Metals Group Ltd	1,760,600	0.04	EUR 4,085	Colruyt SA	224,678	0.01
AUD 179,281	Goodman Group REIT	1,833,009	0.04	EUR 4,855	Elia Group SA/NV	526,750	0.01
AUD 168,875	GPT Group REIT	484,848	0.01	EUR 4,717	Galapagos NV	927,397	0.02
AUD 263,350	Insurance Australia Group Ltd	1,046,196	0.02	EUR 9,360	Groupe Bruxelles Lambert SA	785,087	0.02
AUD 80,203	LendLease Group	683,068	0.01	EUR 27,545	KBC Group NV	1,579,652	0.03
AUD 36,197	Macquarie Group Ltd	2,955,705	0.06	EUR 17,783	Proximus SADP	362,310	0.01
AUD 13,641	Magellan Financial Group Ltd	544,820	0.01	EUR 2,334	Sofina SA	616,037	0.01
AUD 366,114	Medibank Pvt Ltd	753,688	0.02	EUR 7,494	Solvay SA	599,787	0.01
AUD 455,915	Mirvac Group REIT	681,157	0.01	EUR 5,336	Telenet Group Holding NV	219,588	0.00
AUD 368,596	National Australia Bank Ltd	4,623,841	0.10	EUR 12,788	UCB SA	1,480,809	0.03
AUD 90,762	Newcrest Mining Ltd	1,970,298	0.04	EUR 22,459	Umicore SA	1,057,172	0.02
AUD 95,777	Northern Star Resources Ltd	880,991	0.02	<b>Total Belgium</b>		<b>13,317,649</b>	<b>0.28</b>
AUD 158,172	Oil Search Ltd	345,217	0.01	Bermuda			
AUD 39,798	Orica Ltd	455,951	0.01	USD 45,570	Arch Capital Group Ltd	1,305,581	0.03
AUD 192,883	Origin Energy Ltd	775,552	0.02	USD 48,300	Dairy Farm International Holdings Ltd	224,595	0.00
AUD 122,814	Qantas Airways Ltd	319,627	0.01	USD 4,704	Everest Re Group Ltd	969,965	0.02
AUD 172,644	QBE Insurance Group Ltd	1,053,147	0.02	USD 42,715	IHS Markit Ltd	3,224,982	0.07
AUD 16,456	Ramsay Health Care Ltd	753,669	0.02	USD 78,755	Marvell Technology Group Ltd	2,761,150	0.06
AUD 7,561	REA Group Ltd	561,596	0.01	USD 5,603	RenaissanceRe Holdings Ltd	958,281	0.02
AUD 192,416	Santos Ltd	702,136	0.02	<b>Total Bermuda</b>		<b>9,444,554</b>	<b>0.20</b>
AUD 573,959	Scentre Group REIT	857,520	0.02	Canada			
AUD 40,517	SEEK Ltd	610,642	0.01	CAD 26,935	Agnico Eagle Mines Ltd	1,719,133	0.04
AUD 56,354	Sonic Healthcare Ltd	1,180,676	0.03	CAD 19,200	Air Canada	238,943	0.00
AUD 546,964	South32 Ltd	768,233	0.02	CAD 56,200	Algonquin Power & Utilities Corp	724,163	0.02
AUD 251,941	Stockland REIT	574,157	0.01	CAD 101,178	Alimentation Couche-Tard Inc	3,162,370	0.07

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.17% (continued)				Common and Preferred Stocks - 99.17% (continued)			
Canada (continued)				Canada (continued)			
CAD 33,919	AltaGas Ltd	389,745	0.01	CAD 24,972	Metro Inc	1,026,749	0.02
CAD 8,821	Atco Ltd	260,809	0.01	CAD 37,731	National Bank of Canada	1,704,267	0.04
CAD 140,600	B2Gold Corp	796,940	0.02	CAD 61,651	Nutrien Ltd	1,974,462	0.04
CAD 71,893	Bank of Montreal	3,814,235	0.08	CAD 9,341	ONEX Corp	420,619	0.01
CAD 136,249	Bank of Nova Scotia	5,620,021	0.12	CAD 28,554	Open Text Corp	1,208,618	0.03
CAD 199,686	Barrick Gold Corp	5,355,749	0.11	CAD 28,100	Pan American Silver Corp	850,634	0.02
CAD 32,634	Bausch Health Cos Inc	595,175	0.01	CAD 21,500	Parkland Corp	532,133	0.01
CAD 15,334	BCE Inc	637,453	0.01	CAD 66,369	Pembina Pipeline Corp	1,653,865	0.03
CAD 55,420	BlackBerry Ltd	269,369	0.01	CAD 70,103	Power Corp of Canada	1,229,119	0.03
CAD 150,260	Brookfield Asset Management Inc	4,929,234	0.10	CAD 19,700	Quebecor Inc	421,916	0.01
CAD 31,287	CAE Inc	505,829	0.01	CAD 31,832	Restaurant Brands International Inc	1,726,921	0.04
CAD 36,267	Cameco Corp	370,658	0.01	CAD 13,221	RioCan Real Estate Investment Trust REIT	149,100	0.00
CAD 11,400	Can Apartment Prop REIT	406,700	0.01	CAD 15,300	Ritchie Bros Auctioneers Inc	620,874	0.01
CAD 48,073	Canadian Imperial Bank of Commerce	3,202,749	0.07	CAD 39,837	Rogers Communications Inc	1,595,527	0.03
CAD 80,165	Canadian National Railway Co	7,069,470	0.15	CAD 159,994	Royal Bank of Canada	10,820,152	0.23
CAD 127,800	Canadian Natural Resources Ltd	2,209,758	0.05	CAD 32,369	Saputo Inc	769,298	0.02
CAD 15,376	Canadian Pacific Railway Ltd	3,898,414	0.08	CAD 53,709	Shaw Communications Inc	873,067	0.02
CAD 7,089	Canadian Tire Corp Ltd	612,298	0.01	CAD 11,700	Shopify Inc	11,079,522	0.23
CAD 12,787	Canadian Utilities Ltd	317,328	0.01	CAD 5,145	SmartCentres REIT	78,988	0.00
CAD 20,000	Canopy Growth Corp	322,908	0.01	CAD 66,027	Sun Life Financial Inc	2,418,566	0.05
CAD 14,560	CCL Industries Inc	469,084	0.01	CAD 178,893	Suncor Energy Inc	3,006,506	0.06
CAD 123,536	Cenovus Energy Inc	575,957	0.01	CAD 105,453	TC Energy Corp	4,490,656	0.09
CAD 27,015	CGI Inc	1,696,471	0.04	CAD 58,370	Teck Resources Ltd	609,414	0.01
CAD 26,902	CI Financial Corp	341,114	0.01	CAD 41,022	TELUS Corp	685,808	0.01
CAD 2,245	Constellation Software Inc	2,526,680	0.05	CAD 19,687	Thomson Reuters Corp	1,333,281	0.03
CAD 22,400	Cronos Group Inc	134,532	0.00	CAD 7,700	Tmx Group Ltd	758,863	0.02
CAD 33,444	Dollarama Inc	1,108,907	0.02	CAD 203,540	Toronto-Dominion Bank	9,054,691	0.19
CAD 27,258	Emera Inc	1,069,106	0.02	USD 30,922	Waste Connections Inc	2,900,174	0.06
CAD 15,434	Empire Co Ltd	368,399	0.01	CAD 49,160	Wheaton Precious Metals Corp	2,155,172	0.05
CAD 227,472	Enbridge Inc	6,894,306	0.15	CAD 10,900	WSP Global Inc	666,325	0.01
CAD 3,031	Fairfax Financial Holdings Ltd	933,401	0.02	CAD 133,300	Yamana Gold Inc	722,286	0.02
CAD 75,485	First Quantum Minerals Ltd	599,668	0.01	<b>Total Canada</b>		<b>154,610,031</b>	<b>3.27</b>
CAD 47,991	Fortis Inc	1,819,218	0.04	<b>Cayman Islands</b>			
CAD 20,250	Franco-Nevada Corp	2,819,686	0.06	USD 4,500	BeiGene Ltd-ADR	847,800	0.02
CAD 8,362	George Weston Ltd	610,573	0.01	USD 26,052	Melco Resorts & Entertainment Ltd-ADR	404,327	0.01
CAD 23,628	Gildan Activewear Inc	364,829	0.01	HKD 187,871	Wharf Real Estate Investment Co Ltd	896,880	0.02
CAD 30,501	Great-West Lifeco Inc	532,984	0.01	HKD 180,081	Wynn Macau Ltd	309,954	0.00
CAD 53	H&R Real Estate Inv REIT UTS	380	0.00	<b>Total Cayman Islands</b>		<b>2,458,961</b>	<b>0.05</b>
CAD 34,748	Hydro One Ltd	651,334	0.01	<b>Chile</b>			
CAD 11,357	Ia Financial Corp Inc	379,067	0.01	GBP 45,995	Antofagasta PLC	532,852	0.01
CAD 7,802	IGM Financial Inc	188,978	0.00	<b>Total Chile</b>		<b>532,852</b>	<b>0.01</b>
CAD 30,117	Imperial Oil Ltd	482,933	0.01	<b>China</b>			
CAD 16,064	Intact Financial Corp	1,523,957	0.03	SGD 22,683	Yangzijiang Shipbuilding Holdings Ltd	15,121	0.00
CAD 46,691	Inter Pipeline Ltd	433,314	0.01	<b>Total China</b>		<b>15,121</b>	<b>0.00</b>
CAD 25,159	Keyera Corp	381,818	0.01				
CAD 152,575	Kinross Gold Corp	1,097,823	0.02				
CAD 30,900	Kirkland Lake Gold Ltd	1,268,216	0.03				
CAD 22,590	Loblaw Cos Ltd	1,096,494	0.02				
USD 13,927	Lululemon Athletica Inc	4,345,363	0.09				
CAD 77,300	Lundin Mining Corp	413,175	0.01				
CAD 32,318	Magna International Inc	1,434,615	0.03				
CAD 227,169	Manulife Financial Corp	3,080,625	0.07				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.17% (continued)				Common and Preferred Stocks - 99.17% (continued)			
Denmark				France (continued)			
DKK 22,523	Ambu A/S	707,328	0.01	EUR 20,197	Cie Generale des Etablissements Michelin SCA	2,094,665	0.04
DKK 759	AP Moller - Maersk A/S	883,905	0.02	EUR 15,050	CNP Assurances	173,260	0.00
DKK 396	AP Moller - Maersk A/S	429,660	0.01	EUR 5,894	Covivio REIT	426,980	0.01
DKK 12,017	Carlsberg A/S	1,587,429	0.03	EUR 131,029	Credit Agricole SA	1,240,309	0.03
DKK 10,682	Chr Hansen Holding A/S	1,101,046	0.02	EUR 69,372	Danone SA	4,796,457	0.10
DKK 14,088	Coloplast A/S	2,182,425	0.05	EUR 316	Dassault Aviation SA	291,208	0.01
DKK 71,635	Danske Bank A/S	952,982	0.02	EUR 15,461	Dassault Systemes SE	2,667,267	0.06
DKK 16,769	Demant AS	441,971	0.01	EUR 29,195	Edenred	1,276,529	0.03
DKK 23,760	DSV AS	2,899,487	0.06	EUR 8,573	Eiffage SA	783,781	0.02
DKK 7,027	Genmab A/S	2,350,822	0.05	EUR 64,155	Electricite de France SA	591,577	0.01
DKK 16,640	GN Store Nord A/S	886,169	0.02	EUR 196,164	Engie SA	2,423,538	0.05
DKK 6,800	H Lundbeck A/S	255,566	0.01	EUR 32,856	EssilorLuxottica SA	4,216,078	0.09
DKK 198,782	Novo Nordisk A/S	12,862,814	0.27	EUR 5,411	Eurazeo SE	277,249	0.01
DKK 23,249	Novozymes A/S	1,343,589	0.03	EUR 8,559	Faurecia SA	334,245	0.01
DKK 20,389	Orsted A/S	2,351,697	0.05	EUR 4,966	Gecina SA REIT	613,532	0.01
DKK 12,826	Pandora A/S	696,390	0.01	EUR 49,604	Getlink	715,352	0.01
DKK 10,477	Tryg A/S	303,134	0.01	EUR 3,700	Hermes International	3,090,976	0.06
DKK 21,485	Vestas Wind Systems A/S	2,186,721	0.05	EUR 4,080	ICADE REIT	284,112	0.01
<b>Total Denmark</b>		<b>34,423,135</b>	<b>0.73</b>	EUR 771	Iliad SA	150,372	0.00
Finland				EUR 13,591	Ingenico Group SA	2,167,592	0.05
EUR 14,420	Elisa OYJ	876,842	0.02	EUR 3,719	Ipsen SA	315,990	0.01
EUR 45,823	Fortum OYJ	870,034	0.02	EUR 6,636	JCDecaux SA	123,351	0.00
EUR 39,877	Kone OYJ	2,741,912	0.06	EUR 8,732	Kering SA	4,749,207	0.10
EUR 9,653	Metso OYJ	316,254	0.01	EUR 22,257	Klepierre SA REIT	443,339	0.01
EUR 50,485	Neste Oyj	1,973,805	0.04	EUR 13,205	La Francaise des Jeux SAEM	407,265	0.01
EUR 617,367	Nokia OYJ	2,696,269	0.06	EUR 28,450	Legrand SA	2,160,704	0.05
SEK 363,984	Nordea Bank Abp	2,512,484	0.05	EUR 28,215	L'Oreal SA	9,053,741	0.19
EUR 9,784	Orion Oyj	473,182	0.01	EUR 31,205	LVMH Moet Hennessy Louis Vuitton SE	13,686,204	0.29
EUR 56,319	Sampo Oyj	1,936,859	0.04	EUR 103,556	Natixis SA	270,418	0.01
EUR 59,742	Stora Enso OYJ	713,265	0.01	EUR 234,169	Orange SA	2,799,709	0.06
EUR 63,999	UPM-Kymmene OYJ	1,848,766	0.04	EUR 6,883	Orpea	795,483	0.02
EUR 48,753	Wartsila OYJ Abp	402,902	0.01	EUR 23,854	Pernod Ricard SA	3,752,166	0.08
<b>Total Finland</b>		<b>17,362,574</b>	<b>0.37</b>	EUR 62,333	Peugeot SA	1,013,735	0.02
France				EUR 22,702	Publicis Groupe SA	734,590	0.02
EUR 25,597	Accor SA	696,020	0.01	EUR 3,401	Remy Cointreau SA	462,964	0.01
EUR 3,167	Aeroports de Paris	325,111	0.01	EUR 20,530	Renault SA	520,656	0.01
EUR 53,150	Air Liquide SA	7,664,892	0.16	EUR 34,891	Safran SA	3,496,338	0.07
EUR 67,620	Airbus SE	4,824,179	0.10	EUR 126,774	Sanofi	12,907,311	0.27
EUR 24,077	Alstom SA	1,119,813	0.02	EUR 3,579	Sartorius Stedim Biotech	904,445	0.02
EUR 6,952	Amundi SA	544,227	0.01	EUR 62,112	Schneider Electric SE	6,897,977	0.15
EUR 7,776	Arkema SA	743,580	0.02	EUR 17,561	SCOR SE	481,257	0.01
EUR 10,161	Atos SE	866,196	0.02	EUR 2,117	SEB SA	349,761	0.01
EUR 222,906	AXA SA	4,659,642	0.10	EUR 81,885	Societe Generale SA	1,361,143	0.03
EUR 5,013	BioMerieux	688,592	0.01	EUR 9,591	Sodexo SA	648,482	0.01
EUR 126,364	BNP Paribas SA	5,019,913	0.11	EUR 35,324	Suez	414,000	0.01
EUR 91,106	Bollore SA	286,103	0.01	EUR 6,302	Teleperformance	1,598,941	0.03
EUR 23,761	Bouygues SA	811,557	0.02	EUR 11,389	Thales SA	919,457	0.02
EUR 28,835	Bureau Veritas SA	608,210	0.01	EUR 277,685	TOTAL SA	10,596,188	0.22
EUR 17,608	Capgemini SE	2,016,207	0.04	EUR 9,265	Ubisoft Entertainment SA	763,799	0.02
EUR 68,468	Carrefour SA	1,057,757	0.02	EUR 14,681	Unibail-Rodamco-Westfield REIT	827,087	0.02
EUR 4,796	Casino Guichard Perrachon SA	177,220	0.00	EUR 27,612	Valeo SA	724,450	0.01
EUR 58,236	Cie de Saint-Gobain	2,096,319	0.04				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.17% (continued)				Common and Preferred Stocks - 99.17% (continued)			
France (continued)				Germany (continued)			
EUR 59,962	Veolia Environnement SA	1,348,273	0.03	EUR 16,213	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	4,213,709	0.09
EUR 57,888	Vinci SA	5,331,387	0.11	EUR 7,482	Nemetschek SE	514,289	0.01
EUR 97,677	Vivendi SA	2,505,683	0.05	EUR 15,651	Porsche Automobil Holding SE—Preferred Stock	899,312	0.02
EUR 2,857	Wendel SA	272,270	0.01	EUR 9,522	Puma SE	736,005	0.02
<b>Total France</b>		<b>156,458,388</b>	<b>3.31</b>	EUR 68,879	RWE AG	2,406,715	0.05
Germany				EUR 117,311	SAP SE	16,380,136	0.35
EUR 21,389	adidas AG	5,611,786	0.12	EUR 3,976	Sartorius AG—Preferred Stock	1,306,648	0.03
EUR 46,866	Allianz SE	9,567,401	0.20	EUR 13,489	Scout24 AG	1,046,119	0.02
EUR 103,184	BASF SE	5,780,649	0.12	EUR 86,963	Siemens AG	10,232,171	0.22
EUR 110,367	Bayer AG	8,155,243	0.17	EUR 15,545	Siemens Healthineers AG	744,642	0.02
EUR 39,024	Bayerische Motoren Werke AG	2,490,410	0.05	EUR 14,453	Symrise AG	1,680,104	0.04
EUR 4,945	Bayerische Motoren Werke AG—Preferred Stock	239,821	0.01	EUR 16,774	Teamviewer AG	915,610	0.02
EUR 10,992	Beiersdorf AG	1,248,147	0.03	EUR 72,344	Telefonica Deutschland Holding AG	213,452	0.00
EUR 19,587	Brenntag AG	1,028,900	0.02	EUR 45,299	thyssenkrupp AG	321,241	0.01
EUR 5,145	Carl Zeiss Meditec AG	501,583	0.01	EUR 19,983	Uniper SE	644,140	0.01
EUR 109,516	Commerzbank AG	487,952	0.01	EUR 12,740	United Internet AG	539,590	0.01
EUR 12,071	Continental AG	1,181,675	0.02	EUR 4,373	Volkswagen AG	703,823	0.01
EUR 19,033	Covestro AG	723,609	0.02	EUR 21,633	Volkswagen AG—Preferred Stock	3,278,651	0.07
EUR 99,062	Daimler AG	4,021,546	0.09	EUR 54,240	Vonovia SE	3,324,995	0.07
EUR 14,885	Delivery Hero AG	1,520,677	0.03	EUR 18,703	Zalando SE	1,318,774	0.03
EUR 218,552	Deutsche Bank AG	2,077,630	0.04	<b>Total Germany</b>		<b>134,674,998</b>	<b>2.85</b>
EUR 21,996	Deutsche Boerse AG	3,978,709	0.08	Hong Kong			
EUR 23,904	Deutsche Lufthansa AG	240,073	0.01	HKD 1,358,001	AIA Group Ltd	12,668,100	0.27
EUR 114,432	Deutsche Post AG	4,183,466	0.09	HKD 27,759	ASM Pacific Technology Ltd	291,363	0.01
EUR 374,438	Deutsche Telekom AG	6,285,120	0.13	HKD 130,505	Bank of East Asia Ltd	298,039	0.01
EUR 38,391	Deutsche Wohnen SE	1,722,598	0.04	HKD 401,535	BOC Hong Kong Holdings Ltd	1,277,066	0.03
EUR 262,903	E.ON SE	2,957,224	0.06	HKD 242,200	Budweiser Brewing Co APAC Ltd	704,683	0.01
EUR 18,645	Evonik Industries AG	473,479	0.01	HKD 290,270	CK Asset Holdings Ltd	1,730,283	0.04
EUR 4,908	Fraport AG Frankfurt Airport Services Worldwide	213,992	0.00	HKD 303,308	CK Hutchison Holdings Ltd	1,948,885	0.04
EUR 22,978	Fresenius Medical Care AG & Co KGaA	1,969,131	0.04	HKD 68,936	CK Infrastructure Holdings Ltd	354,889	0.01
EUR 44,454	Fresenius SE & Co KGaA	2,202,846	0.05	HKD 177,767	CLP Holdings Ltd	1,743,162	0.04
EUR 7,808	FUCHS PETROLUB SE—Preferred Stock	313,424	0.01	HKD 243,018	Galaxy Entertainment Group Ltd	1,653,994	0.03
EUR 18,155	GEA Group AG	574,001	0.01	HKD 247,108	Hang Lung Properties Ltd	585,373	0.01
EUR 6,283	Hannover Rueck SE	1,082,506	0.02	HKD 92,631	Hang Seng Bank Ltd	1,554,915	0.03
EUR 16,663	HeidelbergCement AG	889,713	0.02	HKD 193,694	Henderson Land Development Co Ltd	734,745	0.02
EUR 11,936	Henkel AG & Co KGaA	994,049	0.02	HKD 273,740	HK Electric Investments & HK Electric Investments Ltd	283,967	0.01
EUR 18,893	Henkel AG & Co KGaA—Preferred Stock	1,758,686	0.04	HKD 394,075	HKT Trust & HKT Ltd	576,587	0.01
EUR 1,739	HOCHTIEF AG	154,202	0.00	HKD 1,198,375	Hong Kong & China Gas Co Ltd	1,855,441	0.04
EUR 132,247	Infineon Technologies AG	3,100,631	0.07	HKD 134,600	Hong Kong Exchanges & Clearing Ltd	5,731,022	0.12
EUR 7,760	KION Group AG	477,617	0.01	USD 120,360	Hongkong Land Holdings Ltd	497,087	0.01
EUR 6,368	Knorr-Bremse AG	645,345	0.01	USD 23,776	Jardine Matheson Holdings Ltd	992,410	0.02
EUR 9,590	LANXESS AG	505,807	0.01	USD 22,603	Jardine Strategic Holdings Ltd	487,095	0.01
EUR 6,939	LEG Immobilien AG	880,670	0.02	HKD 77,461	Kerry Properties Ltd	199,888	0.00
EUR 15,535	Merck KGaA	1,802,392	0.04	HKD 224,850	Link REIT	1,837,861	0.04
EUR 16,875	METRO AG	159,510	0.00	HKD 169,932	MTR Corp Ltd	880,306	0.02
EUR 6,080	MTU Aero Engines AG	1,052,652	0.02	HKD 195,855	New World Development Co Ltd	929,941	0.02

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.17% (continued)				Common and Preferred Stocks - 99.17% (continued)			
Hong Kong (continued)				Israel (continued)			
HKD 137,945	NWS Holdings Ltd	119,071	0.00	USD 131,987	Teva Pharmaceutical Industries Ltd-ADR	1,627,400	0.03
HKD 395,344	PCCW Ltd	225,461	0.00	USD 6,000	Wix.com Ltd	1,537,320	0.03
HKD 147,437	Power Assets Holdings Ltd	801,820	0.02	<b>Total Israel</b>			
HKD 359,426	Sino Land Co Ltd	452,155	0.01	9,140,054 0.19			
HKD 174,343	SJM Holdings Ltd	193,453	0.00	Italy			
HKD 142,215	Sun Hung Kai Properties Ltd	1,815,659	0.04	EUR 113,198	Assicurazioni Generali SpA	1,712,553	0.04
HKD 49,085	Swire Pacific Ltd	260,294	0.00	EUR 56,810	Atlantia SpA	912,428	0.02
HKD 151,993	Swire Properties Ltd	385,942	0.01	EUR 57,662	Davide Campari-Milano SpA	485,723	0.01
HKD 142,198	Techtronic Industries Co Ltd	1,390,707	0.03	EUR 3,394	DiaSorin SpA	649,560	0.01
HKD 967,068	WH Group Ltd	828,511	0.02	EUR 913,716	Enel SpA	7,879,472	0.17
HKD 48,706	Wheelock & Co Ltd	385,226	0.01	EUR 285,790	Eni SpA	2,725,163	0.06
<b>Total Hong Kong</b>		<b>46,675,401</b>	<b>0.99</b>	EUR 14,161	Ferrari NV	2,415,163	0.05
Ireland				EUR 56,906	FinecoBank Banca Fineco SpA	767,926	0.02
USD 71,337	Accenture PLC	15,317,481	0.32	EUR 38,555	Infrastrutture Wireless Italiane SpA	386,263	0.01
USD 14,270	AerCap Holdings NV	439,516	0.01	EUR 1,733,945	Intesa Sanpaolo SpA	3,317,728	0.07
USD 11,300	Allegion PLC	1,155,086	0.02	EUR 42,470	Leonardo SpA	281,431	0.01
EUR 83,672	CRH PLC	2,866,274	0.06	EUR 76,770	Mediobanca Banca di Credito Finanziario SpA	550,973	0.01
GBP 11,387	DCC PLC	946,897	0.02	EUR 24,798	Moncler SpA	948,078	0.02
EUR 9,811	Flutter Entertainment PLC	1,289,249	0.03	EUR 43,094	Nexi SpA	745,376	0.01
GBP 5,902	Flutter Entertainment PLC	772,642	0.02	EUR 41,962	Pirelli & C SpA	177,914	0.00
AUD 46,083	James Hardie Industries PLC	873,158	0.02	EUR 41,829	Poste Italiane SpA	363,627	0.01
USD 6,116	Jazz Pharmaceuticals PLC	674,839	0.01	EUR 23,536	Prysmian SpA	545,079	0.01
USD 89,311	Johnson Controls International PLC	3,049,078	0.07	EUR 10,339	Recordati SpA	516,164	0.01
EUR 18,790	Kerry Group PLC	2,327,770	0.05	EUR 234,131	Snam SpA	1,139,687	0.02
EUR 17,158	Kingspan Group PLC	1,105,192	0.02	EUR 1,044,436	Telecom Italia SpA	410,219	0.01
USD 59,904	Linde PLC	12,706,237	0.27	EUR 711,309	Telecom Italia SpA-Preferred Stock	275,623	0.01
USD 150,654	Medtronic PLC	13,814,972	0.29	EUR 159,829	Terna Rete Elettrica Nazionale SpA	1,098,254	0.02
USD 15,276	Perrigo Co PLC	844,305	0.02	EUR 239,699	UniCredit SpA	2,204,357	0.05
EUR 26,536	Smurfit Kappa Group PLC	886,964	0.02	<b>Total Italy</b>			
USD 28,127	Trane Technologies PLC	2,502,741	0.05	30,508,761 0.65			
USD 14,466	Willis Towers Watson PLC	2,849,079	0.06	Japan			
<b>Total Ireland</b>		<b>64,421,480</b>	<b>1.36</b>	JPY 5,716	ABC-Mart Inc	334,319	0.01
Isle Of Man				JPY 31,061	Acom Co Ltd	118,330	0.00
GBP 65,542	GVC Holdings PLC	599,766	0.01	JPY 21,900	Advantest Corp	1,242,323	0.03
<b>Total Isle Of Man</b>		<b>599,766</b>	<b>0.01</b>	JPY 78,559	Aeon Co Ltd	1,824,075	0.04
Israel				JPY 10,677	Aeon Mall Co Ltd	141,522	0.00
ILS 2,475	Azrieli Group Ltd	112,060	0.00	JPY 19,385	AGC Inc	550,726	0.01
ILS 115,026	Bank Hapoalim BM	683,984	0.01	JPY 14,558	Air Water Inc	205,244	0.00
ILS 160,814	Bank Leumi Le-Israel BM	804,314	0.02	JPY 19,031	Aisin Seiki Co Ltd	553,898	0.01
USD 13,047	Check Point Software Technologies Ltd	1,401,639	0.03	JPY 58,402	Ajinomoto Co Inc	970,074	0.02
USD 4,100	CyberArk Software Ltd	407,007	0.01	JPY 21,547	Alfresa Holdings Corp	449,574	0.01
ILS 2,204	Elbit Systems Ltd	301,852	0.01	JPY 38,469	Amada Holdings Co Ltd	314,142	0.01
ILS 1	Isracard Ltd	2	0.00	JPY 13,626	ANA Holdings Inc	309,564	0.01
ILS 96,625	Israel Chemicals Ltd	286,445	0.01	JPY 12,520	Aozora Bank Ltd	217,709	0.00
ILS 151,105	Israel Discount Bank Ltd	458,430	0.01	JPY 42,541	Asahi Group Holdings Ltd	1,488,945	0.03
ILS 11,728	Mizrahi Tefahot Bank Ltd	218,975	0.00	JPY 23,800	Asahi Intecc Co Ltd	676,155	0.01
ILS 6,980	Nice Ltd	1,300,626	0.03	JPY 142,201	Asahi Kasei Corp	1,154,110	0.02
				JPY 216,089	Astellas Pharma Inc	3,604,321	0.08
				JPY 21,553	Bandai Namco Holdings Inc	1,132,139	0.02
				JPY 5,823	Bank of Kyoto Ltd	206,181	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.17% (continued)				Common and Preferred Stocks - 99.17% (continued)			
Japan (continued)				Japan (continued)			
JPY 6,795	Benesse Holdings Inc	182,023	0.00	JPY 21,700	Hitachi Metals Ltd	258,063	0.01
JPY 56,901	Bridgestone Corp	1,829,629	0.04	JPY 187,703	Honda Motor Co Ltd	4,794,138	0.10
JPY 22,421	Brother Industries Ltd	403,593	0.01	JPY 6,273	Hoshizaki Corp	537,262	0.01
JPY 9,513	Calbee Inc	263,033	0.01	JPY 42,508	Hoya Corp	4,042,565	0.09
JPY 107,845	Canon Inc	2,133,709	0.04	JPY 32,613	Hulic Co Ltd	305,922	0.01
JPY 20,278	Casio Computer Co Ltd	351,484	0.01	JPY 27,544	Idemitsu Kosan Co Ltd	583,891	0.01
JPY 15,457	Central Japan Railway Co	2,391,225	0.05	JPY 11,648	Iida Group Holdings Co Ltd	178,253	0.00
JPY 76,679	Chiba Bank Ltd	361,060	0.01	JPY 111,685	Inpex Corp	690,390	0.01
JPY 65,186	Chubu Electric Power Co Inc	816,902	0.02	JPY 40,201	Isetan Mitsukoshi Holdings Ltd	230,284	0.00
JPY 71,802	Chugai Pharmaceutical Co Ltd	3,836,850	0.08	JPY 56,199	Isuzu Motors Ltd	507,007	0.01
JPY 21,124	Chugoku Electric Power Co Inc	282,149	0.01	JPY 7,400	Ito En Ltd	417,037	0.01
JPY 13,104	Coca-Cola Bottlers Japan Holdings Inc	237,338	0.00	JPY 143,357	ITOCHU Corp	3,084,797	0.06
JPY 133,045	Concordia Financial Group Ltd	425,458	0.01	JPY 12,900	Itochu Techno-Solutions Corp	483,070	0.01
JPY 2,800	Cosmos Pharmaceutical Corp	429,272	0.01	JPY 12,106	Japan Airlines Co Ltd	217,916	0.00
JPY 12,600	CyberAgent Inc	617,825	0.01	JPY 3,883	Japan Airport Terminal Co Ltd	165,203	0.00
JPY 27,206	Dai Nippon Printing Co Ltd	622,622	0.01	JPY 58,817	Japan Exchange Group Inc	1,358,594	0.03
JPY 26,207	Daicel Corp	202,349	0.00	JPY 31,325	Japan Post Bank Co Ltd	232,865	0.00
JPY 11,300	Daifuku Co Ltd	986,662	0.02	JPY 160,494	Japan Post Holdings Co Ltd	1,140,573	0.02
JPY 112,715	Dai-ichi Life Holdings Inc	1,340,440	0.03	JPY 14,300	Japan Post Insurance Co Ltd	187,291	0.00
JPY 63,714	Daiichi Sankyo Co Ltd	5,200,588	0.11	JPY 89	Japan Prime Realty Investment Corp REIT	260,685	0.01
JPY 28,725	Daikin Industries Ltd	4,615,543	0.10	JPY 148	Japan Real Estate Investment Corp REIT	758,623	0.02
JPY 7,850	Daito Trust Construction Co Ltd	721,005	0.01	JPY 326	Japan Retail Fund Investment Corp REIT	406,424	0.01
JPY 59,259	Daiwa House Industry Co Ltd	1,396,268	0.03	JPY 134,835	Japan Tobacco Inc	2,501,481	0.05
JPY 225	Daiwa House REIT Investment Corp	529,731	0.01	JPY 55,213	JFE Holdings Inc	395,091	0.01
JPY 166,343	Daiwa Securities Group Inc	693,372	0.01	JPY 26,028	JGC Holdings Corp	273,585	0.01
JPY 47,340	Denso Corp	1,845,156	0.04	JPY 17,859	JSR Corp	344,318	0.01
JPY 21,543	Dentsu Group Inc	510,195	0.01	JPY 18,637	JTEKT Corp	144,591	0.00
JPY 2,800	Disco Corp	677,128	0.01	JPY 344,277	JXTG Holdings Inc	1,219,019	0.03
JPY 35,632	East Japan Railway Co	2,468,495	0.05	JPY 47,619	Kajima Corp	566,740	0.01
JPY 28,365	Eisai Co Ltd	2,246,904	0.05	JPY 19,648	Kakaku.com Inc	497,005	0.01
JPY 6,306	Electric Power Development Co Ltd	119,533	0.00	JPY 3,662	Kamigumi Co Ltd	71,757	0.00
JPY 29,780	FamilyMart Co Ltd	510,388	0.01	JPY 80,103	Kansai Electric Power Co Inc	775,897	0.02
JPY 22,392	FANUC Corp	3,997,497	0.08	JPY 25,571	Kansai Paint Co Ltd	538,749	0.01
JPY 6,515	Fast Retailing Co Ltd	3,725,963	0.08	JPY 55,573	Kao Corp	4,399,068	0.09
JPY 13,006	Fuji Electric Co Ltd	354,912	0.01	JPY 16,632	Kawasaki Heavy Industries Ltd	238,954	0.00
JPY 43,182	FUJIFILM Holdings Corp	1,845,196	0.04	JPY 185,266	KDDI Corp	5,553,601	0.12
JPY 21,700	Fujitsu Ltd	2,538,388	0.05	JPY 10,453	Keihan Holdings Co Ltd	465,557	0.01
JPY 17,618	Fukuoka Financial Group Inc	277,779	0.01	JPY 25,236	Keikyu Corp	386,195	0.01
JPY 642	GLP J REIT	931,297	0.02	JPY 13,594	Keio Corp	776,188	0.02
JPY 3,700	GMO Payment Gateway Inc	385,485	0.01	JPY 15,648	Keisei Electric Railway Co Ltd	489,521	0.01
JPY 11,427	Hakuhodo DY Holdings Inc	135,681	0.00	JPY 20,484	Keyence Corp	8,549,794	0.18
JPY 15,046	Hamamatsu Photonics KK	651,294	0.01	JPY 18,788	Kikkoman Corp	903,830	0.02
JPY 28,314	Hankyu Hanshin Holdings Inc	956,616	0.02	JPY 18,560	Kintetsu Group Holdings Co Ltd	833,510	0.02
JPY 2,157	Hikari Tsushin Inc	490,841	0.01	JPY 87,940	Kirin Holdings Co Ltd	1,854,007	0.04
JPY 31,459	Hino Motors Ltd	212,283	0.00	JPY 5,300	Kobayashi Pharmaceutical Co Ltd	465,718	0.01
JPY 4,129	Hirose Electric Co Ltd	452,378	0.01	JPY 8,200	Kobe Bussan Co Ltd	462,122	0.01
JPY 5,533	Hisamitsu Pharmaceutical Co Inc	297,972	0.01	JPY 12,337	Koito Manufacturing Co Ltd	496,293	0.01
JPY 10,387	Hitachi Construction Machinery Co Ltd	286,910	0.01	JPY 95,099	Komatsu Ltd	1,942,352	0.04
JPY 112,323	Hitachi Ltd	3,542,987	0.07	JPY 10,896	Konami Holdings Corp	362,577	0.01
				JPY 3,424	Kose Corp	411,318	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.17% (continued)				Common and Preferred Stocks - 99.17% (continued)			
Japan (continued)				Japan (continued)			
JPY 112,801	Kubota Corp	1,681,272	0.04	JPY 15,427	NGK Spark Plug Co Ltd	220,784	0.00
JPY 33,778	Kuraray Co Ltd	352,229	0.01	JPY 8,952	NH Foods Ltd	358,877	0.01
JPY 10,192	Kurita Water Industries Ltd	282,563	0.01	JPY 50,204	Nidec Corp	3,348,640	0.07
JPY 38,111	Kyocera Corp	2,071,845	0.04	JPY 19,400	Nihon M&A Center Inc	875,729	0.02
JPY 34,740	Kyowa Kirin Co Ltd	910,965	0.02	JPY 36,539	Nikon Corp	305,494	0.01
JPY 50,182	Kyushu Electric Power Co Inc	420,955	0.01	JPY 12,525	Nintendo Co Ltd	5,573,761	0.12
JPY 16,000	Kyushu Railway Co	415,109	0.01	JPY 114	Nippon Building Fund Inc REIT	648,802	0.01
JPY 9,700	Lasertec Corp	913,491	0.02	JPY 7,621	Nippon Express Co Ltd	394,171	0.01
JPY 4,204	Lawson Inc	210,814	0.00	JPY 15,530	Nippon Paint Holdings Co Ltd	1,128,565	0.02
JPY 9,100	LINE Corp	457,172	0.01	JPY 196	Nippon Prologis REIT Inc	595,894	0.01
JPY 22,325	Lion Corp	535,336	0.01	JPY 5,200	Nippon Shinyaku Co Ltd	422,709	0.01
JPY 25,114	LIXIL Group Corp	350,574	0.01	JPY 81,603	Nippon Steel Corp	766,600	0.02
JPY 52,272	M3 Inc	2,221,505	0.05	JPY 149,676	Nippon Telegraph & Telephone Corp	3,489,920	0.07
JPY 25,059	Makita Corp	909,357	0.02	JPY 20,803	Nippon Yusen KK	292,324	0.01
JPY 167,003	Marubeni Corp	754,637	0.02	JPY 14,845	Nissan Chemical Corp	759,553	0.02
JPY 17,804	Marui Group Co Ltd	321,144	0.01	JPY 242,129	Nissan Motor Co Ltd	895,935	0.02
JPY 4,078	Maruichi Steel Tube Ltd	101,265	0.00	JPY 25,486	Nisshin Seifun Group Inc	380,099	0.01
JPY 57,462	Mazda Motor Corp	344,074	0.01	JPY 6,651	Nissin Foods Holdings Co Ltd	588,748	0.01
JPY 6,406	McDonald's Holdings Co Japan Ltd	345,580	0.01	JPY 8,553	Nitori Holdings Co Ltd	1,674,766	0.03
JPY 89,978	Mebuki Financial Group Inc	208,504	0.00	JPY 18,035	Nitto Denko Corp	1,019,729	0.02
JPY 22,869	Medipal Holdings Corp	440,062	0.01	JPY 347,264	Nomura Holdings Inc	1,552,766	0.03
JPY 13,153	MELJI Holdings Co Ltd	1,046,047	0.02	JPY 14,813	Nomura Real Estate Holdings Inc	274,607	0.01
JPY 13,300	Mercari Inc	410,520	0.01	JPY 488	Nomura Real Estate Master Fund Inc REIT	585,320	0.01
JPY 42,711	MINEBEA MITSUMI Inc	773,181	0.02	JPY 40,250	Nomura Research Institute Ltd	1,092,012	0.02
JPY 32,111	MISUMI Group Inc	801,845	0.02	JPY 40,766	NSK Ltd	301,914	0.01
JPY 142,316	Mitsubishi Chemical Holdings Corp	827,632	0.02	JPY 67,940	NTT Data Corp	755,064	0.02
JPY 157,360	Mitsubishi Corp	3,311,000	0.07	JPY 135,477	NTT DOCOMO Inc	3,619,082	0.08
JPY 214,189	Mitsubishi Electric Corp	2,778,491	0.06	JPY 54,842	Obayashi Corp	512,404	0.01
JPY 128,285	Mitsubishi Estate Co Ltd	1,905,517	0.04	JPY 7,237	Obic Co Ltd	1,265,813	0.03
JPY 18,442	Mitsubishi Gas Chemical Co Inc	278,634	0.01	JPY 30,949	Odakyu Electric Railway Co Ltd	760,493	0.02
JPY 36,180	Mitsubishi Heavy Industries Ltd	852,813	0.02	JPY 85,917	Oji Holdings Corp	398,984	0.01
JPY 12,490	Mitsubishi Materials Corp	263,380	0.01	JPY 125,788	Olympus Corp	2,419,919	0.05
JPY 70,854	Mitsubishi Motors Corp	174,697	0.00	JPY 20,451	Omron Corp	1,368,645	0.03
JPY 1,373,229	Mitsubishi UFJ Financial Group Inc	5,366,393	0.11	JPY 40,961	Ono Pharmaceutical Co Ltd	1,191,034	0.02
JPY 38,924	Mitsubishi UFJ Lease & Finance Co Ltd	184,004	0.00	JPY 3,300	Oracle Corp Japan	389,081	0.01
JPY 176,961	Mitsui & Co Ltd	2,615,417	0.05	JPY 23,350	Oriental Land Co Ltd	3,082,023	0.06
JPY 22,083	Mitsui Chemicals Inc	459,939	0.01	JPY 158,117	ORIX Corp	1,947,059	0.04
JPY 104,516	Mitsui Fudosan Co Ltd	1,849,871	0.04	JPY 285	Orix JREIT Inc	373,537	0.01
JPY 13,400	Miura Co Ltd	557,065	0.01	JPY 38,001	Osaka Gas Co Ltd	749,559	0.02
JPY 2,805,226	Mizuho Financial Group Inc	3,437,465	0.07	JPY 9,316	Otsuka Corp	490,475	0.01
JPY 15,700	MonotaRO Co Ltd	628,669	0.01	JPY 40,590	Otsuka Holdings Co Ltd	1,767,923	0.04
JPY 49,559	MS&AD Insurance Group Holdings Inc	1,360,191	0.03	JPY 50,084	Pan Pacific International Holdings Corp	1,099,773	0.02
JPY 66,537	Murata Manufacturing Co Ltd	3,895,330	0.08	JPY 261,583	Panasonic Corp	2,278,198	0.05
JPY 13,718	Nabtesco Corp	422,151	0.01	JPY 11,260	Park24 Co Ltd	192,563	0.00
JPY 19,411	Nagoya Railroad Co Ltd	547,866	0.01	JPY 10,300	PeptiDream Inc	471,632	0.01
JPY 28,806	NEC Corp	1,380,424	0.03	JPY 20,900	Persol Holdings Co Ltd	286,713	0.01
JPY 59,316	Nexon Co Ltd	1,339,881	0.03	JPY 14,100	Pigeon Corp	544,997	0.01
JPY 24,750	NGK Insulators Ltd	341,363	0.01	JPY 11,965	Pola Orbis Holdings Inc	208,058	0.00
				JPY 105,745	Rakuten Inc	929,196	0.02
				JPY 142,888	Recruit Holdings Co Ltd	4,876,615	0.10

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.17% (continued)				Common and Preferred Stocks - 99.17% (continued)			
Japan (continued)				Japan (continued)			
JPY 97,900	Renesas Electronics Corp	500,004	0.01	JPY 15,918	Sumitomo Rubber Industries Ltd	156,694	0.00
JPY 220,549	Resona Holdings Inc	751,892	0.02	JPY 9,812	Sundrug Co Ltd	324,687	0.01
JPY 76,065	Ricoh Co Ltd	542,188	0.01	JPY 14,269	Suntory Beverage & Food Ltd	556,158	0.01
JPY 3,300	Rinnai Corp	275,293	0.01	JPY 6,406	Suzuken Co Ltd Via Aichi Japan	238,700	0.00
JPY 10,327	Rohm Co Ltd	683,457	0.01	JPY 44,754	Suzuki Motor Corp	1,517,036	0.03
JPY 24,280	Ryohin Keikaku Co Ltd	343,208	0.01	JPY 17,930	Systemex Corp	1,367,789	0.03
JPY 39,999	Santen Pharmaceutical Co Ltd	735,209	0.02	JPY 66,807	T&D Holdings Inc	570,323	0.01
JPY 25,047	SBI Holdings Inc	540,477	0.01	JPY 14,194	Taiheiyo Cement Corp	327,863	0.01
JPY 5,900	SCSK Corp	286,564	0.01	JPY 22,731	Taisei Corp	825,931	0.02
JPY 24,938	Secom Co Ltd	2,178,160	0.05	JPY 5,283	Taisho Pharmaceutical Holdings Co Ltd	323,194	0.01
JPY 18,053	Sega Sammy Holdings Inc	215,863	0.00	JPY 24,318	Taiyo Nippon Sanso Corp	405,957	0.01
JPY 26,369	Seibu Holdings Inc	286,213	0.01	JPY 177,114	Takeda Pharmaceutical Co Ltd	6,317,233	0.13
JPY 26,400	Seiko Epson Corp	301,721	0.01	JPY 13,917	TDK Corp	1,377,704	0.03
JPY 38,734	Sekisui Chemical Co Ltd	553,625	0.01	JPY 17,556	Teijin Ltd	278,917	0.01
JPY 75,996	Sekisui House Ltd	1,445,815	0.03	JPY 68,668	Terumo Corp	2,597,526	0.05
JPY 88,251	Seven & i Holdings Co Ltd	2,879,395	0.06	JPY 10,916	THK Co Ltd	269,548	0.01
JPY 57,267	Seven Bank Ltd	156,590	0.00	JPY 31,900	TIS Inc	672,388	0.01
JPY 21,500	SG Holdings Co Ltd	701,488	0.01	JPY 22,071	Tobu Railway Co Ltd	729,324	0.02
JPY 19,035	Sharp Corp	202,198	0.00	JPY 11,423	Toho Co Ltd	412,408	0.01
JPY 29,325	Shimadzu Corp	779,572	0.02	JPY 6,793	Toho Gas Co Ltd	340,012	0.01
JPY 4,141	Shimamura Co Ltd	280,199	0.01	JPY 47,764	Tohoku Electric Power Co Inc	454,242	0.01
JPY 8,972	Shimano Inc	1,725,624	0.04	JPY 74,498	Tokio Marine Holdings Inc	3,244,117	0.07
JPY 46,948	Shimizu Corp	385,123	0.01	JPY 6,700	Tokyo Century Corp	342,188	0.01
JPY 39,775	Shin-Etsu Chemical Co Ltd	4,643,520	0.10	JPY 158,104	Tokyo Electric Power Co Holdings Inc	485,076	0.01
JPY 9,527	Shinsei Bank Ltd	114,622	0.00	JPY 15,816	Tokyo Electron Ltd	3,876,118	0.08
JPY 30,285	Shionogi & Co Ltd	1,894,830	0.04	JPY 47,287	Tokyo Gas Co Ltd	1,130,838	0.02
JPY 44,934	Shiseido Co Ltd	2,846,771	0.06	JPY 54,195	Tokyu Corp	762,050	0.02
JPY 65,778	Shizuoka Bank Ltd	422,525	0.01	JPY 47,658	Tokyu Fudosan Holdings Corp	222,641	0.00
JPY 14,700	Showa Denko KK	329,195	0.01	JPY 26,996	Toppa Printing Co Ltd	449,662	0.01
JPY 6,110	SMC Corp	3,125,085	0.07	JPY 160,932	Toray Industries Inc	757,037	0.02
JPY 208,000	Softbank Corp	2,650,971	0.06	JPY 47,046	Toshiba Corp	1,497,919	0.03
JPY 176,040	SoftBank Group Corp	8,892,969	0.19	JPY 29,000	Tosoh Corp	395,143	0.01
JPY 9,621	Sohgo Security Services Co Ltd	447,675	0.01	JPY 15,493	TOTO Ltd	590,941	0.01
JPY 35,056	Sompo Holdings Inc	1,204,547	0.03	JPY 10,880	Toyo Suisan Kaisha Ltd	608,114	0.01
JPY 143,052	Sony Corp	9,790,944	0.21	JPY 6,391	Toyoda Gosei Co Ltd	132,814	0.00
JPY 16,482	Sony Financial Holdings Inc	396,448	0.01	JPY 15,726	Toyota Industries Corp	832,326	0.02
JPY 10,400	Square Enix Holdings Co Ltd	524,410	0.01	JPY 238,251	Toyota Motor Corp	14,933,061	0.32
JPY 14,170	Stanley Electric Co Ltd	340,837	0.01	JPY 23,755	Toyota Tsusho Corp	600,893	0.01
JPY 67,106	Subaru Corp	1,394,245	0.03	JPY 15,673	Trend Micro Inc	874,556	0.02
JPY 26,500	SUMCO Corp	405,047	0.01	JPY 3,709	Tsuruha Holdings Inc	510,531	0.01
JPY 167,866	Sumitomo Chemical Co Ltd	501,023	0.01	JPY 43,980	Unicharm Corp	1,801,841	0.04
JPY 122,709	Sumitomo Corp	1,404,127	0.03	JPY 310	United Urban Investment Corp REIT	332,743	0.01
JPY 15,822	Sumitomo Dainippon Pharma Co Ltd	218,518	0.00	JPY 21,450	USS Co Ltd	342,572	0.01
JPY 94,866	Sumitomo Electric Industries Ltd	1,089,924	0.02	JPY 6,800	Welcia Holdings Co Ltd	547,731	0.01
JPY 11,720	Sumitomo Heavy Industries Ltd	254,747	0.00	JPY 20,274	West Japan Railway Co	1,136,178	0.02
JPY 23,965	Sumitomo Metal Mining Co Ltd	668,403	0.01	JPY 13,109	Yakult Honsha Co Ltd	771,582	0.02
JPY 146,554	Sumitomo Mitsui Financial Group Inc	4,118,754	0.09	JPY 62,120	Yamada Denki Co Ltd	308,052	0.01
JPY 42,184	Sumitomo Mitsui Trust Holdings Inc	1,182,802	0.02	JPY 17,530	Yamaha Corp	823,813	0.02
JPY 39,114	Sumitomo Realty & Development Co Ltd	1,074,244	0.02	JPY 30,562	Yamaha Motor Co Ltd	478,182	0.01
				JPY 35,671	Yamato Holdings Co Ltd	770,389	0.02



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.17% (continued)				Common and Preferred Stocks - 99.17% (continued)			
Japan (continued)				New Zealand			
JPY 11,089	Yamazaki Baking Co Ltd	190,770	0.00	NZD 92,062	a2 Milk Co Ltd	1,196,559	0.03
JPY 25,625	Yaskawa Electric Corp	884,767	0.02	NZD 105,482	Auckland International Airport Ltd	446,130	0.01
JPY 32,674	Yokogawa Electric Corp	508,804	0.01	NZD 64,763	Fisher & Paykel Healthcare Corp Ltd	1,484,206	0.03
JPY 12,049	Yokohama Rubber Co Ltd	169,089	0.00	NZD 98,919	Mercury NZ Ltd	299,292	0.01
JPY 280,446	Z Holding Corp	1,367,332	0.03	NZD 150,049	Meridian Energy Ltd	464,617	0.01
JPY 9,150	ZOZO Inc	203,211	0.00	NZD 26,058	Ryman Healthcare Ltd	219,415	0.00
<b>Total Japan</b>		<b>373,803,024</b>	<b>7.90</b>	NZD 215,250	Spark New Zealand Ltd	631,866	0.01
Jordan				<b>Total New Zealand</b>		<b>4,742,085</b>	<b>0.10</b>
GBP 20,928	Hikma Pharmaceuticals PLC	574,062	0.01	Norway			
<b>Total Jordan</b>		<b>574,062</b>	<b>0.01</b>	NOK 104,605	DNB ASA	1,378,179	0.03
Luxembourg				NOK 120,592	Equinor ASA	1,707,564	0.04
EUR 75,472	ArcelorMittal SA	794,261	0.02	NOK 28,969	Gjensidige Forsikring ASA	531,814	0.01
EUR 102,738	Aroundtown SA	588,259	0.01	NOK 46,580	Mowi ASA	881,915	0.02
EUR 1,671	Eurofins Scientific SE	1,048,371	0.02	NOK 151,350	Norsk Hydro ASA	416,852	0.01
EUR 36,693	SES SA	250,567	0.00	NOK 83,178	Orkla ASA	726,848	0.01
EUR 48,432	Tenaris SA	312,671	0.01	NOK 12,674	Schibsted ASA	297,702	0.01
<b>Total Luxembourg</b>		<b>2,994,129</b>	<b>0.06</b>	NOK 72,131	Telenor ASA	1,047,533	0.02
Macau				NOK 19,903	Yara International ASA	688,879	0.01
HKD 248,848	Sands China Ltd	976,070	0.02	<b>Total Norway</b>		<b>7,677,286</b>	<b>0.16</b>
<b>Total Macau</b>		<b>976,070</b>	<b>0.02</b>	Portugal			
Netherlands				EUR 277,142	EDP - Energias de Portugal SA	1,322,906	0.03
EUR 43,830	ABN AMRO Bank NV	377,379	0.01	EUR 59,148	Galp Energia SGPS SA	683,918	0.01
EUR 1,930	Adyen NV	2,808,229	0.06	EUR 29,058	Jeronimo Martins SGPS SA	508,640	0.01
EUR 199,148	Aegon NV	593,405	0.01	<b>Total Portugal</b>		<b>2,515,464</b>	<b>0.05</b>
EUR 23,754	Akzo Nobel NV	2,127,408	0.05	Singapore			
EUR 89,941	Altice Europe NV	346,994	0.01	SGD 307,570	Ascendas REIT	698,898	0.02
EUR 47,819	ASML Holding NV	17,557,116	0.37	SGD 233,142	CapitaLand Commercial Trust REIT	282,434	0.01
EUR 10,778	EXOR NV	615,434	0.01	SGD 262,264	CapitaLand Ltd	548,949	0.01
EUR 123,269	Fiat Chrysler Automobiles NV	1,238,293	0.03	SGD 321,444	CapitaLand Mall Trust REIT	451,618	0.01
EUR 12,054	Heineken Holding NV	986,276	0.02	SGD 38,916	City Developments Ltd	234,882	0.01
EUR 27,765	Heineken NV	2,558,980	0.05	SGD 201,613	DBS Group Holdings Ltd	3,006,022	0.06
EUR 437,773	ING Groep NV	3,047,462	0.07	SGD 719,987	Genting Singapore Ltd	392,237	0.01
EUR 14,770	Just Eat Takeaway.com NV	1,538,789	0.03	SGD 9,793	Jardine Cycle & Carriage Ltd	141,520	0.00
EUR 128,021	Koninklijke Ahold Delhaize NV	3,488,268	0.07	SGD 190,500	Keppel Corp Ltd	813,863	0.02
EUR 19,363	Koninklijke DSM NV	2,679,299	0.06	SGD 326,000	Mapletree Commercial Trust REIT	451,009	0.01
EUR 362,175	Koninklijke KPN NV	959,993	0.02	SGD 421,500	Mapletree Logistics Trust REIT	586,151	0.01
EUR 103,251	Koninklijke Philips NV	4,814,923	0.10	SGD 389,660	Oversea-Chinese Banking Corp Ltd	2,513,845	0.05
EUR 8,029	Koninklijke Vopak NV	424,557	0.01	SGD 194,070	Singapore Airlines Ltd	518,893	0.01
EUR 31,111	NN Group NV	1,044,775	0.02	SGD 84,445	Singapore Exchange Ltd	504,836	0.01
USD 29,612	NXP Semiconductors NV	3,376,953	0.07	SGD 164,849	Singapore Technologies Engineering Ltd	389,951	0.01
EUR 54,755	Prosus NV	5,088,351	0.11	SGD 917,207	Singapore Telecommunications Ltd	1,617,382	0.03
EUR 23,124	QIAGEN NV	995,756	0.02	SGD 300,292	Suntec REIT	303,510	0.01
EUR 12,842	Randstad NV	572,036	0.01	SGD 136,224	United Overseas Bank Ltd	1,975,421	0.04
GBP 462,392	Royal Dutch Shell PLC	7,353,041	0.16	SGD 45,298	UOL Group Ltd	220,475	0.00
GBP 418,370	Royal Dutch Shell PLC	6,327,324	0.13	SGD 28,700	Venture Corp Ltd	332,867	0.01
EUR 32,217	Wolters Kluwer NV	2,515,548	0.05	SGD 153,304	Wilmar International Ltd	449,456	0.01
<b>Total Netherlands</b>		<b>73,436,589</b>	<b>1.55</b>	<b>Total Singapore</b>		<b>16,434,219</b>	<b>0.35</b>

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets	
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				
Common and Preferred Stocks - 99.17% (continued)				Common and Preferred Stocks - 99.17% (continued)				
South Africa				Sweden (continued)				
GBP 60,979	Mondi PLC	1,138,097	0.03	SEK 22,800	Lundin Petroleum AB	549,648	0.01	
<b>Total South Africa</b>				SEK 40,822	Nibe Industrier AB	902,175	0.02	
<hr/>				SEK 133,388	Sandvik AB	2,492,618	0.05	
Spain				SEK 32,658	Securitas AB	440,095	0.01	
EUR 29,334	ACS Actividades de Construccion y Servicios SA	739,319	0.02	SEK 174,401	Skandinaviska Enskilda Banken AB	1,510,646	0.03	
EUR 18,599	ACS Actividades de Construccion y Servicios SA	29,005	0.00	SEK 34,848	Skanska AB	708,806	0.01	
EUR 6,930	Aena SME SA	923,893	0.02	SEK 41,069	SKF AB	763,268	0.02	
EUR 50,683	Amadeus IT Group SA	2,640,164	0.06	SEK 77,867	Svenska Cellulosa AB SCA	926,048	0.02	
EUR 749,084	Banco Bilbao Vizcaya Argentaria SA	2,577,847	0.05	SEK 162,965	Svenska Handelsbanken AB	1,546,975	0.03	
EUR 1,914,587	Banco Santander SA	4,675,976	0.10	SEK 98,061	Swedbank AB	1,256,727	0.03	
EUR 71,161	Bankinter SA	339,279	0.01	SEK 19,023	Swedish Match AB	1,337,398	0.03	
EUR 458,458	CaixaBank SA	978,600	0.02	SEK 65,019	Tele2 AB	862,230	0.02	
EUR 27,640	Cellnex Telecom SA	1,683,819	0.04	SEK 311,456	Telefonaktiebolaget LM Ericsson	2,880,332	0.06	
EUR 23,401	Enagas SA	571,652	0.01	SEK 305,740	Telia Co AB	1,142,015	0.02	
EUR 32,728	Endesa SA	806,113	0.02	SEK 161,238	Volvo AB	2,525,009	0.05	
EUR 56,159	Ferrovial SA	1,494,877	0.03	<b>Total Sweden</b>			<b>42,945,858</b>	<b>0.91</b>
EUR 37,241	Grifols SA	1,130,590	0.02	Switzerland				
EUR 652,508	Iberdrola SA	7,563,160	0.16	CHF 207,038	ABB Ltd	4,660,567	0.10	
EUR 119,721	Industria de Diseno Textil SA	3,169,332	0.07	CHF 17,741	Adecco Group AG	832,426	0.02	
EUR 117,068	Mapfre SA	208,272	0.00	CHF 52,495	Alcon Inc	3,011,586	0.06	
EUR 32,217	Naturgy Energy Group SA	599,397	0.01	CHF 5,220	Baloise Holding AG	782,821	0.02	
EUR 43,921	Red Electrica Corp SA	819,123	0.02	CHF 5,269	Banque Cantonale Vaudoise	512,137	0.01	
EUR 160,357	Repsol SA	1,402,297	0.03	CHF 339	Barry Callebaut AG	646,481	0.01	
EUR 122,012	Repsol SA	59,378	0.00	CHF 119	Chocoladefabriken Lindt & Spruengli AG	979,579	0.02	
EUR 23,573	Siemens Gamesa Renewable Energy SA	417,792	0.01	CHF 11	Chocoladefabriken Lindt & Spruengli AG	944,963	0.02	
EUR 511,813	Telefonica SA	2,441,357	0.05	USD 50,741	Chubb Ltd	6,424,825	0.14	
EUR 511,813	Telefonica SA	100,655	0.00	CHF 55,345	Cie Financiere Richemont SA	3,530,211	0.08	
<b>Total Spain</b>				CHF 28,495	Clariant AG	559,645	0.01	
<hr/>				GBP 24,071	Coca-Cola HBC AG	603,171	0.01	
Sweden				CHF 284,327	Credit Suisse Group AG	2,940,041	0.06	
SEK 33,873	Alfa Laval AB	743,147	0.02	CHF 985	EMS-Chemie Holding AG	763,010	0.02	
SEK 112,600	Assa Abloy AB	2,289,672	0.05	USD 15,786	Garmin Ltd	1,539,135	0.03	
SEK 78,230	Atlas Copco AB	3,313,375	0.07	CHF 4,161	Geberit AG	2,082,366	0.04	
SEK 47,025	Atlas Copco AB	1,739,339	0.04	CHF 1,037	Givaudan SA	3,861,048	0.08	
USD 8,833	Autoliv Inc	569,817	0.01	GBP 1,179,283	Glencore PLC	2,494,886	0.05	
SEK 30,238	Boliden AB	688,064	0.01	CHF 22,484	Julius Baer Group Ltd	940,838	0.02	
SEK 25,061	Electrolux AB	419,089	0.01	CHF 5,302	Kuehne Nagel International AG	880,729	0.02	
SEK 73,078	Epiroc AB	910,666	0.02	CHF 56,232	LafargeHolcim Ltd	2,463,395	0.05	
SEK 38,906	Epiroc AB	475,851	0.01	CHF 19,926	Logitech International SA	1,300,852	0.03	
SEK 36,304	EQT AB	651,330	0.01	CHF 8,366	Lonza Group AG	4,416,309	0.09	
SEK 65,658	Essity AB	2,121,967	0.04	CHF 334,330	Nestle SA	36,956,070	0.78	
SEK 16,231	Evolution Gaming Group AB	967,938	0.02	CHF 241,341	Novartis AG	20,992,375	0.44	
SEK 86,846	Hennes & Mauritz AB	1,258,415	0.03	CHF 4,337	Pargesa Holding SA	330,007	0.01	
SEK 29,650	Hexagon AB	1,731,266	0.04	CHF 2,100	Partners Group Holding AG	1,904,638	0.04	
SEK 37,639	Husqvarna AB	308,250	0.01	CHF 78,927	Roche Holding AG	27,350,198	0.58	
SEK 8,140	ICA Gruppen AB	386,003	0.01	CHF 4,574	Schindler Holding AG	1,076,463	0.02	
SEK 17,559	Industrivarden AB	397,858	0.01	CHF 2,261	Schindler Holding AG	532,590	0.01	
SEK 23,118	Investment AB Latour	419,350	0.01	CHF 621	SGS SA	1,517,192	0.03	
SEK 51,170	Investor AB	2,700,572	0.06	CHF 15,928	Sika AG	3,065,243	0.07	
SEK 26,092	Kinnevik AB	686,422	0.01	CHF 6,099	Sonova Holding AG	1,217,483	0.03	
SEK 7,128	L E Lundbergforetagen AB	323,477	0.01					

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.17% (continued)				Common and Preferred Stocks - 99.17% (continued)			
Switzerland (continued)				United Kingdom (continued)			
EUR 69,528	STMicroelectronics NV	1,889,787	0.04	GBP 17,480	InterContinental Hotels Group PLC	770,411	0.02
CHF 1,191	Straumann Holding AG	1,023,138	0.02	GBP 18,187	Intertek Group PLC	1,222,470	0.03
CHF 3,166	Swatch Group AG	631,830	0.01	GBP 372,353	ITV PLC	343,587	0.01
CHF 5,594	Swatch Group AG	218,789	0.01	GBP 178,627	J Sainsbury PLC	460,625	0.01
CHF 3,903	Swiss Life Holding AG	1,445,784	0.03	GBP 47,636	JD Sports Fashion PLC	366,221	0.01
CHF 8,599	Swiss Prime Site AG	794,969	0.02	GBP 19,620	Johnson Matthey PLC	508,607	0.01
CHF 34,630	Swiss Re AG	2,670,115	0.06	GBP 225,734	Kingfisher PLC	615,849	0.01
CHF 3,038	Swisscom AG	1,589,936	0.03	GBP 95,868	Land Securities Group PLC REIT	655,054	0.01
USD 36,085	TE Connectivity Ltd	2,942,732	0.06	GBP 670,169	Legal & General Group PLC	1,829,187	0.04
CHF 7,145	Temenos AG	1,109,584	0.02	USD 21,700	Liberty Global PLC	474,362	0.01
CHF 422,237	UBS Group AG	4,859,368	0.10	USD 40,000	Liberty Global PLC	860,400	0.02
CHF 5,849	Vifor Pharma AG	879,927	0.02	GBP 7,483,852	Lloyds Banking Group PLC	2,882,769	0.06
CHF 16,807	Zurich Insurance Group AG	5,927,813	0.13	GBP 35,362	London Stock Exchange Group PLC	3,651,887	0.08
<b>Total Switzerland</b>		<b>168,097,052</b>	<b>3.55</b>	GBP 281,161	M&G PLC	582,073	0.01
United Kingdom				GBP 540,984	Melrose Industries PLC	762,022	0.02
GBP 99,909	3i Group PLC	1,027,825	0.02	GBP 403,876	National Grid PLC	4,936,399	0.10
GBP 23,128	Admiral Group PLC	656,985	0.01	GBP 14,737	Next PLC	891,151	0.02
USD 191,926	AMCOR PLC	1,959,564	0.04	USD 36,783	Nielsen Holdings PLC	546,595	0.01
GBP 143,136	Anglo American PLC	3,306,201	0.07	GBP 53,653	Ocado Group PLC	1,344,436	0.03
USD 26,031	Aon PLC	5,013,571	0.11	GBP 83,857	Pearson PLC	596,608	0.01
USD 31,697	Aptiv PLC	2,469,830	0.05	USD 22,072	Pentair PLC	838,515	0.02
GBP 50,646	Ashtead Group PLC	1,701,502	0.04	GBP 31,741	Persimmon PLC	896,551	0.02
GBP 35,709	Associated British Foods PLC	844,938	0.02	GBP 300,178	Prudential PLC	4,519,418	0.10
GBP 147,414	AstraZeneca PLC	15,338,416	0.32	GBP 79,735	Reckitt Benckiser Group PLC	7,322,052	0.15
GBP 114,912	Auto Trader Group PLC	747,411	0.02	GBP 217,208	RELX PLC	5,018,750	0.11
GBP 8,747	AVEVA Group PLC	442,255	0.01	GBP 207,758	Rentokil Initial PLC	1,308,173	0.03
GBP 405,535	Aviva PLC	1,370,953	0.03	AUD 41,703	Rio Tinto Ltd	2,812,678	0.06
GBP 360,165	BAE Systems PLC	2,151,227	0.05	GBP 126,011	Rio Tinto PLC	7,082,760	0.15
GBP 2,030,617	Barclays PLC	2,870,834	0.06	GBP 232,550	Rolls-Royce Holdings PLC	820,065	0.02
GBP 107,002	Barratt Developments PLC	655,638	0.01	GBP 503,319	Royal Bank of Scotland Group PLC	756,232	0.02
GBP 13,750	Berkeley Group Holdings PLC	707,613	0.01	GBP 105,214	RSA Insurance Group PLC	532,750	0.01
GBP 2,275,293	BP PLC	8,636,478	0.18	GBP 120,007	Sage Group PLC	996,150	0.02
GBP 257,700	British American Tobacco PLC	9,885,171	0.21	GBP 15,658	Schroders PLC	570,544	0.01
GBP 102,164	British Land Co PLC REIT	487,768	0.01	GBP 131,232	Segro PLC REIT	1,451,246	0.03
GBP 895,268	BT Group PLC	1,261,614	0.03	GBP 27,924	Severn Trent PLC	855,327	0.02
GBP 33,791	Bunzl PLC	904,352	0.02	GBP 95,481	Smith & Nephew PLC	1,776,134	0.04
GBP 46,959	Burberry Group PLC	928,071	0.02	GBP 40,600	Smiths Group PLC	708,335	0.01
EUR 132,602	CNH Industrial NV	927,548	0.02	GBP 7,000	Spirax-Sarco Engineering PLC	862,845	0.02
USD 19,711	Coca-Cola European Partners PLC	744,287	0.02	GBP 115,706	SSE PLC	1,950,777	0.04
GBP 200,388	Compass Group PLC	2,753,307	0.06	GBP 58,892	St James's Place PLC	693,324	0.01
GBP 13,440	Croda International PLC	872,836	0.02	GBP 305,208	Standard Chartered PLC	1,659,684	0.03
GBP 262,537	Diageo PLC	8,698,541	0.18	GBP 254,103	Standard Life Aberdeen PLC	840,183	0.02
GBP 172,025	Direct Line Insurance Group PLC	576,022	0.01	GBP 450,413	Taylor Wimpey PLC	793,613	0.02
GBP 88,984	Evraz PLC	317,092	0.01	GBP 1,142,133	Tesco PLC	3,218,993	0.07
GBP 102,036	Experian PLC	3,554,075	0.07	EUR 164,100	Unilever NV	8,708,597	0.18
GBP 24,381	Ferguson PLC	1,991,877	0.04	GBP 131,275	Unilever PLC	7,063,961	0.15
GBP 563,554	GlaxoSmithKline PLC	11,396,099	0.24	GBP 68,767	United Utilities Group PLC	773,384	0.02
GBP 46,845	Halma PLC	1,333,016	0.03	GBP 3,082,209	Vodafone Group PLC	4,907,478	0.10
GBP 34,276	Hargreaves Lansdown PLC	689,693	0.01	GBP 20,145	Whitbread PLC	553,082	0.01
GBP 2,282,078	HSBC Holdings PLC	10,675,524	0.23				
GBP 106,321	Imperial Brands PLC	2,021,132	0.04				
GBP 171,876	Informa PLC	998,989	0.02				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.17% (continued)				Common and Preferred Stocks - 99.17% (continued)			
United Kingdom (continued)				United States (continued)			
GBP 272,108	Wm Morrison Supermarkets PLC	640,661	0.01	USD 21,800	Apollo Global Management Inc	1,088,256	0.02
GBP 142,241	WPP PLC	1,108,650	0.02	USD 491,596	Apple Inc	179,334,221	3.79
<b>Total United Kingdom</b>		<b>207,259,880</b>	<b>4.38</b>	USD 103,199	Applied Materials Inc	6,238,380	0.13
United States				USD 24,557	Aramark	554,251	0.01
USD 64,711	3M Co	10,094,269	0.21	USD 59,934	Archer-Daniels-Midland Co	2,391,367	0.05
USD 198,092	Abbott Laboratories	18,111,552	0.38	USD 5,900	Arista Networks Inc	1,239,177	0.03
USD 198,403	AbbVie Inc	19,479,207	0.41	USD 9,047	Arrow Electronics Inc	621,438	0.01
USD 4,400	ABIOMED Inc	1,062,864	0.02	USD 22,357	Arthur J Gallagher & Co	2,179,584	0.05
USD 86,314	Activision Blizzard Inc	6,551,233	0.14	USD 5,533	Assurant Inc	571,504	0.01
USD 54,178	Adobe Inc	23,584,225	0.50	USD 805,856	AT&T Inc	24,361,027	0.52
USD 7,407	Advance Auto Parts Inc	1,055,127	0.02	USD 16,300	Athene Holding Ltd	508,397	0.01
USD 131,419	Advanced Micro Devices Inc	6,913,954	0.15	USD 13,081	Atmos Energy Corp	1,302,606	0.03
USD 69,230	AES Corp	1,003,143	0.02	USD 24,678	Autodesk Inc	5,902,731	0.12
USD 80,396	Aflac Inc	2,896,668	0.06	USD 48,477	Automatic Data Processing Inc	7,217,741	0.15
USD 36,289	Agilent Technologies Inc	3,206,859	0.07	USD 2,670	AutoZone Inc	3,012,080	0.06
USD 50,850	AGNC Investment Corp REIT	655,965	0.01	USD 9,300	Avalara Inc	1,237,737	0.03
USD 24,787	Air Products & Chemicals Inc	5,985,069	0.13	USD 15,787	AvalonBay Communities Inc REIT	2,441,302	0.05
USD 17,794	Akamai Technologies Inc	1,905,559	0.04	USD 55,400	Avantor Inc	941,800	0.02
USD 12,048	Albemarle Corp	930,226	0.02	USD 9,429	Avery Dennison Corp	1,075,755	0.02
USD 13,772	Alexandria Real Estate Equities Inc REIT	2,234,507	0.05	USD 22,132	Axalta Coating Systems Ltd	499,077	0.01
USD 25,919	Alexion Pharmaceuticals Inc	2,909,149	0.06	USD 73,885	Baker Hughes a GE Co	1,137,090	0.02
USD 8,195	Align Technology Inc	2,249,036	0.05	USD 38,292	Ball Corp	2,660,911	0.06
USD 1,553	Alleghany Corp	759,634	0.02	USD 882,503	Bank of America Corp	20,959,446	0.44
USD 26,259	Alliant Energy Corp	1,256,231	0.03	USD 89,975	Bank of New York Mellon Corp	3,477,534	0.07
USD 35,610	Allstate Corp	3,453,814	0.07	USD 57,307	Baxter International Inc	4,934,133	0.10
USD 47,868	Ally Financial Inc	949,222	0.02	USD 30,449	Becton Dickinson and Co	7,285,532	0.15
USD 12,600	Alnylam Pharmaceuticals Inc	1,866,186	0.04	USD 155,700	Berkshire Hathaway Inc	27,794,007	0.59
USD 34,485	Alphabet Inc	48,748,341	1.03	USD 25,989	Best Buy Co Inc	2,268,060	0.05
USD 33,664	Alphabet Inc	47,737,235	1.01	USD 19,568	Biogen Inc	5,235,418	0.11
USD 38,800	Altice USA Inc	874,552	0.02	USD 19,469	BioMarin Pharmaceutical Inc	2,401,306	0.05
USD 208,793	Altria Group Inc	8,195,125	0.17	USD 2,800	Bio-Rad Laboratories Inc	1,264,172	0.03
USD 47,511	Amazon.com Inc	131,074,297	2.77	USD 17,000	Black Knight Inc	1,233,520	0.03
USD 979	AMERCO	295,844	0.01	USD 17,160	BlackRock Inc	9,336,584	0.20
USD 27,485	Ameren Corp	1,933,845	0.04	USD 75,700	Blackstone Group Inc	4,289,162	0.09
USD 55,524	American Electric Power Co Inc	4,421,931	0.09	USD 60,076	Boeing Co	11,011,931	0.23
USD 77,155	American Express Co	7,345,156	0.16	USD 4,657	Booking Holdings Inc	7,415,527	0.16
USD 8,000	American Financial Group Inc	507,680	0.01	USD 15,800	Booz Allen Hamilton Holdings Corp	1,229,082	0.03
USD 94,523	American International Group Inc	2,947,227	0.06	USD 21,903	BorgWarner Inc	773,176	0.02
USD 49,768	American Tower Corp REIT	12,867,019	0.27	USD 16,174	Boston Properties Inc REIT	1,461,806	0.03
USD 19,771	American Water Works Co Inc	2,543,737	0.05	USD 156,884	Boston Scientific Corp	5,508,197	0.12
USD 13,801	Ameriprise Financial Inc	2,070,702	0.04	USD 253,577	Bristol-Myers Squibb Co	14,910,328	0.32
USD 16,760	AmerisourceBergen Corp	1,688,905	0.04	USD 44,888	Broadcom Inc	14,167,102	0.30
USD 27,100	AMETEK Inc	2,421,927	0.05	USD 12,933	Broadridge Financial Solutions Inc	1,632,015	0.03
USD 66,303	Amgen Inc	15,638,226	0.33	USD 26,900	Brown & Brown Inc	1,096,444	0.02
USD 33,521	Amphenol Corp	3,211,647	0.07	USD 36,586	Brown-Forman Corp	2,329,065	0.05
USD 41,414	Analog Devices Inc	5,079,013	0.11	USD 15,624	Bunge Ltd	642,615	0.01
USD 146,832	Annaly Capital Management Inc REIT	963,218	0.02	USD 8,000	Burlington Stores Inc	1,575,440	0.03
USD 9,649	ANSYS Inc	2,814,903	0.06	USD 600	Cable One Inc	1,064,910	0.02
USD 28,336	Anthem Inc	7,451,801	0.16	USD 46,409	Cabot Oil & Gas Corp	797,307	0.02
USD 17,939	AO Smith Corp	845,286	0.02	USD 32,766	Cadence Design Systems Inc	3,144,225	0.07
				USD 10,926	Camden Property Trust REIT	996,670	0.02

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.17% (continued)				Common and Preferred Stocks - 99.17% (continued)			
United States (continued)				United States (continued)			
USD 20,361	Campbell Soup Co	1,010,516	0.02	USD 49,624	Costco Wholesale Corp	15,046,493	0.32
USD 48,759	Capital One Financial Corp	3,051,826	0.06	USD 7,600	Coupa Software Inc	2,105,504	0.04
USD 32,814	Cardinal Health Inc	1,712,563	0.04	USD 11,600	Crowdstrike Holdings Inc	1,163,364	0.02
USD 19,800	Carlyle Group Inc	552,420	0.01	USD 46,748	Crown Castle International Corp REIT	7,823,278	0.17
USD 18,087	CarMax Inc	1,619,691	0.03	USD 14,169	Crown Holdings Inc	922,827	0.02
USD 46,963	Carnival Corp	771,132	0.02	USD 86,893	CSX Corp	6,059,918	0.13
USD 97,510	Carrier Global Corp	2,166,672	0.05	USD 16,403	Cummins Inc	2,841,984	0.06
USD 18,200	Catalent Inc	1,334,060	0.03	USD 146,502	CVS Health Corp	9,518,235	0.20
USD 61,831	Caterpillar Inc	7,821,621	0.17	USD 70,426	Danaher Corp	12,453,430	0.26
USD 12,400	Choe Global Markets Inc	1,156,672	0.02	USD 13,882	Darden Restaurants Inc	1,051,839	0.02
USD 36,675	CBRE Group Inc	1,658,443	0.04	USD 13,300	Datadog Inc	1,156,435	0.02
USD 13,491	CDK Global Inc	558,797	0.01	USD 9,902	DaVita Inc	783,644	0.02
USD 15,879	CDW Corp	1,844,822	0.04	USD 33,423	Deere & Co	5,252,424	0.11
USD 13,470	Celanese Corp	1,163,000	0.02	USD 28,810	Dell Technologies	1,582,821	0.03
USD 65,887	Centene Corp	4,187,119	0.09	USD 17,631	Delta Air Lines Inc	494,550	0.01
USD 62,909	CenterPoint Energy Inc	1,174,511	0.02	USD 23,004	DENTSPLY SIRONA Inc	1,013,556	0.02
USD 103,281	CenturyLink Inc	1,035,908	0.02	USD 10,300	DexCom Inc	4,175,620	0.09
USD 36,736	Cerner Corp	2,518,253	0.05	USD 17,930	Diamondback Energy Inc	749,833	0.02
USD 24,664	CF Industries Holdings Inc	694,045	0.01	USD 29,540	Digital Realty Trust Inc REIT	4,197,929	0.09
USD 14,409	CH Robinson Worldwide Inc	1,139,176	0.02	USD 34,599	Discover Financial Services	1,733,064	0.04
USD 95,587	Charles Schwab Corp	3,225,105	0.07	USD 10,822	Discovery Inc	228,344	0.00
USD 16,507	Charter Communications Inc	8,419,230	0.18	USD 32,793	Discovery Inc	631,593	0.01
USD 24,488	Cheniere Energy Inc	1,183,260	0.03	USD 25,930	DISH Network Corp	894,844	0.02
USD 211,086	Chevron Corp	18,835,204	0.40	USD 19,200	DocuSign Inc	3,306,432	0.07
USD 2,986	Chipotle Mexican Grill Inc	3,142,347	0.07	USD 28,601	Dollar General Corp	5,448,777	0.12
USD 27,356	Church & Dwight Co Inc	2,114,619	0.04	USD 26,165	Dollar Tree Inc	2,424,972	0.05
USD 41,842	Cigna Corp	7,851,651	0.17	USD 94,124	Dominion Energy Inc	7,640,986	0.16
USD 19,208	Cincinnati Financial Corp	1,229,888	0.03	USD 4,160	Domino's Pizza Inc	1,536,870	0.03
USD 9,437	Cintas Corp	2,513,639	0.05	USD 17,476	Dover Corp	1,687,483	0.04
USD 476,478	Cisco Systems Inc	22,222,934	0.47	USD 78,809	Dow Inc	3,212,255	0.07
USD 236,681	Citigroup Inc	12,094,399	0.26	USD 38,303	DR Horton Inc	2,123,901	0.04
USD 52,620	Citizens Financial Group Inc	1,328,129	0.03	USD 28,900	Dropbox Inc	629,153	0.01
USD 13,913	Citrix Systems Inc	2,057,872	0.04	USD 22,704	DTE Energy Co	2,440,680	0.05
USD 14,083	Clorox Co	3,089,388	0.07	USD 82,368	Duke Energy Corp	6,580,380	0.14
USD 40,277	CME Group Inc	6,546,624	0.14	USD 44,730	Duke Realty Corp REIT	1,582,995	0.03
USD 33,925	CMS Energy Corp	1,981,898	0.04	USD 83,109	Dupont De Nemours Inc	4,415,581	0.09
USD 457,851	Coca-Cola Co	20,456,783	0.43	USD 18,000	Dynatrace Inc	730,800	0.02
USD 18,500	Cognex Corp	1,104,820	0.02	USD 24,963	E*TRADE Financial Corp	1,241,410	0.03
USD 61,670	Cognizant Technology Solutions Corp	3,504,089	0.07	USD 15,700	East West Bancorp Inc	568,968	0.01
USD 91,220	Colgate-Palmolive Co	6,682,777	0.14	USD 14,970	Eastman Chemical Co	1,042,511	0.02
USD 510,395	Comcast Corp	19,895,197	0.42	USD 46,406	Eaton Corp PLC	4,059,597	0.09
USD 18,868	Comerica Inc	718,871	0.02	USD 91,799	eBay Inc	4,814,858	0.10
USD 53,117	Conagra Brands Inc	1,868,125	0.04	USD 28,681	Ecolab Inc	5,706,085	0.12
USD 22,064	Concho Resources Inc	1,136,296	0.02	USD 42,889	Edison International	2,329,302	0.05
USD 121,436	ConocoPhillips	5,102,741	0.11	USD 70,435	Edwards Lifesciences Corp	4,867,763	0.10
USD 37,518	Consolidated Edison Inc	2,698,670	0.06	USD 44,527	Elanco Animal Health Inc	955,104	0.02
USD 17,771	Constellation Brands Inc	3,109,036	0.07	USD 32,564	Electronic Arts Inc	4,300,076	0.09
USD 5,551	Cooper Cos Inc	1,574,486	0.03	USD 96,733	Eli Lilly & Co	15,881,624	0.34
USD 25,100	Copart Inc	2,090,077	0.04	USD 68,697	Emerson Electric Co	4,261,275	0.09
USD 90,351	Corning Inc	2,340,091	0.05	USD 23,728	Entergy Corp	2,225,924	0.05
USD 84,209	Corteva Inc	2,255,959	0.05	USD 62,541	EOG Resources Inc	3,168,327	0.07
USD 4,205	CoStar Group Inc	2,988,367	0.06	USD 6,200	EPAM Systems Inc	1,562,462	0.03

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.17% (continued)				Common and Preferred Stocks - 99.17% (continued)			
United States (continued)				United States (continued)			
USD 13,110	Equifax Inc	2,253,347	0.05	USD 33,671	Global Payments Inc	5,711,275	0.12
USD 9,608	Equinix Inc REIT	6,747,698	0.14	USD 9,414	Globe Life Inc	698,801	0.01
USD 53,000	Equitable Holdings Inc	1,022,370	0.02	USD 19,500	GoDaddy Inc	1,429,935	0.03
USD 19,400	Equity LifeStyle Properties Inc REIT	1,212,112	0.03	USD 36,844	Goldman Sachs Group Inc	7,281,111	0.15
USD 39,946	Equity Residential REIT	2,349,624	0.05	USD 9,500	Guidewire Software Inc	1,053,075	0.02
USD 2,900	Erie Indemnity Co	556,510	0.01	USD 95,564	Halliburton Co	1,240,421	0.03
USD 24,500	Essential Utilities Inc	1,034,880	0.02	USD 37,688	Hartford Financial Services Group Inc	1,452,872	0.03
USD 7,204	Essex Property Trust Inc REIT	1,650,941	0.03	USD 13,760	Hasbro Inc	1,031,312	0.02
USD 25,025	Estee Lauder Cos Inc	4,721,717	0.10	USD 28,863	HCA Healthcare Inc	2,801,443	0.06
USD 27,562	Evergy Inc	1,634,151	0.03	USD 21,700	HD Supply Holdings Inc	751,905	0.02
USD 38,519	Eversource Energy	3,207,477	0.07	USD 61,209	Healthpeak Properties Inc REIT	1,686,920	0.04
USD 16,900	Exact Sciences Corp	1,469,286	0.03	USD 4,900	HEICO Corp	488,285	0.01
USD 109,500	Exelon Corp	3,973,755	0.08	USD 8,300	HEICO Corp	674,292	0.01
USD 14,216	Expedia Group Inc	1,168,555	0.02	USD 16,208	Henry Schein Inc	946,385	0.02
USD 18,545	Expeditors International of Washington Inc	1,410,162	0.03	USD 16,389	Hershey Co	2,124,342	0.04
USD 14,721	Extra Space Storage Inc REIT	1,359,779	0.03	USD 30,021	Hess Corp	1,555,388	0.03
USD 475,449	Exxon Mobil Corp	21,262,079	0.45	USD 157,607	Hewlett Packard Enterprise Co	1,533,516	0.03
USD 6,791	F5 Networks Inc	947,209	0.02	USD 29,933	Hilton Worldwide Holdings Inc	2,198,579	0.05
USD 270,270	Facebook Inc	61,370,209	1.30	USD 19,412	HollyFrontier Corp	566,830	0.01
USD 4,300	FactSet Research Systems Inc	1,412,421	0.03	USD 29,098	Hologic Inc	1,658,586	0.04
USD 3,400	Fair Isaac Corp	1,421,336	0.03	USD 122,555	Home Depot Inc	30,701,253	0.65
USD 67,284	Fastenal Co	2,882,447	0.06	USD 80,045	Honeywell International Inc	11,573,707	0.24
USD 8,683	Federal Realty Investment Trust REIT	739,878	0.02	USD 35,422	Hormel Foods Corp	1,709,820	0.04
USD 26,229	FedEx Corp	3,677,830	0.08	USD 80,075	Host Hotels & Resorts Inc REIT	864,009	0.02
USD 29,219	Fidelity National Financial	895,855	0.02	USD 51,724	Howmet Aerospace Inc	819,825	0.02
USD 69,222	Fidelity National Information Services Inc	9,281,978	0.20	USD 153,674	HP Inc	2,678,538	0.06
USD 79,049	Fifth Third Bancorp	1,524,065	0.03	USD 14,820	Humana Inc	5,746,455	0.12
USD 20,353	First Republic Bank	2,157,214	0.05	USD 126,299	Huntington Bancshares Inc	1,141,111	0.02
USD 63,868	FirstEnergy Corp	2,476,801	0.05	USD 4,463	Huntington Ingalls Industries Inc	778,749	0.02
USD 64,922	Fiserv Inc	6,337,686	0.13	USD 8,900	IAC Via InterActiveCorp	2,878,260	0.06
USD 9,626	FleetCor Technologies Inc	2,421,228	0.05	USD 7,900	IDEX Corp	1,248,516	0.03
USD 14,448	FLIR Systems Inc	586,155	0.01	USD 9,130	IDEXX Laboratories Inc	3,014,361	0.06
USD 13,501	FMC Corp	1,344,970	0.03	USD 35,818	Illinois Tool Works Inc	6,262,777	0.13
USD 456,897	Ford Motor Co	2,777,934	0.06	USD 16,470	Illumina Inc	6,099,664	0.13
USD 16,439	Fortinet Inc	2,256,582	0.05	USD 21,796	Incyte Corp	2,266,130	0.05
USD 32,248	Fortive Corp	2,181,900	0.05	USD 42,442	Ingersoll Rand Inc	1,193,469	0.03
USD 15,722	Fortune Brands Home & Security Inc	1,005,107	0.02	USD 7,280	Ingredion Inc	604,240	0.01
USD 33,241	Fox Corp	891,524	0.02	USD 7,000	Insulet Corp	1,359,820	0.03
USD 13,663	Fox Corp	366,715	0.01	USD 480,526	Intel Corp	28,749,871	0.61
USD 39,028	Franklin Resources Inc	818,417	0.02	USD 62,176	Intercontinental Exchange Inc	5,695,322	0.12
USD 163,046	Freeport-McMoRan Inc	1,886,442	0.04	USD 99,810	International Business Machines Corp	12,054,054	0.25
USD 11,025	Gartner Inc	1,337,663	0.03	USD 9,581	International Flavors & Fragrances Inc	1,173,289	0.02
USD 27,621	General Dynamics Corp	4,128,235	0.09	USD 45,335	International Paper Co	1,596,245	0.03
USD 981,847	General Electric Co	6,706,015	0.14	USD 42,053	Interpublic Group of Cos Inc	721,629	0.02
USD 67,951	General Mills Inc	4,189,179	0.09	USD 29,303	Intuit Inc	8,679,256	0.18
USD 149,137	General Motors Co	3,773,166	0.08	USD 13,007	Intuitive Surgical Inc	7,411,779	0.16
USD 15,805	Genuine Parts Co	1,374,403	0.03	USD 44,191	Invesco Ltd	475,495	0.01
USD 141,959	Gilead Sciences Inc	10,922,325	0.23	USD 65,100	Invitation Homes Inc REIT	1,792,203	0.04
				USD 15,000	Ionis Pharmaceuticals Inc	884,400	0.02
				USD 4,100	IPG Photonics Corp	657,599	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.17% (continued)				Common and Preferred Stocks - 99.17% (continued)			
United States (continued)				United States (continued)			
USD 21,707	IQVIA Holdings Inc	3,079,789	0.07	USD 56,631	Marsh & McLennan Cos Inc	6,080,470	0.13
USD 28,537	Iron Mountain Inc REIT	744,816	0.02	USD 6,428	Martin Marietta Materials Inc	1,327,832	0.03
USD 8,300	Jack Henry & Associates Inc	1,527,449	0.03	USD 31,182	Masco Corp	1,565,648	0.03
USD 16,353	Jacobs Engineering Group Inc	1,386,734	0.03	USD 6,000	Masimo Corp	1,367,940	0.03
USD 9,542	JB Hunt Transport Services Inc	1,148,284	0.02	USD 100,489	Mastercard Inc	29,714,597	0.63
USD 11,915	JM Smucker Co	1,260,726	0.03	USD 7,800	Match Group Inc	834,990	0.02
USD 295,957	Johnson & Johnson	41,620,433	0.88	USD 29,551	Maxim Integrated Products Inc	1,791,086	0.04
USD 5,049	Jones Lang LaSalle Inc	522,370	0.01	USD 13,053	McCormick & Co Inc	2,341,839	0.05
USD 345,298	JPMorgan Chase & Co	32,478,730	0.69	USD 83,794	McDonald's Corp	15,457,479	0.33
USD 38,480	Juniper Networks Inc	879,653	0.02	USD 18,194	McKesson Corp	2,791,323	0.06
USD 10,908	Kansas City Southern	1,628,455	0.03	USD 61,600	Medical Properties Trust Inc REIT	1,158,080	0.02
USD 27,783	Kellogg Co	1,835,345	0.04	USD 284,924	Merck & Co Inc	22,033,173	0.47
USD 42,600	Keurig Dr Pepper Inc	1,209,840	0.03	USD 90,690	MetLife Inc	3,311,999	0.07
USD 118,021	KeyCorp	1,437,496	0.03	USD 2,621	Mettler-Toledo International Inc	2,111,347	0.04
USD 19,600	Keysight Technologies Inc	1,975,288	0.04	USD 50,792	MGM Resorts International	853,306	0.02
USD 38,405	Kimberly-Clark Corp	5,428,547	0.11	USD 26,870	Microchip Technology Inc	2,829,680	0.06
USD 236,860	Kinder Morgan Inc	3,593,166	0.08	USD 124,750	Micron Technology Inc	6,427,120	0.14
USD 51,600	KKR & Co Inc	1,593,408	0.03	USD 811,787	Microsoft Corp	165,206,772	3.49
USD 17,567	KLA-Tencor Corp	3,416,430	0.07	USD 12,477	Mid-America Apartment Communities Inc REIT	1,430,738	0.03
USD 12,900	Knight-Swift Transportation Holdings Inc	538,059	0.01	USD 30,200	Moderna Inc	1,939,142	0.04
USD 79,158	Kraft Heinz Co	2,524,349	0.05	USD 6,804	Mohawk Industries Inc	692,375	0.01
USD 86,479	Kroger Co	2,927,314	0.06	USD 7,200	Molina Healthcare Inc	1,281,456	0.03
USD 24,822	L3Harris Technologies Inc	4,211,549	0.09	USD 20,491	Molson Coors Brewing Co	704,071	0.01
USD 10,913	Laboratory Corp of America Holdings	1,812,758	0.04	USD 161,010	Mondelez International Inc	8,232,441	0.17
USD 16,327	Lam Research Corp	5,281,131	0.11	USD 5,400	MongoDB Inc	1,222,236	0.03
USD 16,700	Lamb Weston Holdings Inc	1,067,631	0.02	USD 43,297	Monster Beverage Corp	3,001,348	0.06
USD 37,514	Las Vegas Sands Corp	1,708,388	0.04	USD 18,995	Moody's Corp	5,218,496	0.11
USD 6,404	Lear Corp	698,164	0.01	USD 134,767	Morgan Stanley	6,509,246	0.14
USD 16,400	Leidos Holdings Inc	1,536,188	0.03	USD 37,117	Mosaic Co	464,334	0.01
USD 30,681	Lennar Corp	1,890,563	0.04	USD 19,182	Motorola Solutions Inc	2,687,974	0.06
USD 3,900	Lennox International Inc	908,661	0.02	USD 9,056	MSCI Inc	3,023,074	0.06
USD 3,400	Liberty Broadband Corp	415,446	0.01	USD 58,190	Mylan NV	935,695	0.02
USD 11,867	Liberty Broadband Corp	1,471,033	0.03	USD 11,888	Nasdaq Inc	1,420,259	0.03
USD 18,000	Liberty Media Corp-Liberty Formula One	570,780	0.01	USD 39,822	National Oilwell Varco Inc	487,820	0.01
USD 9,804	Liberty Media Corp-Liberty SiriusXM	338,434	0.01	USD 15,479	National Retail Properties Inc REIT	549,195	0.01
USD 19,539	Liberty Media Corp-Liberty SiriusXM	673,119	0.01	USD 24,815	NetApp Inc	1,101,042	0.02
USD 22,991	Lincoln National Corp	845,839	0.02	USD 49,301	Netflix Inc	22,433,927	0.47
USD 20,700	Live Nation Entertainment Inc	917,631	0.02	USD 9,800	Neurocrine Biosciences Inc	1,195,600	0.03
USD 33,778	LKQ Corp	884,984	0.02	USD 47,494	Newell Brands Inc	754,205	0.02
USD 28,482	Lockheed Martin Corp	10,393,651	0.22	USD 90,732	Newmont Goldcorp Corp	5,601,794	0.12
USD 29,987	Loews Corp	1,028,254	0.02	USD 45,280	News Corp	537,021	0.01
USD 86,079	Lowe's Cos Inc	11,630,994	0.25	USD 54,927	NextEra Energy Inc	13,191,818	0.28
USD 28,814	LyondellBasell Industries NV	1,893,656	0.04	USD 139,569	NIKE Inc	13,684,740	0.29
USD 14,423	M&T Bank Corp	1,499,559	0.03	USD 39,599	NiSource Inc	900,481	0.02
USD 69,524	Marathon Petroleum Corp	2,598,807	0.05	USD 6,700	Nordson Corp	1,271,057	0.03
USD 1,510	Markel Corp	1,393,987	0.03	USD 28,958	Norfolk Southern Corp	5,084,156	0.11
USD 4,100	MarketAxess Holdings Inc	2,053,772	0.04	USD 22,116	Northern Trust Corp	1,754,683	0.04
USD 32,314	Marriott International Inc	2,770,279	0.06	USD 17,859	Northrop Grumman Corp	5,490,571	0.12
				USD 70,054	NortonLifeLock Inc	1,389,171	0.03
				USD 27,800	NRG Energy Inc	905,168	0.02
				USD 34,099	Nucor Corp	1,412,040	0.03

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 99.17% <i>(continued)</i>				Common and Preferred Stocks - 99.17% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 68,739	NVIDIA Corp	26,114,633	0.55	USD 110,026	Regions Financial Corp	1,223,489	0.03
USD 390	NVR Inc	1,270,912	0.03	USD 7,218	Reinsurance Group of America Inc	566,180	0.01
USD 106,683	Occidental Petroleum Corp	1,952,299	0.04	USD 23,977	Republic Services Inc	1,967,313	0.04
USD 26,369	OGE Energy Corp	800,563	0.02	USD 16,270	ResMed Inc	3,123,840	0.07
USD 12,200	Okta Inc	2,442,806	0.05	USD 7,800	RingCentral Inc	2,223,078	0.05
USD 10,050	Old Dominion Freight Line Inc	1,704,379	0.04	USD 13,423	Robert Half International Inc	709,137	0.02
USD 24,200	Omega Healthcare Investors Inc REIT	719,466	0.02	USD 12,623	Rockwell Automation Inc	2,688,699	0.06
USD 24,238	Omnicom Group Inc	1,323,395	0.03	USD 10,500	Roku Inc	1,223,565	0.03
USD 44,800	On Semiconductor Corp	887,936	0.02	USD 16,550	Rollins Inc	701,555	0.01
USD 52,928	ONEOK Inc	1,758,268	0.04	USD 11,916	Roper Technologies Inc	4,626,506	0.10
USD 252,253	Oracle Corp	13,942,023	0.29	USD 40,321	Ross Stores Inc	3,436,962	0.07
USD 8,388	O'Reilly Automotive Inc	3,536,968	0.07	USD 19,986	Royal Caribbean Cruises Ltd	1,005,296	0.02
USD 48,155	Otis Worldwide Corp	2,738,093	0.06	USD 14,700	RPM International Inc	1,103,382	0.02
USD 11,000	Owens Corning	613,360	0.01	USD 27,403	S&P Global Inc	9,028,740	0.19
USD 37,640	PACCAR Inc	2,817,354	0.06	USD 94,701	salesforce.com Inc	17,740,338	0.38
USD 9,706	Packaging Corp of America	968,659	0.02	USD 7,800	Sarepta Therapeutics Inc	1,250,652	0.03
USD 11,226	Palo Alto Networks Inc	2,578,275	0.05	USD 12,527	SBA Communications Corp REIT	3,732,044	0.08
USD 14,112	Parker-Hannifin Corp	2,586,306	0.05	USD 162,314	Schlumberger Ltd	2,984,954	0.06
USD 37,884	Paychex Inc	2,869,713	0.06	USD 28,850	Seagate Technology PLC	1,396,628	0.03
USD 5,600	Paycom Software Inc	1,734,488	0.04	USD 19,786	Sealed Air Corp	649,970	0.01
USD 125,143	PayPal Holdings Inc	21,803,665	0.46	USD 13,518	Seattle Genetics Inc	2,296,979	0.05
USD 36,896	People's United Financial Inc	426,887	0.01	USD 15,025	SEI Investments Co	826,075	0.02
USD 156,115	PepsiCo Inc	20,647,770	0.44	USD 32,865	Sempra Energy	3,852,764	0.08
USD 12,500	PerkinElmer Inc	1,226,125	0.03	USD 17,665	Sensata Technologies Holding PLC	657,668	0.01
USD 621,739	Pfizer Inc	20,330,865	0.43	USD 21,303	ServiceNow Inc	8,628,993	0.18
USD 174,839	Philip Morris International Inc	12,249,220	0.26	USD 9,363	Sherwin-Williams Co	5,410,410	0.11
USD 49,378	Phillips 66	3,550,278	0.08	USD 5,748	Signature Bank	614,576	0.01
USD 11,249	Pinnacle West Capital Corp	824,439	0.02	USD 34,461	Simon Property Group Inc REIT	2,356,443	0.05
USD 46,000	Pinterest Inc	1,019,820	0.02	USD 142,703	Sirius XM Holdings Inc	837,667	0.02
USD 18,644	Pioneer Natural Resources Co	1,821,519	0.04	USD 18,327	Skyworks Solutions Inc	2,343,290	0.05
USD 48,595	PNC Financial Services Group Inc	5,112,680	0.11	USD 37,100	Slack Technologies Inc	1,153,439	0.02
USD 25,220	PPG Industries Inc	2,674,833	0.06	USD 94,700	Snap Inc	2,224,503	0.05
USD 82,873	PPL Corp	2,141,438	0.05	USD 5,824	Snap-on Inc	806,682	0.02
USD 30,736	Principal Financial Group Inc	1,276,773	0.03	USD 118,427	Southern Co	6,140,440	0.13
USD 277,449	Procter & Gamble Co	33,174,577	0.70	USD 20,300	Southwest Airlines Co	693,854	0.01
USD 65,709	Progressive Corp	5,263,948	0.11	USD 17,484	Splunk Inc	3,474,071	0.07
USD 83,011	Prologis Inc REIT	7,747,417	0.16	USD 39,900	Square Inc	4,187,106	0.09
USD 42,896	Prudential Financial Inc	2,612,366	0.06	USD 28,000	SS&C Technologies Holdings Inc	1,581,440	0.03
USD 12,300	Ptc Inc	956,817	0.02	USD 16,647	Stanley Black & Decker Inc	2,320,259	0.05
USD 59,218	Public Service Enterprise Group Inc	2,911,157	0.06	USD 131,816	Starbucks Corp	9,700,339	0.21
USD 17,667	Public Storage REIT	3,390,121	0.07	USD 38,778	State Street Corp	2,464,342	0.05
USD 27,371	PulteGroup Inc	931,435	0.02	USD 27,700	Steel Dynamics Inc	722,693	0.02
USD 14,033	Qorvo Inc	1,551,067	0.03	USD 9,500	Steris Plc	1,457,680	0.03
USD 128,415	QUALCOMM Inc	11,712,732	0.25	USD 37,829	Stryker Corp	6,816,408	0.14
USD 13,982	Quest Diagnostics Inc	1,593,389	0.03	USD 10,500	Sun Communities Inc REIT	1,424,640	0.03
USD 5,886	Ralph Lauren Corp	426,853	0.01	USD 5,800	SVB Financial Group	1,250,074	0.03
USD 13,337	Raymond James Financial Inc	917,986	0.02	USD 67,199	Synchrony Financial	1,489,130	0.03
USD 170,281	Raytheon Technologies Corp	10,492,715	0.22	USD 16,847	Synopsys Inc	3,285,165	0.07
USD 35,943	Realty Income Corp REIT	2,138,608	0.05	USD 51,523	Sysco Corp	2,816,247	0.06
USD 21,437	Regency Centers Corp REIT	983,744	0.02	USD 26,544	T Rowe Price Group Inc	3,278,184	0.07
USD 11,301	Regeneron Pharmaceuticals Inc	7,047,869	0.15	USD 12,700	Take-Two Interactive Software Inc	1,772,539	0.04
				USD 56,937	Target Corp	6,828,454	0.14



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets	
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				
Common and Preferred Stocks - 99.17% (continued)				Common and Preferred Stocks - 99.17% (continued)				
United States (continued)				United States (continued)				
USD 52,206	TD Ameritrade Holding Corp	1,899,254	0.04	USD 17,330	Voya Financial Inc	808,445	0.02	
USD 7,800	Teladoc Health Inc	1,488,552	0.03	USD 14,876	Vulcan Materials Co	1,723,385	0.04	
USD 4,500	Teledyne Technologies Inc	1,399,275	0.03	USD 79,870	Walgreens Boots Alliance Inc	3,385,689	0.07	
USD 5,574	Teleflex Inc	2,028,825	0.04	USD 159,412	Walmart Inc	19,094,369	0.40	
USD 19,300	Teradyne Inc	1,631,043	0.03	USD 202,797	Walt Disney Co	22,613,893	0.48	
USD 16,618	Tesla Inc	17,944,283	0.38	USD 47,759	Waste Management Inc	5,058,156	0.11	
USD 104,878	Texas Instruments Inc	13,316,360	0.28	USD 6,156	Waters Corp	1,110,542	0.02	
USD 25,517	Textron Inc	839,764	0.02	USD 7,100	Wayfair Inc	1,403,031	0.03	
USD 44,832	Thermo Fisher Scientific Inc	16,244,427	0.34	USD 36,786	WEC Energy Group Inc	3,224,293	0.07	
USD 12,205	Tiffany & Co	1,488,278	0.03	USD 437,542	Wells Fargo & Co	11,201,075	0.24	
USD 135,216	TJX Cos Inc	6,836,521	0.14	USD 48,381	Welltower Inc REIT	2,503,717	0.05	
USD 49,746	T-Mobile US Inc	5,181,046	0.11	USD 8,300	West Pharmaceutical Services Inc	1,885,511	0.04	
USD 45,246	T-Mobile US Inc-Rights	7,601	0.00	USD 32,449	Western Digital Corp	1,432,623	0.03	
USD 12,618	Tractor Supply Co	1,662,926	0.04	USD 38,375	Western Union Co	829,667	0.02	
USD 4,700	Trade Desk Inc	1,910,550	0.04	USD 20,449	Westinghouse Air Brake Technologies Corp	1,177,249	0.02	
USD 11,400	Tradeweb Markets Inc	662,796	0.01	USD 200	Westlake Chemical Corp	10,730	0.00	
USD 5,642	TransDigm Group Inc	2,494,046	0.05	USD 29,302	WestRock Co	828,075	0.02	
USD 22,600	TransUnion	1,967,104	0.04	USD 29,302	WestRock Co	828,075	0.02	
USD 28,679	Travelers Cos Inc	3,270,840	0.07	USD 82,692	Weyerhaeuser Co REIT	1,857,262	0.04	
USD 28,190	Trimble Inc	1,217,526	0.03	USD 7,073	Whirlpool Corp	916,166	0.02	
USD 150,765	Truist Financial Corp	5,661,226	0.12	USD 129,597	Williams Cos Inc	2,464,935	0.05	
USD 12,800	Twilio Inc	2,808,576	0.06	USD 17,639	Workday Inc	3,304,843	0.07	
USD 85,422	Twitter Inc	2,544,721	0.05	USD 21,100	WP Carey Inc REIT	1,427,415	0.03	
USD 4,500	Tyler Technologies Inc	1,560,960	0.03	USD 15,331	WR Berkley Corp	878,313	0.02	
USD 31,932	Tyson Foods Inc	1,906,660	0.04	USD 4,987	WW Grainger Inc	1,566,716	0.03	
USD 106,700	Uber Technologies Inc	3,316,236	0.07	USD 10,746	Wynn Resorts Ltd	800,470	0.02	
USD 36,287	UDR Inc REIT	1,356,408	0.03	USD 58,953	Xcel Energy Inc	3,684,562	0.08	
USD 23,462	UGI Corp	746,092	0.02	USD 27,918	Xilinx Inc	2,746,852	0.06	
USD 6,724	Ultra Salon Cosmetics & Fragrance Inc	1,367,796	0.03	USD 11,900	XPO Logistics Inc	919,275	0.02	
USD 77,526	Union Pacific Corp	13,107,321	0.28	USD 19,505	Xylem Inc	1,267,045	0.03	
USD 78,879	United Parcel Service Inc	8,769,767	0.19	USD 32,472	Yum! Brands Inc	2,822,142	0.06	
USD 8,662	United Rentals Inc	1,290,984	0.03	USD 6,000	Zebra Technologies Corp	1,535,700	0.03	
USD 106,552	UnitedHealth Group Inc	31,427,512	0.66	USD 16,113	Zillow Group Inc	928,270	0.02	
USD 8,930	Universal Health Services Inc	829,508	0.02	USD 24,152	Zimmer Biomet Holdings Inc	2,882,783	0.06	
USD 153,971	US Bancorp	5,669,212	0.12	USD 18,500	Zions Bancorp NA	629,000	0.01	
USD 4,400	Vail Resorts Inc	801,460	0.02	USD 53,326	Zoetis Inc	7,307,795	0.15	
USD 44,295	Valero Energy Corp	2,605,432	0.06	USD 12,200	Zoom Video Communications Inc	3,093,188	0.07	
USD 11,180	Varian Medical Systems Inc	1,369,774	0.03		<b>Total United States</b>	<b>2,975,875,250</b>	<b>62.91</b>	
USD 14,900	Veeva Systems Inc	3,492,858	0.07		<b>Total Common and Preferred Stocks</b>	<b>4,691,169,745</b>	<b>99.17</b>	
USD 45,171	Ventas Inc REIT	1,654,162	0.03		<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>	<b>4,691,169,745</b>	<b>99.17</b>	
USD 96,578	VEREIT Inc REIT	620,997	0.01		<b>Other transferable securities</b>			
USD 11,783	VeriSign Inc	2,437,078	0.05		<b>Common and Preferred Stocks - 0.11%</b>			
USD 17,419	Verisk Analytics Inc	2,964,714	0.06		<b>Australia</b>			
USD 464,588	Verizon Communications Inc	25,612,736	0.54		GBP 243,057	BHP Group PLC	4,968,517	0.11
USD 29,133	Vertex Pharmaceuticals Inc	8,457,601	0.18		<b>Total Australia</b>	<b>4,968,517</b>	<b>0.11</b>	
USD 37,092	VF Corp	2,260,386	0.05		<b>Malta</b>			
USD 58,735	ViacomCBS Inc	1,369,700	0.03		EUR 806,764	AZ. BGP Holding*	0	0.00
USD 52,800	Vici Properties Inc	1,066,032	0.02		<b>Total Malta</b>	<b>0</b>	<b>0.00</b>	
USD 191,682	Visa Inc	37,027,212	0.78					
USD 55,500	Vistra Energy Corp	1,033,410	0.02					
USD 8,594	VMware Inc	1,330,867	0.03					
USD 17,455	Vornado Realty Trust REIT	666,956	0.01					

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets
Other transferable securities (continued)			
Common and Preferred Stocks - 0.11% (continued)			
Portugal			
EUR 221,309	Banco Espirito Santo SA*	0	0.00
Total Portugal		0	0.00
Total Common and Preferred Stocks		4,968,517	0.11
Total Other transferable securities		4,968,517	0.11
TOTAL INVESTMENTS		4,696,138,262	99.28

### Derivatives

Forward Foreign Exchange Contracts Hedge – 0.12%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought AUD / Sold EUR, due 02/07/20	Westpac Banking Corporation	921,000	563,258	1,485	0.00
Bought CHF / Sold EUR, due 02/07/20	Westpac Banking Corporation	977,000	915,822	2,474	0.00
Bought EUR / Sold GBP, due 02/07/20	Credit Suisse London	800,984	721,000	8,758	0.00
Bought EUR / Sold GBP, due 02/07/20	Goldman Sachs International	40,513,017	36,680,000	180,367	0.00
Bought EUR / Sold GBP, due 02/07/20	Westpac Banking Corporation	2,054,589	1,851,000	20,514	0.00
Bought EUR / Sold HKD, due 02/07/20	Westpac Banking Corporation	10,432,329	90,236,000	74,393	0.00
Bought EUR / Sold JPY, due 02/07/20	Credit Suisse London	1,443,865	173,065,000	17,515	0.00
Bought EUR / Sold JPY, due 02/07/20	Goldman Sachs International	68,439,125	8,166,786,000	1,168,411	0.02
Bought EUR / Sold JPY, due 02/07/20	Westpac Banking Corporation	8,859,493	1,063,138,000	96,176	0.00
Bought EUR / Sold NOK, due 02/07/20	Westpac Banking Corporation	1,497,041	16,166,000	5,646	0.00
Bought EUR / Sold USD, due 02/07/20	Barclays Bank PLC	16,905,138	18,869,000	118,007	0.00
Bought EUR / Sold USD, due 02/07/20	Citibank NA	189,459,845	211,002,566	1,789,265	0.05
Bought EUR / Sold USD, due 02/07/20	JPMorgan Chase Bank NA	5,505,053	6,180,000	3,000	0.00
Bought EUR / Sold USD, due 02/07/20	London	5,505,053	6,180,000	3,000	0.00
Bought EUR / Sold USD, due 02/07/20	Merrill Lynch International	189,381,794	211,002,566	1,701,602	0.03
Bought EUR / Sold USD, due 02/07/20	Standard Chartered Bank	189,382,136	211,002,568	1,701,983	0.04
Bought EUR / Sold USD, due 02/07/20	Westpac Banking Corporation	34,993,770	39,148,000	155,254	0.01
Bought HKD / Sold USD, due 02/07/20	Westpac Banking Corporation	936,000	120,686	81	0.00
Bought USD / Sold EUR, due 02/07/20	Westpac Banking Corporation	34,955,695	31,116,675	7,002	0.00
Bought USD / Sold JPY, due 02/07/20	UBS AG London	9,355,696	1,002,838,000	60,261	0.00
Bought USD / Sold JPY, due 02/07/20	Westpac Banking Corporation	816,304	87,905,000	1,501	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				7,113,695	0.15

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.12% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought CAD / Sold EUR, due 02/07/20	Westpac Banking Corporation	1,335,000	876,066	(3,778)	(0.00)
Bought EUR / Sold AUD, due 02/07/20	Westpac Banking Corporation	18,581,718	31,098,000	(540,913)	(0.01)
Bought EUR / Sold CAD, due 02/07/20	Credit Suisse London	540,151	831,000	(3,462)	(0.00)
Bought EUR / Sold CAD, due 02/07/20	Westpac Banking Corporation	28,771,150	44,080,000	(49,853)	(0.00)
Bought EUR / Sold CHF, due 02/07/20	Credit Suisse London	560,700	599,000	(2,407)	(0.00)
Bought EUR / Sold CHF, due 02/07/20	Westpac Banking Corporation	29,436,977	31,479,000	(159,325)	(0.01)
Bought EUR / Sold DKK, due 02/07/20	Westpac Banking Corporation	6,299,399	46,960,000	(1,436)	(0.00)
Bought EUR / Sold ILS, due 02/07/20	Westpac Banking Corporation	1,625,228	6,353,000	(10,248)	(0.00)
Bought EUR / Sold NZD, due 02/07/20	Westpac Banking Corporation	744,422	1,333,000	(22,020)	(0.00)
Bought EUR / Sold SEK, due 02/07/20	JPMorgan Chase Bank NA London	8,110,698	85,144,000	(29,376)	(0.00)
Bought EUR / Sold SGD, due 02/07/20	Westpac Banking Corporation	3,064,039	4,822,000	(15,132)	(0.00)
Bought EUR / Sold USD, due 04/08/20	Westpac Banking Corporation	1,909,462	2,149,000	(2,851)	(0.00)
Bought GBP / Sold EUR, due 02/07/20	Westpac Banking Corporation	1,155,000	1,278,443	(8,765)	(0.00)
Bought HKD / Sold EUR, due 02/07/20	Westpac Banking Corporation	10,026,000	1,161,408	(10,832)	(0.00)
Bought JPY / Sold EUR, due 02/07/20	Westpac Banking Corporation	277,849,000	2,319,371	(29,583)	(0.00)
Bought USD / Sold AUD, due 02/07/20	Westpac Banking Corporation	2,520,859	3,786,000	(85,802)	(0.01)
Bought USD / Sold CAD, due 02/07/20	Citibank NA	3,854,092	5,294,000	(32,839)	(0.00)
Bought USD / Sold CHF, due 02/07/20	Barclays Bank PLC	3,932,173	3,780,000	(57,062)	(0.00)
Bought USD / Sold DKK, due 02/07/20	Westpac Banking Corporation	874,312	5,849,000	(7,100)	(0.00)
Bought USD / Sold EUR, due 02/07/20	Citibank NA	3,856,764	3,463,000	(32,705)	(0.00)
Bought USD / Sold EUR, due 02/07/20	Goldman Sachs International	3,856,629	3,463,000	(32,840)	(0.00)
Bought USD / Sold EUR, due 02/07/20	Standard Chartered Bank	3,858,346	3,463,000	(31,122)	(0.00)
Bought USD / Sold GBP, due 02/07/20	Goldman Sachs International	5,557,951	4,506,000	(9,665)	(0.00)
Bought USD / Sold HKD, due 02/07/20	Westpac Banking Corporation	1,383,814	10,737,000	(1,525)	(0.00)
Bought USD / Sold ILS, due 02/07/20	Westpac Banking Corporation	221,233	776,000	(2,983)	(0.00)
Bought USD / Sold NOK, due 02/07/20	Westpac Banking Corporation	195,875	1,898,000	(870)	(0.00)
Bought USD / Sold NZD, due 02/07/20	Westpac Banking Corporation	78,417	126,000	(2,695)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.12% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold SEK, due 02/07/20	Westpac Banking Corporation	1,078,053	10,153,000	(11,716)	(0.00)
Bought USD / Sold SGD, due 02/07/20	Westpac Banking Corporation	407,889	576,000	(5,000)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(1,203,905)	(0.03)
Total Forward Foreign Exchange Contracts Hedge				5,909,790	0.12

Futures Contracts – 0.01%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
MSCI EAFE INDEX FUTURE, due 18/09/20	USD	39	3,467,880	23,205	0.00
S&P EMINI INDEX FUTURE, due 18/09/20	USD	84	12,978,840	376,840	0.01
S&P/TSX 60 INDEX FUTURE, due 17/09/20	CAD	5	681,718	4,024	0.00
Unrealised Gain on Futures Contracts			17,128,438	404,069	0.01
Total Futures Contracts			17,128,438	404,069	0.01
Other Net Assets/(Liabilities)				27,838,957	0.59
TOTAL NET ASSETS				4,730,291,078	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 1,215,541 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 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net 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 - 98.72%				Common and Preferred Stocks - 98.72% <i>(continued)</i>				
Argentina				Australia <i>(continued)</i>				
USD 202	MercadoLibre Inc	199,126	0.10	AUD 13,017	Tabcorp Holdings Ltd	30,292	0.02	
<b>Total Argentina</b>				AUD 16,294	Telstra Corp Ltd	35,114	0.02	
Australia				AUD 915	TPG Telecom Ltd	5,607	0.00	
AUD 776	Afterpay Ltd	32,585	0.02	AUD 20,523	Transurban Group	199,658	0.10	
AUD 2,270	AGL Energy Ltd	26,647	0.01	AUD 2,984	Treasury Wine Estates Ltd	21,531	0.01	
AUD 7,861	AMP Ltd	10,040	0.00	AUD 457	Tuas Ltd	212	0.00	
AUD 615	Ampol Ltd	12,415	0.01	AUD 15,502	Vicinity Centres REIT	15,263	0.01	
AUD 8,931	APA Group	68,438	0.03	AUD 403	Washington H Soul Pattinson & Co Ltd	5,419	0.00	
AUD 4,087	Aristocrat Leisure Ltd	71,754	0.04	AUD 3,270	Wesfarmers Ltd	100,930	0.05	
AUD 1,473	ASX Ltd	86,589	0.04	AUD 10,421	Westpac Banking Corp	128,789	0.06	
AUD 14,813	Aurizon Holdings Ltd	50,178	0.03	AUD 693	WiseTech Global Ltd	9,232	0.00	
AUD 10,293	AusNet Services	11,835	0.01	AUD 7,107	Woodside Petroleum Ltd	105,937	0.05	
AUD 10,807	Australia & New Zealand Banking Group Ltd	138,693	0.07	AUD 4,899	Woolworths Group Ltd	125,744	0.06	
AUD 3,614	BlueScope Steel Ltd	29,088	0.01	<b>Total Australia</b>			<b>3,564,821</b>	<b>1.78</b>
AUD 11,795	Brambles Ltd	88,274	0.04	Austria				
AUD 260	CIMIC Group Ltd	4,318	0.00	EUR 605	ANDRITZ AG	22,016	0.01	
AUD 3,344	Coca-Cola Amatil Ltd	19,938	0.01	EUR 2,111	Erste Group Bank AG	49,672	0.02	
AUD 471	Cochlear Ltd	61,267	0.03	EUR 1,052	OMV AG	35,163	0.02	
AUD 4,971	Coles Group Ltd	58,765	0.03	EUR 546	Raiffeisen Bank International AG	9,726	0.01	
AUD 6,791	Commonwealth Bank of Australia	324,580	0.16	EUR 486	Verbund AG	21,757	0.01	
AUD 2,040	Computershare Ltd	18,610	0.01	EUR 982	voestalpine AG	21,116	0.01	
AUD 1,850	Crown Resorts Ltd	12,317	0.01	<b>Total Austria</b>			<b>159,450</b>	<b>0.08</b>
AUD 1,294	CSL Ltd	255,694	0.13	Belgium				
AUD 8,266	Dexus REIT	52,358	0.03	EUR 829	Ageas	29,367	0.01	
AUD 7,113	Evolution Mining Ltd	27,768	0.01	EUR 5,770	Anheuser-Busch InBev SA	284,271	0.14	
AUD 6,220	Fortescue Metals Group Ltd	59,312	0.03	EUR 192	Colruyt SA	10,560	0.01	
AUD 12,475	Goodman Group REIT	127,547	0.06	EUR 176	Elia Group SA/NV	19,095	0.01	
AUD 14,595	GPT Group REIT	41,903	0.02	EUR 86	Galapagos NV	16,908	0.01	
AUD 17,802	Insurance Australia Group Ltd	70,721	0.04	EUR 509	Groupe Bruxelles Lambert SA	42,693	0.02	
AUD 4,855	LendLease Group	41,349	0.02	EUR 1,882	KBC Group NV	107,929	0.05	
AUD 2,506	Macquarie Group Ltd	204,630	0.10	EUR 658	Proximus SADP	13,406	0.01	
AUD 411	Magellan Financial Group Ltd	16,415	0.01	EUR 37	Sofina SA	9,766	0.01	
AUD 10,241	Medibank Pvt Ltd	21,082	0.01	EUR 564	Solvay SA	45,140	0.02	
AUD 29,038	Mirvac Group REIT	43,384	0.02	EUR 36	Telenet Group Holding NV	1,482	0.00	
AUD 12,168	National Australia Bank Ltd	152,641	0.08	EUR 613	UCB SA	70,983	0.04	
AUD 3,033	Newcrest Mining Ltd	65,842	0.03	EUR 1,446	Umicore SA	68,065	0.03	
AUD 3,371	Northern Star Resources Ltd	31,008	0.02	<b>Total Belgium</b>			<b>719,665</b>	<b>0.36</b>
AUD 7,952	Oil Search Ltd	17,356	0.01	Bermuda				
AUD 1,332	Orica Ltd	15,260	0.01	USD 1,612	Arch Capital Group Ltd	46,184	0.02	
AUD 12,061	Origin Energy Ltd	48,495	0.02	USD 1,000	Dairy Farm International Holdings Ltd	4,650	0.00	
AUD 4,487	Qantas Airways Ltd	11,678	0.01	USD 101	Everest Re Group Ltd	20,826	0.01	
AUD 5,580	QBE Insurance Group Ltd	34,039	0.02	USD 2,912	IHS Markit Ltd	219,856	0.11	
AUD 1,393	Ramsay Health Care Ltd	63,798	0.03	USD 2,511	Marvell Technology Group Ltd	88,036	0.05	
AUD 230	REA Group Ltd	17,083	0.01	USD 101	RenaissanceRe Holdings Ltd	17,274	0.01	
AUD 5,818	Santos Ltd	21,230	0.01	<b>Total Bermuda</b>			<b>396,826</b>	<b>0.20</b>
AUD 19,815	Scentre Group REIT	29,605	0.01	Canada				
AUD 2,240	SEEK Ltd	33,760	0.02	CAD 1,818	Agnico Eagle Mines Ltd	116,034	0.06	
AUD 1,840	Sonic Healthcare Ltd	38,550	0.02	CAD 500	Air Canada	6,222	0.00	
AUD 17,604	Stockland REIT	40,118	0.02	CAD 3,400	Algonquin Power & Utilities Corp	43,811	0.02	
AUD 6,335	Suncorp Group Ltd	40,258	0.02	CAD 3,328	Alimentation Couche-Tard Inc	104,018	0.05	
AUD 8,166	Sydney Airport	31,878	0.02					

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.72% (continued)				Common and Preferred Stocks - 98.72% (continued)			
Canada (continued)				Canada (continued)			
CAD 1,344	AltaGas Ltd	15,443	0.01	CAD 1,972	Pembina Pipeline Corp	49,141	0.02
CAD 202	Atco Ltd	5,972	0.00	CAD 2,187	Power Corp of Canada	38,345	0.02
CAD 4,300	B2Gold Corp	24,373	0.01	CAD 800	Quebecor Inc	17,134	0.01
CAD 4,883	Bank of Montreal	259,064	0.13	CAD 987	Restaurant Brands International Inc	53,546	0.03
CAD 9,371	Bank of Nova Scotia	386,537	0.19	CAD 403	RioCan Real Estate Investment Trust REIT	4,545	0.00
CAD 755	BCE Inc	31,386	0.02	CAD 800	Ritchie Bros Auctioneers Inc	32,464	0.02
CAD 1,916	BlackBerry Ltd	9,313	0.00	CAD 2,717	Rogers Communications Inc	108,820	0.05
CAD 5,003	Brookfield Asset Management Inc	164,122	0.08	CAD 5,544	Royal Bank of Canada	374,932	0.19
CAD 3,130	CAE Inc	50,604	0.03	CAD 704	Saputo Inc	16,732	0.01
CAD 1,612	Cameco Corp	16,475	0.01	CAD 2,010	Shaw Communications Inc	32,674	0.02
CAD 300	Can Apartment Prop REIT	10,703	0.01	CAD 403	Shopify Inc	381,628	0.19
CAD 3,427	Canadian Imperial Bank of Commerce	228,316	0.11	CAD 4,539	Sun Life Financial Inc	166,263	0.08
CAD 2,823	Canadian National Railway Co	248,950	0.12	CAD 5,793	Suncor Energy Inc	97,358	0.05
CAD 2,218	Canadian Natural Resources Ltd	38,351	0.02	CAD 3,530	TC Energy Corp	150,323	0.07
CAD 507	Canadian Pacific Railway Ltd	128,544	0.06	CAD 1,934	Teck Resources Ltd	20,192	0.01
CAD 405	Canadian Tire Corp Ltd	34,981	0.02	CAD 1,666	TELUS Corp	27,852	0.01
CAD 502	Canadian Utilities Ltd	12,458	0.01	CAD 1,500	TELUS Corp	25,077	0.01
CAD 603	CCL Industries Inc	19,427	0.01	CAD 831	Thomson Reuters Corp	56,279	0.03
CAD 4,130	Cenovus Energy Inc	19,255	0.01	CAD 200	Tmx Group Ltd	19,711	0.01
CAD 811	CGI Inc	50,929	0.03	CAD 5,411	Toronto-Dominion Bank	240,714	0.12
CAD 603	CI Financial Corp	7,646	0.00	USD 1,037	Waste Connections Inc	97,260	0.05
CAD 1,011	Dollarama Inc	33,522	0.02	CAD 1,617	Wheaton Precious Metals Corp	70,889	0.04
CAD 1,000	Emera Inc	39,222	0.02	CAD 903	WSP Global Inc	55,201	0.03
CAD 605	Empire Co Ltd	14,441	0.01	CAD 3,000	Yamana Gold Inc	16,255	0.01
CAD 7,650	Enbridge Inc	231,859	0.12		<b>Total Canada</b>	<b>5,944,549</b>	<b>2.97</b>
CAD 1	Fairfax Financial Holdings Ltd	308	0.00		<b>Cayman Islands</b>		
CAD 709	First Capital REIT	7,225	0.00	USD 100	BeiGene Ltd-ADR	18,840	0.01
CAD 2,858	First Quantum Minerals Ltd	22,704	0.01	USD 1,366	Melco Resorts & Entertainment Ltd-ADR	21,200	0.01
CAD 3,477	Fortis Inc	131,804	0.07	HKD 7,000	Wharf Real Estate Investment Co Ltd	33,417	0.02
CAD 1,412	Franco-Nevada Corp	196,612	0.10	HKD 4,000	Wynn Macau Ltd	6,885	0.00
CAD 672	George Weston Ltd	49,068	0.02		<b>Total Cayman Islands</b>	<b>80,342</b>	<b>0.04</b>
CAD 1,512	Gildan Activewear Inc	23,346	0.01		<b>Chile</b>		
CAD 1,311	Great-West Lifeco Inc	22,909	0.01	GBP 1,729	Antofagasta PLC	20,030	0.01
CAD 2,506	Hydro One Ltd	46,974	0.02		<b>Total Chile</b>	<b>20,030</b>	<b>0.01</b>
CAD 402	Ia Financial Corp Inc	13,418	0.01		<b>Denmark</b>		
CAD 202	IGM Financial Inc	4,893	0.00	DKK 534	Ambu A/S	16,770	0.01
CAD 1,211	Imperial Oil Ltd	19,419	0.01	DKK 30	AP Moller - Maersk A/S	34,937	0.02
CAD 1,104	Intact Financial Corp	104,734	0.05	DKK 13	AP Moller - Maersk A/S	14,105	0.01
CAD 2,009	Inter Pipeline Ltd	18,644	0.01	DKK 761	Carlsberg A/S	100,527	0.05
CAD 940	Keyera Corp	14,266	0.01	DKK 776	Chr Hansen Holding A/S	79,986	0.04
CAD 4,411	Kinross Gold Corp	31,738	0.02	DKK 873	Coloplast A/S	135,240	0.07
CAD 1,000	Kirkland Lake Gold Ltd	41,043	0.02	DKK 405	Demant AS	10,674	0.00
CAD 770	Loblaw Cos Ltd	37,375	0.02	DKK 755	DSV AS	92,134	0.05
USD 603	Lululemon Athletica Inc	188,142	0.09	DKK 241	Genmab A/S	80,624	0.04
CAD 3,020	Lundin Mining Corp	16,142	0.01	DKK 880	GN Store Nord A/S	46,865	0.02
CAD 1,111	Magna International Inc	49,318	0.02	DKK 926	H Lundbeck A/S	34,802	0.02
CAD 14,765	Manulife Financial Corp	200,227	0.10	DKK 14,094	Novo Nordisk A/S	911,997	0.45
CAD 1,963	Metro Inc	80,711	0.04	DKK 1,576	Novozymes A/S	91,079	0.04
CAD 920	National Bank of Canada	41,555	0.02				
CAD 403	ONEX Corp	18,147	0.01				
CAD 1,207	Open Text Corp	51,089	0.03				
CAD 300	Parkland Corp	7,425	0.00				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.72% (continued)				Common and Preferred Stocks - 98.72% (continued)			
Denmark (continued)				France (continued)			
DKK 1,396	Orsted A/S	161,017	0.08	EUR 385	Gecina SA REIT	47,565	0.02
DKK 705	Pandora A/S	38,278	0.02	EUR 3,539	Getlink	51,037	0.03
DKK 913	Tryg A/S	26,416	0.01	EUR 139	Hermes International	116,120	0.06
DKK 1,495	Vestas Wind Systems A/S	152,160	0.08	EUR 257	ICADE REIT	17,896	0.01
<b>Total Denmark</b>		<b>2,027,611</b>	<b>1.01</b>	EUR 48	Iliad SA	9,362	0.01
Finland				EUR 992	Ingenico Group SA	158,211	0.08
EUR 992	Elisa OYJ	60,321	0.03	EUR 255	Ipsen SA	21,666	0.01
EUR 1,295	Fortum OYJ	24,588	0.01	EUR 842	JCDecaux SA	15,651	0.01
EUR 1,410	Kone OYJ	96,951	0.05	EUR 580	Kering SA	315,454	0.16
EUR 867	Metso OYJ	28,405	0.01	EUR 1,467	Klepierre SA REIT	29,221	0.02
EUR 3,162	Neste Oyj	123,624	0.06	EUR 2,116	Legrand SA	160,705	0.08
EUR 43,468	Nokia OYJ	189,841	0.09	EUR 1,929	L'Oreal SA	618,985	0.31
SEK 12,210	Nordea Bank Abp	84,282	0.04	EUR 1,081	LVMH Moet Hennessy Louis Vuitton SE	474,116	0.24
EUR 1,125	Orion Oyj	54,408	0.03	EUR 8,122	Natixis SA	21,209	0.01
EUR 1,886	Sampo Oyj	64,861	0.03	EUR 15,449	Orange SA	184,707	0.09
EUR 4,301	Stora Enso OYJ	51,350	0.03	EUR 219	Orpea	25,310	0.01
EUR 4,109	UPM-Kymmene OYJ	118,698	0.06	EUR 1,656	Pernod Ricard SA	260,484	0.13
EUR 3,622	Wartsila OYJ Abp	29,933	0.02	EUR 1,631	Peugeot SA	26,525	0.01
<b>Total Finland</b>		<b>927,262</b>	<b>0.46</b>	EUR 827	Publicis Groupe SA	26,760	0.01
France				EUR 106	Remy Cointreau SA	14,429	0.01
EUR 1,433	Accor SA	38,965	0.02	EUR 725	Renault SA	18,387	0.01
EUR 130	Aeroports de Paris	13,345	0.01	EUR 4,627	Sanofi	471,091	0.24
EUR 1,865	Air Liquide SA	268,956	0.14	EUR 113	Sartorius Stedim Biotech	28,556	0.02
EUR 1,504	Alstom SA	69,951	0.04	EUR 4,264	Schneider Electric SE	473,547	0.24
EUR 483	Amundi SA	37,811	0.02	EUR 849	SCOR SE	23,267	0.01
EUR 265	Arkema SA	25,341	0.01	EUR 172	SEB SA	28,417	0.01
EUR 758	Atos SE	64,617	0.03	EUR 6,186	Societe Generale SA	102,828	0.05
EUR 15,119	AXA SA	316,049	0.16	EUR 353	Sodexo SA	23,868	0.01
EUR 119	BioMerieux	16,346	0.01	EUR 1,448	Suez	16,971	0.01
EUR 4,326	BNP Paribas SA	171,854	0.09	EUR 444	Teleperformance	112,651	0.06
EUR 1,608	Bollor SA	5,050	0.00	EUR 9,453	TOTAL SA	360,717	0.18
EUR 1,832	Bouygues SA	62,572	0.03	EUR 345	Ubisoft Entertainment SA	28,442	0.01
EUR 1,261	Bureau Veritas SA	26,598	0.01	EUR 1,043	Unibail-Rodamco-Westfield REIT	58,760	0.03
EUR 1,233	Capgemini SE	141,185	0.07	EUR 1,700	Valeo SA	44,603	0.02
EUR 4,741	Carrefour SA	73,243	0.04	EUR 2,010	Veolia Environnement SA	45,196	0.02
EUR 218	Casino Guichard Perrachon SA	8,055	0.00	EUR 2,036	Vinci SA	187,512	0.09
EUR 4,083	Cie de Saint-Gobain	146,976	0.07	EUR 3,336	Vivendi SA	85,578	0.04
EUR 1,295	Cie Generale des Etablissements Michelin SCA	134,307	0.07	EUR 234	Wendel SA	22,300	0.01
EUR 1,752	CNP Assurances	20,170	0.01	EUR 111	Worldline SA	9,610	0.01
EUR 377	Covivio REIT	27,311	0.01	<b>Total France</b>		<b>7,381,059</b>	<b>3.69</b>
EUR 4,523	Credit Agricole SA	42,814	0.02	Germany			
EUR 4,718	Danone SA	326,208	0.16	EUR 1,433	adidas AG	375,973	0.19
EUR 48	Dassault Aviation SA	44,234	0.02	EUR 3,163	Allianz SE	645,707	0.32
EUR 1,004	Dassault Systemes SE	173,206	0.09	EUR 6,962	BASF SE	390,030	0.19
EUR 1,852	Edenred	80,977	0.04	EUR 1,179	Bayerische Motoren Werke AG	75,241	0.04
EUR 677	Eiffage SA	61,894	0.03	EUR 236	Bayerische Motoren Werke AG-Preferred Stock	11,445	0.01
EUR 2,521	Electricite de France SA	23,246	0.01	EUR 807	Beiersdorf AG	91,635	0.05
EUR 7,040	Engie SA	86,977	0.04	EUR 1,120	Brenntag AG	58,833	0.03
EUR 846	EssilorLuxottica SA	108,559	0.05	EUR 157	Carl Zeiss Meditec AG	15,306	0.01
EUR 408	Eurazeo SE	20,905	0.01	EUR 3,745	Commerzbank AG	16,686	0.01
EUR 144	Faurecia SA	5,623	0.00				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.72% (continued)				Common and Preferred Stocks - 98.72% (continued)			
Germany (continued)				Hong Kong			
EUR 397	Continental AG	38,864	0.02	HKD 45,612	AIA Group Ltd	425,491	0.21
EUR 563	Covestro AG	21,404	0.01	HKD 300	ASM Pacific Technology Ltd	3,149	0.00
EUR 3,154	Daimler AG	128,041	0.06	HKD 1,305	Bank of East Asia Ltd	2,980	0.00
EUR 403	Delivery Hero AG	41,171	0.02	HKD 27,500	BOC Hong Kong Holdings Ltd	87,463	0.04
EUR 7,155	Deutsche Bank AG	68,018	0.03	HKD 9,363	Budweiser Brewing Co APAC Ltd	18,330	0.01
EUR 1,426	Deutsche Boerse AG	257,940	0.13	HKD 17,172	CK Asset Holdings Ltd	55,812	0.03
EUR 1,299	Deutsche Lufthansa AG	13,046	0.01	HKD 17,172	CK Hutchison Holdings Ltd	110,338	0.06
EUR 5,385	Deutsche Post AG	196,868	0.10	HKD 1,500	CK Infrastructure Holdings Ltd	7,722	0.01
EUR 12,342	Deutsche Telekom AG	207,166	0.10	HKD 12,000	CLP Holdings Ltd	117,671	0.06
EUR 2,585	Deutsche Wohnen SE	115,988	0.06	HKD 7,000	Galaxy Entertainment Group Ltd	47,642	0.02
EUR 16,641	E.ON SE	187,184	0.09	HKD 6,000	Hang Lung Properties Ltd	14,213	0.01
EUR 684	Evonik Industries AG	17,370	0.01	HKD 5,800	Hang Seng Bank Ltd	97,360	0.05
EUR 359	Fraport AG Frankfurt Airport Services Worldwide	15,653	0.01	HKD 6,027	Henderson Land Development Co Ltd	22,862	0.01
EUR 832	Fresenius Medical Care AG & Co KGaA	71,299	0.04	HKD 4,500	HK Electric Investments & HK Electric Investments Ltd	4,668	0.00
EUR 1,621	Fresenius SE & Co KGaA	80,326	0.04	HKD 5,000	HKT Trust & HKT Ltd	7,316	0.00
EUR 276	FUCHS PETROLUB SE—Preferred Stock	11,079	0.01	HKD 42,623	Hong Kong & China Gas Co Ltd	65,993	0.03
EUR 612	GEA Group AG	19,349	0.01	HKD 8,915	Hong Kong Exchanges & Clearing Ltd	379,584	0.19
EUR 228	Hannover Rueck SE	39,282	0.02	USD 3,800	Hongkong Land Holdings Ltd	15,694	0.01
EUR 1,071	HeidelbergCement AG	57,186	0.03	USD 685	Jardine Matheson Holdings Ltd	28,592	0.02
EUR 847	Henkel AG & Co KGaA	70,539	0.03	USD 1,031	Jardine Strategic Holdings Ltd	22,218	0.01
EUR 1,297	Henkel AG & Co KGaA—Preferred Stock	120,733	0.06	HKD 500	Kerry Properties Ltd	1,290	0.00
EUR 219	HOCHTIEF AG	19,419	0.01	HKD 7,930	Link REIT	64,818	0.03
EUR 9,245	Infineon Technologies AG	216,756	0.11	HKD 12,821	MTR Corp Ltd	66,417	0.03
EUR 291	KION Group AG	17,911	0.01	HKD 6,842	New World Development Co Ltd	32,487	0.02
EUR 255	Knorr-Bremse AG	25,842	0.01	HKD 18,803	NWS Holdings Ltd	16,230	0.01
EUR 320	LANXESS AG	16,878	0.01	HKD 5,180	PCCW Ltd	2,954	0.00
EUR 570	LEG Immobilien AG	72,342	0.04	HKD 5,000	Power Assets Holdings Ltd	27,192	0.01
EUR 1,336	Merck KGaA	155,005	0.08	HKD 14,732	Sino Land Co Ltd	18,533	0.01
EUR 1,675	METRO AG	15,833	0.01	HKD 5,133	Sun Hung Kai Properties Ltd	65,533	0.03
EUR 498	MTU Aero Engines AG	86,220	0.04	HKD 4,000	Swire Pacific Ltd	21,212	0.01
EUR 1,090	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	283,288	0.14	HKD 8,725	Swire Properties Ltd	22,155	0.01
EUR 149	Nemetschek SE	10,242	0.00	HKD 5,000	Techtronic Industries Co Ltd	48,900	0.03
EUR 605	Puma SE	46,764	0.02	HKD 31,337	WH Group Ltd	26,847	0.01
EUR 1,512	RWE AG	52,831	0.03	HKD 1,000	Wheelock & Co Ltd	7,909	0.01
EUR 7,858	SAP SE	1,097,213	0.55				
EUR 255	Sartorius AG—Preferred Stock	83,802	0.04				
EUR 327	Scout24 AG	25,360	0.01				
EUR 6,021	Siemens AG	708,438	0.35				
EUR 562	Siemens Healthineers AG	26,921	0.01				
EUR 468	Symrise AG	54,403	0.03				
EUR 6,332	Telefonica Deutschland Holding AG	18,683	0.01				
EUR 2,074	thyssenkrupp AG	14,708	0.01				
EUR 805	Uniper SE	25,949	0.01				
EUR 2,441	Vonovia SE	149,637	0.07				
EUR 489	Zalando SE	34,480	0.02				
<b>Total Germany</b>		<b>6,718,287</b>	<b>3.36</b>				
				<b>Total Hong Kong</b>		<b>1,957,575</b>	<b>0.98</b>
				<b>Ireland</b>			
				USD 4,937	Accenture PLC	1,060,073	0.53
				USD 578	AerCap Holdings NV	17,802	0.01
				USD 706	Allegion PLC	72,167	0.04
				EUR 5,984	CRH PLC	204,988	0.10
				GBP 886	DCC PLC	73,676	0.04
				EUR 922	Flutter Entertainment PLC	121,159	0.06
				GBP 90	Flutter Entertainment PLC	11,782	0.01
				AUD 1,477	James Hardie Industries PLC	27,985	0.01
				USD 303	Jazz Pharmaceuticals PLC	33,433	0.02
				USD 5,936	Johnson Controls International PLC	202,655	0.10
				EUR 1,212	Kerry Group PLC	150,147	0.08
				EUR 1,193	Kingspan Group PLC	76,844	0.04
				USD 2,023	Linde PLC	429,099	0.21



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.72% (continued)				Common and Preferred Stocks - 98.72% (continued)			
Ireland (continued)				Japan			
USD 6,392	Medtronic PLC	586,146	0.29	JPY 700	Advantest Corp	39,709	0.02
USD 740	Perrigo Co PLC	40,900	0.02	JPY 4,800	Aeon Co Ltd	111,452	0.06
EUR 797	Smurfit Kappa Group PLC	26,640	0.01	JPY 600	Aeon Mall Co Ltd	7,953	0.00
USD 1,821	Trane Technologies PLC	162,033	0.08	JPY 700	AGC Inc	19,887	0.01
USD 508	Willis Towers Watson PLC	100,051	0.05	JPY 300	Air Water Inc	4,230	0.00
<b>Total Ireland</b>		<b>3,397,580</b>	<b>1.70</b>	JPY 200	Aisin Seiki Co Ltd	5,821	0.00
Isle Of Man				JPY 1,800	Ajinomoto Co Inc	29,898	0.02
GBP 2,108	GVC Holdings PLC	19,290	0.01	JPY 900	Alfresa Holdings Corp	18,778	0.01
<b>Total Isle Of Man</b>		<b>19,290</b>	<b>0.01</b>	JPY 1,800	Amada Holdings Co Ltd	14,699	0.01
Israel				JPY 700	ANA Holdings Inc	15,903	0.01
ILS 85	Azrieli Group Ltd	3,849	0.00	JPY 1,400	Asahi Group Holdings Ltd	49,000	0.02
ILS 6,851	Bank Hapoalim BM	40,738	0.02	JPY 700	Asahi Intecc Co Ltd	19,887	0.01
ILS 6,077	Bank Leumi Le-Israel BM	30,394	0.02	JPY 9,400	Asahi Kasei Corp	76,291	0.04
USD 467	Check Point Software Technologies Ltd	50,170	0.03	JPY 15,500	Astellas Pharma Inc	258,537	0.13
USD 100	CyberArk Software Ltd	9,927	0.01	JPY 350	Bandai Namco Holdings Inc	18,385	0.01
ILS 1	Isracard Ltd	2	0.00	JPY 200	Benesse Holdings Inc	5,358	0.00
ILS 1,604	Israel Chemicals Ltd	4,755	0.00	JPY 2,100	Bridgestone Corp	67,525	0.03
ILS 2,049	Israel Discount Bank Ltd	6,216	0.00	JPY 700	Brother Industries Ltd	12,600	0.01
ILS 163	Mizrahi Tefahot Bank Ltd	3,043	0.00	JPY 100	Calbee Inc	2,765	0.00
ILS 225	Nice Ltd	41,926	0.02	JPY 4,100	Canon Inc	81,118	0.04
USD 2,400	Teva Pharmaceutical Industries Ltd-ADR	29,592	0.01	JPY 300	Casio Computer Co Ltd	5,200	0.00
USD 400	Wix.com Ltd	102,488	0.05	JPY 600	Central Japan Railway Co	92,821	0.05
<b>Total Israel</b>		<b>323,100</b>	<b>0.16</b>	JPY 700	Chiba Bank Ltd	3,296	0.00
Italy				JPY 2,300	Chubu Electric Power Co Inc	28,823	0.01
EUR 8,838	Assicurazioni Generali SpA	133,709	0.07	JPY 2,700	Chugai Pharmaceutical Co Ltd	144,279	0.07
EUR 1,333	Davide Campari-Milano SpA	11,229	0.01	JPY 700	Chugoku Electric Power Co Inc	9,350	0.01
EUR 78	DiaSorin SpA	14,928	0.01	JPY 100	Coca-Cola Bottlers Japan Holdings Inc	1,811	0.00
EUR 61,180	Enel SpA	527,588	0.26	JPY 2,000	Concordia Financial Group Ltd	6,396	0.00
EUR 11,913	Eni SpA	113,597	0.06	JPY 300	CyberAgent Inc	14,710	0.01
EUR 465	Ferrari NV	79,306	0.04	JPY 1,000	Dai Nippon Printing Co Ltd	22,885	0.01
EUR 2,646	FinecoBank Banca Fineco SpA	35,707	0.02	JPY 300	Daicel Corp	2,316	0.00
EUR 970	Infrastrutture Wireless Italiane SpA	9,718	0.00	JPY 800	Daifuku Co Ltd	69,852	0.04
EUR 110,692	Intesa Sanpaolo SpA	211,798	0.11	JPY 5,100	Dai-ichi Life Holdings Inc	60,651	0.03
EUR 2,203	Mediobanca Banca di Credito Finanziario SpA	15,811	0.01	JPY 2,800	Daiichi Sankyo Co Ltd	228,547	0.11
EUR 706	Moncler SpA	26,992	0.01	JPY 1,900	Daikin Industries Ltd	305,293	0.15
EUR 1,561	Pirelli & C SpA	6,618	0.00	JPY 200	Daito Trust Construction Co Ltd	18,370	0.01
EUR 2,071	Poste Italiane SpA	18,004	0.01	JPY 4,300	Daiwa House Industry Co Ltd	101,317	0.05
EUR 1,049	Prysmian SpA	24,294	0.01	JPY 8	Daiwa House REIT Investment Corp	18,835	0.01
EUR 838	Recordati SpA	41,836	0.02	JPY 5,300	Daiwa Securities Group Inc	22,092	0.01
EUR 15,732	Snam SpA	76,579	0.04	JPY 1,700	Denso Corp	66,260	0.03
EUR 37,804	Telecom Italia SpA	14,848	0.01	JPY 400	Dentsu Group Inc	9,473	0.01
EUR 14,999	Telecom Italia SpA-Preferred Stock	5,812	0.00	JPY 100	Disco Corp	24,183	0.01
EUR 10,023	Terna Rete Elettrica Nazionale SpA	68,872	0.03	JPY 2,400	East Japan Railway Co	166,266	0.08
EUR 7,527	UniCredit SpA	69,221	0.03	JPY 2,000	Eisai Co Ltd	158,428	0.08
<b>Total Italy</b>		<b>1,506,467</b>	<b>0.75</b>	JPY 200	Electric Power Development Co Ltd	3,791	0.00
				JPY 1,000	FamilyMart Co Ltd	17,139	0.01
				JPY 800	FANUC Corp	142,819	0.07
				JPY 200	Fast Retailing Co Ltd	114,381	0.06
				JPY 600	Fuji Electric Co Ltd	16,373	0.01
				JPY 1,400	FUJIFILM Holdings Corp	59,823	0.03

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.72% (continued)				Common and Preferred Stocks - 98.72% (continued)			
Japan (continued)				Japan (continued)			
JPY 1,500	Fujitsu Ltd	175,465	0.09	JPY 500	Keisei Electric Railway Co Ltd	15,642	0.01
JPY 22	GLP J REIT	31,914	0.02	JPY 700	Keyence Corp	292,172	0.15
JPY 100	GMO Payment Gateway Inc	10,419	0.01	JPY 500	Kikkoman Corp	24,053	0.01
JPY 900	Hakuhodo DY Holdings Inc	10,686	0.01	JPY 3,000	Kintetsu Group Holdings Co Ltd	26,945	0.01
JPY 600	Hamamatsu Photonics KK	25,972	0.01	JPY 200	Kobayashi Pharmaceutical Co Ltd	17,574	0.01
JPY 1,800	Hankyu Hanshin Holdings Inc	60,815	0.03	JPY 200	Kobe Bussan Co Ltd	11,271	0.01
JPY 100	Hikari Tsushin Inc	22,756	0.01	JPY 100	Koito Manufacturing Co Ltd	4,023	0.00
JPY 1,900	Hino Motors Ltd	12,821	0.01	JPY 6,800	Komatsu Ltd	138,887	0.07
JPY 120	Hirose Electric Co Ltd	13,147	0.01	JPY 200	Konami Holdings Corp	6,655	0.00
JPY 600	Hisamitsu Pharmaceutical Co Inc	32,312	0.02	JPY 100	Kose Corp	12,013	0.01
JPY 500	Hitachi Construction Machinery Co Ltd	13,811	0.01	JPY 4,100	Kubota Corp	61,110	0.03
JPY 3,600	Hitachi Ltd	113,554	0.06	JPY 1,100	Kuraray Co Ltd	11,471	0.01
JPY 1,900	Hitachi Metals Ltd	22,595	0.01	JPY 300	Kurita Water Industries Ltd	8,317	0.00
JPY 6,100	Honda Motor Co Ltd	155,801	0.08	JPY 1,300	Kyocera Corp	70,672	0.04
JPY 200	Hoshizaki Corp	17,129	0.01	JPY 1,600	Kyowa Kirin Co Ltd	41,956	0.02
JPY 1,400	Hoya Corp	133,142	0.07	JPY 900	Kyushu Electric Power Co Inc	7,550	0.00
JPY 300	Hulic Co Ltd	2,814	0.00	JPY 1,000	Kyushu Railway Co	25,944	0.01
JPY 717	Idemitsu Kosan Co Ltd	15,199	0.01	JPY 100	Lasertec Corp	9,417	0.01
JPY 7,500	Inpex Corp	46,362	0.02	JPY 300	Lawson Inc	15,044	0.01
JPY 1,560	Isetan Mitsukoshi Holdings Ltd	8,936	0.00	JPY 200	LINE Corp	10,048	0.01
JPY 2,300	Isuzu Motors Ltd	20,750	0.01	JPY 800	Lion Corp	19,183	0.01
JPY 200	Ito En Ltd	11,271	0.01	JPY 1,200	LIXIL Group Corp	16,751	0.01
JPY 6,500	ITOCHEU Corp	139,869	0.07	JPY 800	M3 Inc	33,999	0.02
JPY 400	Itochu Techno-Solutions Corp	14,979	0.01	JPY 600	Makita Corp	21,773	0.01
JPY 800	Japan Airlines Co Ltd	14,401	0.01	JPY 9,000	Marubeni Corp	40,668	0.02
JPY 100	Japan Airport Terminal Co Ltd	4,255	0.00	JPY 800	Marui Group Co Ltd	14,430	0.01
JPY 1,900	Japan Exchange Group Inc	43,887	0.02	JPY 200	Maruichi Steel Tube Ltd	4,966	0.00
JPY 1,000	Japan Post Bank Co Ltd	7,434	0.00	JPY 2,400	Mazda Motor Corp	14,371	0.01
JPY 8,300	Japan Post Holdings Co Ltd	58,985	0.03	JPY 100	McDonald's Holdings Co Japan Ltd	5,395	0.00
JPY 4	Japan Prime Realty Investment Corp REIT	11,716	0.01	JPY 1,600	Mebuki Financial Group Inc	3,708	0.00
JPY 6	Japan Real Estate Investment Corp REIT	30,755	0.02	JPY 900	Medipal Holdings Corp	17,318	0.01
JPY 11	Japan Retail Fund Investment Corp REIT	13,714	0.01	JPY 400	MELJI Holdings Co Ltd	31,812	0.02
JPY 3,700	Japan Tobacco Inc	68,643	0.03	JPY 300	Mercari Inc	9,260	0.00
JPY 2,300	JFE Holdings Inc	16,458	0.01	JPY 1,700	MINEBEA MITSUMI Inc	30,774	0.02
JPY 500	JGC Holdings Corp	5,256	0.00	JPY 1,100	MISUMI Group Inc	27,468	0.01
JPY 300	JSR Corp	5,784	0.00	JPY 4,700	Mitsubishi Chemical Holdings Corp	27,333	0.01
JPY 300	JTEKT Corp	2,327	0.00	JPY 5,500	Mitsubishi Corp	115,725	0.06
JPY 11,700	JXTG Holdings Inc	41,427	0.02	JPY 5,900	Mitsubishi Electric Corp	76,536	0.04
JPY 2,000	Kajima Corp	23,803	0.01	JPY 4,500	Mitsubishi Estate Co Ltd	66,842	0.03
JPY 400	Kakaku.com Inc	10,118	0.01	JPY 500	Mitsubishi Gas Chemical Co Inc	7,554	0.00
JPY 200	Kamigumi Co Ltd	3,919	0.00	JPY 1,800	Mitsubishi Heavy Industries Ltd	42,429	0.02
JPY 2,100	Kansai Electric Power Co Inc	20,341	0.01	JPY 700	Mitsubishi Materials Corp	14,761	0.01
JPY 1,300	Kansai Paint Co Ltd	27,389	0.01	JPY 46,900	Mitsubishi UFJ Financial Group Inc	183,279	0.09
JPY 3,700	Kao Corp	292,886	0.15	JPY 700	Mitsubishi UFJ Lease & Finance Co Ltd	3,309	0.00
JPY 1,200	Kawasaki Heavy Industries Ltd	17,241	0.01	JPY 6,700	Mitsui & Co Ltd	99,023	0.05
JPY 12,400	KDDI Corp	371,707	0.19	JPY 700	Mitsui Chemicals Inc	14,579	0.01
JPY 800	Keihan Holdings Co Ltd	35,631	0.02	JPY 3,600	Mitsui Fudosan Co Ltd	63,718	0.03
JPY 400	Keikyu Corp	6,121	0.00	JPY 600	Miura Co Ltd	24,943	0.01
JPY 800	Keio Corp	45,678	0.02				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.72% (continued)				Common and Preferred Stocks - 98.72% (continued)			
Japan (continued)				Japan (continued)			
JPY 94,300	Mizuho Financial Group Inc	115,553	0.06	JPY 1,300	Pan Pacific International Holdings Corp	28,546	0.01
JPY 300	MonotaRO Co Ltd	12,013	0.01	JPY 16,500	Panasonic Corp	143,703	0.07
JPY 3,600	MS&AD Insurance Group Holdings Inc	98,805	0.05	JPY 300	Park24 Co Ltd	5,130	0.00
JPY 4,300	Murata Manufacturing Co Ltd	251,738	0.13	JPY 200	PeptiDream Inc	9,158	0.00
JPY 800	Nabtesco Corp	24,619	0.01	JPY 800	Persol Holdings Co Ltd	10,975	0.01
JPY 699	Nagoya Railroad Co Ltd	19,729	0.01	JPY 100	Pigeon Corp	3,865	0.00
JPY 900	NEC Corp	43,129	0.02	JPY 100	Pola Orbis Holdings Inc	1,739	0.00
JPY 800	Nexon Co Ltd	18,071	0.01	JPY 2,800	Rakuten Inc	24,604	0.01
JPY 2,000	NGK Insulators Ltd	27,585	0.01	JPY 4,800	Recruit Holdings Co Ltd	163,819	0.08
JPY 400	NGK Spark Plug Co Ltd	5,725	0.00	JPY 1,000	Renesas Electronics Corp	5,107	0.00
JPY 300	NH Foods Ltd	12,027	0.01	JPY 15,200	Resona Holdings Inc	51,820	0.03
JPY 1,300	Nidec Corp	86,711	0.04	JPY 2,400	Ricoh Co Ltd	17,107	0.01
JPY 200	Nihon M&A Center Inc	9,028	0.00	JPY 100	Rinnai Corp	8,342	0.00
JPY 700	Nikon Corp	5,853	0.00	JPY 400	Rohm Co Ltd	26,473	0.01
JPY 800	Nintendo Co Ltd	356,009	0.18	JPY 200	Ryohin Keikaku Co Ltd	2,827	0.00
JPY 6	Nippon Building Fund Inc REIT	34,147	0.02	JPY 2,600	Santen Pharmaceutical Co Ltd	47,790	0.02
JPY 500	Nippon Express Co Ltd	25,861	0.01	JPY 824	SBI Holdings Inc	17,781	0.01
JPY 700	Nippon Paint Holdings Co Ltd	50,869	0.03	JPY 400	SCSK Corp	19,428	0.01
JPY 8	Nippon Prologis REIT Inc	24,322	0.01	JPY 1,100	Secom Co Ltd	96,077	0.05
JPY 300	Nippon Shinyaku Co Ltd	24,387	0.01	JPY 200	Sega Sammy Holdings Inc	2,391	0.00
JPY 3,200	Nippon Steel Corp	30,062	0.02	JPY 500	Seibu Holdings Inc	5,427	0.00
JPY 5,000	Nippon Telegraph & Telephone Corp	116,582	0.06	JPY 900	Seiko Epson Corp	10,286	0.01
JPY 400	Nippon Yusen KK	5,621	0.00	JPY 2,500	Sekisui Chemical Co Ltd	35,732	0.02
JPY 500	Nissan Chemical Corp	25,583	0.01	JPY 4,500	Sekisui House Ltd	85,612	0.04
JPY 4,900	Nissan Motor Co Ltd	18,131	0.01	JPY 2,100	Seven & i Holdings Co Ltd	68,517	0.03
JPY 400	Nisshin Seifun Group Inc	5,966	0.00	JPY 2,900	Seven Bank Ltd	7,930	0.00
JPY 100	Nissin Foods Holdings Co Ltd	8,852	0.00	JPY 1,100	SG Holdings Co Ltd	35,890	0.02
JPY 300	Nitori Holdings Co Ltd	58,743	0.03	JPY 300	Sharp Corp	3,187	0.00
JPY 1,200	Nitto Denko Corp	67,850	0.03	JPY 800	Shimadzu Corp	21,267	0.01
JPY 11,000	Nomura Holdings Inc	49,186	0.02	JPY 300	Shimano Inc	57,700	0.03
JPY 100	Nomura Real Estate Holdings Inc	1,854	0.00	JPY 4,600	Shimizu Corp	37,735	0.02
JPY 31	Nomura Real Estate Master Fund Inc REIT	37,182	0.02	JPY 1,300	Shin-Etsu Chemical Co Ltd	151,768	0.08
JPY 2,300	Nomura Research Institute Ltd	62,401	0.03	JPY 400	Shinsei Bank Ltd	4,813	0.00
JPY 800	NSK Ltd	5,925	0.00	JPY 2,300	Shionogi & Co Ltd	143,903	0.07
JPY 2,400	NTT Data Corp	26,673	0.01	JPY 1,500	Shiseido Co Ltd	95,032	0.05
JPY 8,900	NTT DOCOMO Inc	237,751	0.12	JPY 600	Shizuoka Bank Ltd	3,854	0.00
JPY 5,200	Obayashi Corp	48,585	0.02	JPY 500	Showa Denko KK	11,197	0.01
JPY 100	Obic Co Ltd	17,491	0.01	JPY 100	SMC Corp	51,147	0.03
JPY 2,300	Odakyu Electric Railway Co Ltd	56,517	0.03	JPY 8,000	Softbank Corp	101,960	0.05
JPY 1,700	Oji Holdings Corp	7,895	0.00	JPY 5,900	SoftBank Group Corp	298,049	0.15
JPY 2,100	Olympus Corp	40,400	0.02	JPY 500	Sohgo Security Services Co Ltd	23,266	0.01
JPY 1,300	Omron Corp	87,000	0.04	JPY 2,500	Sompo Holdings Inc	85,902	0.04
JPY 2,600	Ono Pharmaceutical Co Ltd	75,601	0.04	JPY 9,600	Sony Corp	657,055	0.33
JPY 100	Oracle Corp Japan	11,790	0.01	JPY 400	Sony Financial Holdings Inc	9,621	0.01
JPY 800	Oriental Land Co Ltd	105,594	0.05	JPY 200	Square Enix Holdings Co Ltd	10,085	0.01
JPY 5,100	ORIX Corp	62,802	0.03	JPY 800	Stanley Electric Co Ltd	19,243	0.01
JPY 10	Orix JREIT Inc	13,107	0.01	JPY 1,100	Subaru Corp	22,854	0.01
JPY 2,900	Osaka Gas Co Ltd	57,202	0.03	JPY 200	SUMCO Corp	3,057	0.00
JPY 400	Otsuka Corp	21,059	0.01	JPY 10,100	Sumitomo Chemical Co Ltd	30,145	0.02
JPY 2,000	Otsuka Holdings Co Ltd	87,111	0.04	JPY 6,400	Sumitomo Corp	73,234	0.04
				JPY 1,500	Sumitomo Dainippon Pharma Co Ltd	20,717	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.72% (continued)				Common and Preferred Stocks - 98.72% (continued)			
Japan (continued)				Japan (continued)			
JPY 2,400	Sumitomo Electric Industries Ltd	27,574	0.01	JPY 400	Yakult Honsha Co Ltd	23,544	0.01
JPY 200	Sumitomo Heavy Industries Ltd	4,347	0.00	JPY 1,600	Yamada Denki Co Ltd	7,934	0.00
JPY 800	Sumitomo Metal Mining Co Ltd	22,313	0.01	JPY 900	Yamaha Corp	42,295	0.02
JPY 4,900	Sumitomo Mitsui Financial Group Inc	137,710	0.07	JPY 1,100	Yamaha Motor Co Ltd	17,211	0.01
JPY 2,400	Sumitomo Mitsui Trust Holdings Inc	67,294	0.03	JPY 1,400	Yamato Holdings Co Ltd	30,236	0.02
JPY 600	Sumitomo Realty & Development Co Ltd	16,479	0.01	JPY 100	Yamazaki Baking Co Ltd	1,720	0.00
JPY 600	Sumitomo Rubber Industries Ltd	5,906	0.00	JPY 1,800	Yaskawa Electric Corp	62,150	0.03
JPY 100	Sundrug Co Ltd	3,309	0.00	JPY 1,600	Yokogawa Electric Corp	24,915	0.01
JPY 500	Suntory Beverage & Food Ltd	19,488	0.01	JPY 12,000	Z Holding Corp	58,507	0.03
JPY 500	Suzuken Co Ltd Via Aichi Japan	18,631	0.01	JPY 200	ZOZO Inc	4,442	0.00
JPY 700	Suzuki Motor Corp	23,728	0.01	<b>Total Japan</b>		<b>15,110,243</b>	<b>7.55</b>
JPY 1,300	Sysmex Corp	99,170	0.05	Jordan			
JPY 2,000	T&D Holdings Inc	17,074	0.01	GBP 1,096	Hikma Pharmaceuticals PLC	30,064	0.02
JPY 200	Taiheiyō Cement Corp	4,620	0.00	<b>Total Jordan</b>		<b>30,064</b>	<b>0.02</b>
JPY 800	Taisei Corp	29,068	0.01	Luxembourg			
JPY 700	Taisho Pharmaceutical Holdings Co Ltd	42,823	0.02	EUR 3,452	ArcelorMittal SA	36,328	0.02
JPY 200	Taiyo Nippon Sanso Corp	3,339	0.00	EUR 4,125	Aroundtown SA	23,619	0.01
JPY 6,537	Takeda Pharmaceutical Co Ltd	233,159	0.12	EUR 50	Eurofins Scientific SE	31,370	0.02
JPY 600	TDK Corp	59,397	0.03	EUR 961	SES SA	6,562	0.00
JPY 1,000	Teijin Ltd	15,887	0.01	EUR 822	Tenaris SA	5,307	0.00
JPY 2,400	Terumo Corp	90,786	0.05	<b>Total Luxembourg</b>		<b>103,186</b>	<b>0.05</b>
JPY 500	THK Co Ltd	12,346	0.01	Macau			
JPY 700	TIS Inc	14,755	0.01	HKD 17,200	Sands China Ltd	67,464	0.03
JPY 700	Tobu Railway Co Ltd	23,131	0.01	<b>Total Macau</b>		<b>67,464</b>	<b>0.03</b>
JPY 500	Toho Co Ltd	18,052	0.01	Netherlands			
JPY 300	Toho Gas Co Ltd	15,016	0.01	EUR 1,908	ABN AMRO Bank NV	16,428	0.01
JPY 1,600	Tohoku Electric Power Co Inc	15,216	0.01	EUR 66	Adyen NV	96,033	0.05
JPY 2,500	Tokio Marine Holdings Inc	108,866	0.05	EUR 12,788	Aegon NV	38,105	0.02
JPY 100	Tokyo Century Corp	5,107	0.00	EUR 1,547	Akzo Nobel NV	138,549	0.07
JPY 600	Tokyo Electron Ltd	147,045	0.07	EUR 694	Altice Europe NV	2,677	0.00
JPY 2,900	Tokyo Gas Co Ltd	69,352	0.04	EUR 3,197	ASML Holding NV	1,173,803	0.59
JPY 3,900	Tokyu Corp	54,839	0.03	EUR 372	EXOR NV	21,241	0.01
JPY 800	Tokyu Fudosan Holdings Corp	3,737	0.00	EUR 2,115	Fiat Chrysler Automobiles NV	21,246	0.01
JPY 1,100	Toppan Printing Co Ltd	18,322	0.01	EUR 471	Heineken Holding NV	38,538	0.02
JPY 10,500	Toray Industries Inc	49,393	0.03	EUR 1,031	Heineken NV	95,023	0.05
JPY 400	Tosoh Corp	5,450	0.00	EUR 14,574	ING Groep NV	101,454	0.05
JPY 600	TOTO Ltd	22,885	0.01	EUR 413	Just Eat Takeaway.com NV	43,028	0.02
JPY 200	Toyo Suisan Kaisha Ltd	11,179	0.01	EUR 4,129	Koninklijke Ahold Delhaize NV	112,505	0.06
JPY 300	Toyota Industries Corp	15,878	0.01	EUR 1,309	Koninklijke DSM NV	181,129	0.09
JPY 8,100	Toyota Motor Corp	507,691	0.25	EUR 25,782	Koninklijke KPN NV	68,339	0.03
JPY 1,000	Toyota Tsusho Corp	25,295	0.01	EUR 3,434	Koninklijke Philips NV	160,138	0.08
JPY 200	Trend Micro Inc	11,160	0.01	EUR 519	Koninklijke Vopak NV	27,444	0.01
JPY 100	Tsuruha Holdings Inc	13,765	0.01	EUR 1,094	NN Group NV	36,739	0.02
JPY 1,500	Unicharm Corp	61,454	0.03	EUR 1,797	Prosus NV	166,994	0.08
JPY 15	United Urban Investment Corp REIT	16,100	0.01	EUR 906	QIAGEN NV	39,014	0.02
JPY 300	USS Co Ltd	4,791	0.00	EUR 898	Randstad NV	40,001	0.02
JPY 100	Welcia Holdings Co Ltd	8,055	0.00	EUR 2,088	Wolters Kluwer NV	163,034	0.08
JPY 1,300	West Japan Railway Co	72,853	0.04	<b>Total Netherlands</b>		<b>2,781,462</b>	<b>1.39</b>

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.72% (continued)				Common and Preferred Stocks - 98.72% (continued)			
New Zealand				South Africa			
NZD 2,574	a2 Milk Co Ltd	33,455	0.02	GBP 3,618	Mondi PLC	67,525	0.04
NZD 9,586	Auckland International Airport Ltd	40,544	0.02	<b>Total South Africa</b>			
NZD 4,239	Fisher & Paykel Healthcare Corp Ltd	97,147	0.05	<hr/>			
NZD 5,082	Mercury NZ Ltd	15,376	0.01	Spain			
NZD 9,631	Meridian Energy Ltd	29,822	0.02	EUR 1,093	ACS Actividades de Construccion y Servicios SA	27,547	0.01
NZD 3,210	Ryman Healthcare Ltd	27,029	0.01	EUR 1,093	ACS Actividades de Construccion y Servicios SA	1,705	0.00
NZD 8,376	Spark New Zealand Ltd	24,588	0.01	EUR 258	Aena SME SA	34,396	0.02
<b>Total New Zealand</b>				EUR 3,244	Amadeus IT Group SA	168,985	0.09
<hr/>				EUR 50,098	Banco Bilbao Vizcaya Argentaria SA	172,404	0.09
Norway				EUR 47,446	Banco Santander SA	115,877	0.06
NOK 3,359	DNB ASA	44,255	0.02	EUR 2,619	Bankinter SA	12,487	0.01
NOK 7,384	Equinor ASA	104,556	0.05	EUR 12,612	CaixaBank SA	26,921	0.01
NOK 528	Gjensidige Forsikring ASA	9,693	0.01	EUR 1,099	Cellnex Telecom SA	66,951	0.03
NOK 3,157	Mowi ASA	59,773	0.03	EUR 1,831	Enagas SA	44,729	0.02
NOK 9,617	Norsk Hydro ASA	26,487	0.01	EUR 2,510	Endesa SA	61,823	0.03
NOK 5,223	Orkla ASA	45,641	0.02	EUR 3,001	Ferrovial SA	79,883	0.04
NOK 735	Schibsted ASA	17,265	0.01	EUR 1,186	Grifols SA	36,005	0.02
NOK 5,146	Telenor ASA	74,734	0.04	EUR 43,654	Iberdrola SA	505,989	0.25
NOK 592	Yara International ASA	20,490	0.01	EUR 8,228	Industria de Diseno Textil SA	217,817	0.11
<b>Total Norway</b>				EUR 1,856	Mapfre SA	3,302	0.00
<hr/>				EUR 2,508	Naturgy Energy Group SA	46,661	0.02
Portugal				EUR 3,138	Red Electrica Corp SA	58,523	0.03
EUR 18,656	EDP - Energias de Portugal SA	89,052	0.04	EUR 11,117	Repsol SA	97,216	0.05
EUR 3,690	Galp Energia SGPS SA	42,667	0.02	EUR 4,670	Repsol SA	2,273	0.00
EUR 1,926	Jeronimo Martins SGPS SA	33,713	0.02	EUR 1,129	Siemens Gamesa Renewable Energy SA	20,010	0.01
<b>Total Portugal</b>				EUR 17,118	Telefonica SA	81,653	0.04
<hr/>				EUR 8,812	Telefonica SA	1,733	0.00
Singapore				<b>Total Spain</b>			
SGD 7,015	Ascendas REIT	15,940	0.01	<hr/>			
SGD 9,116	CapitaLand Commercial Trust REIT	11,043	0.01	Sweden			
SGD 16,300	CapitaLand Ltd	34,118	0.02	SEK 2,421	Alfa Laval AB	53,115	0.03
SGD 17,000	CapitaLand Mall Trust REIT	23,885	0.01	SEK 7,637	Assa Abloy AB	155,295	0.08
SGD 3,100	City Developments Ltd	18,711	0.01	SEK 3,296	Atlas Copco AB	139,600	0.07
SGD 13,313	DBS Group Holdings Ltd	198,495	0.10	SEK 5,038	Atlas Copco AB	186,343	0.09
SGD 10,161	Genting Singapore Ltd	5,536	0.00	USD 303	Autoliv Inc	19,547	0.01
SGD 700	Jardine Cycle & Carriage Ltd	10,116	0.00	SEK 1,927	Boliden AB	43,849	0.02
SGD 17,400	Keppel Corp Ltd	74,337	0.04	SEK 1,550	Electrolux AB	25,920	0.01
SGD 6,700	Mapletree Commercial Trust REIT	9,269	0.00	SEK 4,994	Epiroc AB	62,233	0.03
SGD 7,200	Mapletree Logistics Trust REIT	10,013	0.00	SEK 104	Epiroc AB	1,272	0.00
SGD 12,913	Oversea-Chinese Banking Corp Ltd	83,307	0.04	SEK 715	EQT AB	12,828	0.01
SGD 6,000	Singapore Airlines Ltd	16,042	0.01	SEK 4,492	Essity AB	145,175	0.07
SGD 5,600	Singapore Exchange Ltd	33,478	0.02	SEK 879	Evolution Gaming Group AB	52,419	0.03
SGD 30,300	Singapore Technologies Engineering Ltd	71,675	0.04	SEK 5,913	Hennes & Mauritz AB	85,680	0.04
SGD 61,100	Singapore Telecommunications Ltd	107,742	0.05	SEK 1,312	Hexagon AB	76,608	0.04
SGD 2,900	Suntec REIT	2,931	0.00	SEK 2,835	Husqvarna AB	23,218	0.01
SGD 5,392	United Overseas Bank Ltd	78,191	0.04	SEK 720	ICA Gruppen AB	34,143	0.02
SGD 1,152	UOL Group Ltd	5,607	0.00	SEK 782	Industrivarden AB	17,719	0.01
SGD 400	Venture Corp Ltd	4,639	0.00	SEK 2,096	Investment AB Latour	38,021	0.02
SGD 3,500	Wilmar International Ltd	10,261	0.01	SEK 1,887	Investor AB	99,589	0.05
<b>Total Singapore</b>				SEK 1,694	Kinnevik AB	44,565	0.02
<hr/>				SEK 308	L E Lundbergforetagen AB	13,977	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.72% (continued)				Common and Preferred Stocks - 98.72% (continued)			
Sweden (continued)				Switzerland (continued)			
SEK 1,212	Lundin Petroleum AB	29,218	0.01	CHF 136	Swiss Life Holding AG	50,378	0.03
SEK 2,135	Nibe Industrier AB	47,184	0.02	CHF 259	Swiss Prime Site AG	23,944	0.01
SEK 8,695	Sandvik AB	162,483	0.08	CHF 2,238	Swiss Re AG	172,559	0.09
SEK 973	Securitas AB	13,112	0.01	CHF 178	Swisscom AG	93,156	0.05
SEK 11,879	Skandinaviska Enskilda Banken AB	102,895	0.05	USD 972	TE Connectivity Ltd	79,267	0.04
SEK 2,697	Skanska AB	54,857	0.03	CHF 273	Temenos AG	42,396	0.02
SEK 2,870	SKF AB	53,339	0.03	CHF 27,367	UBS Group AG	314,957	0.16
SEK 4,505	Svenska Cellulosa AB SCA	53,577	0.03	CHF 233	Vifor Pharma AG	35,053	0.02
SEK 11,291	Svenska Handelsbanken AB	107,182	0.05	CHF 1,121	Zurich Insurance Group AG	395,376	0.20
SEK 2,364	Swedbank AB	30,296	0.02	<b>Total Switzerland</b>		<b>7,629,990</b>	<b>3.82</b>
SEK 1,145	Swedish Match AB	80,498	0.04	United Kingdom			
SEK 3,457	Tele2 AB	45,844	0.02	GBP 7,408	3i Group PLC	76,211	0.04
SEK 11,491	Telefonaktiebolaget LM Ericsson	106,268	0.05	GBP 879	Admiral Group PLC	24,969	0.01
SEK 18,228	Telia Co AB	68,086	0.03	USD 11,996	AMCOR PLC	122,479	0.06
SEK 11,408	Volvo AB	178,651	0.09	GBP 4,618	Anglo American PLC	106,668	0.05
<b>Total Sweden</b>		<b>2,464,606</b>	<b>1.23</b>	USD 889	Aon PLC	171,221	0.09
Switzerland				USD 1,209	Aptiv PLC	94,205	0.05
CHF 14,201	ABB Ltd	319,674	0.16	GBP 1,667	Ashtead Group PLC	56,004	0.03
CHF 1,030	Adecco Group AG	48,329	0.02	GBP 2,713	Associated British Foods PLC	64,194	0.03
CHF 3,666	Alcon Inc	210,315	0.10	GBP 10,057	AstraZeneca PLC	1,046,430	0.52
CHF 185	Baloise Holding AG	27,744	0.01	GBP 3,259	Auto Trader Group PLC	21,197	0.01
CHF 20	Barry Callebaut AG	38,140	0.02	GBP 176	AVEVA Group PLC	8,899	0.00
CHF 3	Chocoladefabriken Lindt & Spruengli AG	24,695	0.01	GBP 29,129	Aviva PLC	98,474	0.05
USD 1,744	Chubb Ltd	220,825	0.11	GBP 64,012	Barclays PLC	90,498	0.05
CHF 3,931	Cie Financiere Richemont SA	250,741	0.13	GBP 7,374	Barratt Developments PLC	45,183	0.02
CHF 1,196	Clariant AG	23,490	0.01	GBP 889	Berkeley Group Holdings PLC	45,750	0.02
GBP 1,437	Coca-Cola HBC AG	36,008	0.02	GBP 76,184	BP PLC	289,177	0.15
CHF 8,603	Credit Suisse Group AG	88,958	0.04	GBP 6,466	British American Tobacco PLC	248,031	0.12
CHF 29	EMS-Chemie Holding AG	22,464	0.01	GBP 6,920	British Land Co PLC REIT	33,039	0.02
USD 404	Garmin Ltd	39,390	0.02	GBP 65,766	BT Group PLC	92,678	0.05
CHF 275	Geberit AG	137,623	0.07	GBP 1,298	Bunzl PLC	34,739	0.02
CHF 68	Givaudan SA	253,183	0.13	GBP 3,010	Burberry Group PLC	59,488	0.03
GBP 38,091	Glencore PLC	80,585	0.04	EUR 7,689	CNH Industrial NV	53,784	0.03
CHF 726	Julius Baer Group Ltd	30,379	0.02	USD 1,560	Coca-Cola European Partners PLC	58,906	0.03
CHF 372	Kuehne Nagel International AG	61,794	0.03	GBP 5,907	Compass Group PLC	81,161	0.04
CHF 1,861	LafargeHolcim Ltd	81,526	0.04	GBP 953	Croda International PLC	61,891	0.03
CHF 1,136	Logitech International SA	74,163	0.04	GBP 17,683	Diageo PLC	585,884	0.29
CHF 557	Lonza Group AG	294,033	0.15	GBP 6,695	Direct Line Insurance Group PLC	22,418	0.01
CHF 22,449	Nestle SA	2,481,461	1.24	GBP 237	Evraz PLC	845	0.00
CHF 148	Pargesa Holding SA	11,261	0.01	GBP 2,556	Experian PLC	89,030	0.05
CHF 86	Partners Group Holding AG	77,999	0.04	GBP 1,706	Ferguson PLC	139,377	0.07
CHF 2,792	Roche Holding AG	967,499	0.48	GBP 25,752	GlaxoSmithKline PLC	520,753	0.26
CHF 133	Schindler Holding AG	31,301	0.02	GBP 1,312	Halma PLC	37,334	0.02
CHF 118	Schindler Holding AG	27,795	0.01	GBP 1,218	Hargreaves Lansdown PLC	24,508	0.01
CHF 44	SGS SA	107,498	0.05	GBP 77,040	HSBC Holdings PLC	360,392	0.18
CHF 452	Sika AG	86,985	0.04	GBP 3,518	Imperial Brands PLC	66,876	0.03
CHF 403	Sonova Holding AG	80,447	0.04	GBP 11,134	Informa PLC	64,714	0.03
EUR 4,755	STMicroelectronics NV	129,242	0.06	GBP 1,216	InterContinental Hotels Group PLC	53,594	0.03
CHF 44	Straumann Holding AG	37,799	0.02	GBP 900	Intertek Group PLC	60,495	0.03
CHF 98	Swatch Group AG	19,558	0.01	GBP 25,677	ITV PLC	23,693	0.01
				GBP 12,908	J Sainsbury PLC	33,286	0.02

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.72% (continued)				Common and Preferred Stocks - 98.72% (continued)			
United Kingdom (continued)				United States			
GBP 744	JD Sports Fashion PLC	5,720	0.00	USD 4,437	3M Co	692,128	0.35
GBP 1,460	Johnson Matthey PLC	37,847	0.02	USD 8,381	Abbott Laboratories	766,275	0.38
GBP 14,869	Kingfisher PLC	40,566	0.02	USD 8,346	AbbVie Inc	819,410	0.41
GBP 5,541	Land Securities Group PLC REIT	37,861	0.02	USD 201	ABIOMED Inc	48,554	0.02
GBP 44,518	Legal & General Group PLC	121,509	0.06	USD 2,922	Activision Blizzard Inc	221,780	0.11
USD 300	Liberty Global PLC	6,558	0.00	USD 3,619	Adobe Inc	1,575,387	0.79
USD 1,903	Liberty Global PLC	40,934	0.02	USD 202	Advance Auto Parts Inc	28,775	0.01
GBP 266,531	Lloyds Banking Group PLC	102,667	0.05	USD 4,327	Advanced Micro Devices Inc	227,643	0.11
GBP 2,360	London Stock Exchange Group PLC	243,721	0.12	USD 4,926	AES Corp	71,378	0.04
GBP 9,645	M&G PLC	19,968	0.01	USD 3,525	Aflac Inc	127,006	0.06
GBP 17,392	Melrose Industries PLC	24,498	0.01	USD 2,522	Agilent Technologies Inc	222,869	0.11
GBP 26,434	National Grid PLC	323,091	0.16	USD 802	AGNC Investment Corp REIT	10,346	0.01
GBP 939	Next PLC	56,782	0.03	USD 906	Air Products & Chemicals Inc	218,763	0.11
USD 1,690	Nielsen Holdings PLC	25,113	0.01	USD 606	Akamai Technologies Inc	64,897	0.03
GBP 1,659	Ocado Group PLC	41,571	0.02	USD 403	Albemarle Corp	31,116	0.02
GBP 5,610	Pearson PLC	39,913	0.02	USD 603	Alexandria Real Estate Equities Inc REIT	97,837	0.05
USD 800	Pentair PLC	30,392	0.02	USD 404	Alexion Pharmaceuticals Inc	45,345	0.02
GBP 1,119	Persimmon PLC	31,607	0.02	USD 202	Align Technology Inc	55,437	0.03
GBP 9,898	Prudential PLC	149,022	0.07	USD 1,009	Alliant Energy Corp	48,271	0.02
GBP 2,693	Reckitt Benckiser Group PLC	247,298	0.12	USD 1,212	Allstate Corp	117,552	0.06
GBP 14,686	RELX PLC	339,331	0.17	USD 1,414	Ally Financial Inc	28,040	0.01
GBP 13,671	Rentokil Initial PLC	86,081	0.04	USD 201	Alnylam Pharmaceuticals Inc	29,770	0.01
AUD 1,433	Rio Tinto Ltd	96,649	0.05	USD 2,336	Alphabet Inc	3,302,193	1.65
GBP 4,267	Rio Tinto PLC	239,837	0.12	USD 2,217	Alphabet Inc	3,143,817	1.57
GBP 10,366	Rolls-Royce Holdings PLC	36,555	0.02	USD 600	Altice USA Inc	13,524	0.01
GBP 17,837	Royal Bank of Scotland Group PLC	26,800	0.01	USD 7,156	Altria Group Inc	280,873	0.14
GBP 3,497	RSA Insurance Group PLC	17,707	0.01	USD 2,033	Amazon.com Inc	5,608,681	2.80
GBP 8,022	Sage Group PLC	66,589	0.03	USD 1	AMERCO	302	0.00
GBP 951	Schroders PLC	34,652	0.02	USD 1,008	Ameren Corp	70,923	0.04
GBP 8,368	Segro PLC REIT	92,539	0.05	USD 1,915	American Electric Power Co Inc	152,511	0.08
GBP 805	Severn Trent PLC	24,658	0.01	USD 5,243	American Express Co	499,134	0.25
GBP 4,107	Smith & Nephew PLC	76,398	0.04	USD 403	American Financial Group Inc	25,574	0.01
GBP 3,851	Smiths Group PLC	67,187	0.03	USD 3,293	American International Group Inc	102,676	0.05
GBP 561	Spirax-Sarco Engineering PLC	69,151	0.04	USD 1,626	American Tower Corp REIT	420,386	0.21
GBP 7,664	SSE PLC	129,213	0.07	USD 707	American Water Works Co Inc	90,963	0.05
GBP 2,495	St James's Place PLC	29,373	0.02	USD 465	Ameriprise Financial Inc	69,769	0.03
GBP 19,786	Standard Chartered PLC	107,594	0.05	USD 604	AmerisourceBergen Corp	60,865	0.03
GBP 8,469	Standard Life Aberdeen PLC	28,002	0.01	USD 606	AMETEK Inc	54,158	0.03
GBP 23,551	Taylor Wimpey PLC	41,496	0.02	USD 4,520	Amgen Inc	1,066,087	0.53
GBP 73,989	Tesco PLC	208,531	0.10	USD 1,210	Amphenol Corp	115,930	0.06
EUR 5,637	Unilever NV	299,149	0.15	USD 1,478	Analog Devices Inc	181,262	0.09
GBP 4,491	Unilever PLC	241,663	0.12	USD 6,673	Annaly Capital Management Inc REIT	43,775	0.02
GBP 4,957	United Utilities Group PLC	55,749	0.03	USD 302	ANSYS Inc	88,102	0.04
GBP 200,163	Vodafone Group PLC	318,698	0.16	USD 1,208	Anthem Inc	317,680	0.16
GBP 985	Whitbread PLC	27,043	0.01	USD 706	AO Smith Corp	33,267	0.02
GBP 17,487	Wm Morrison Supermarkets PLC	41,172	0.02	USD 16,472	Apple Inc	6,008,986	3.00
GBP 9,349	WPP PLC	72,868	0.04	USD 6,963	Applied Materials Inc	420,913	0.21
Total United Kingdom		9,669,798	4.83	USD 907	Aramark	20,471	0.01
				USD 2,813	Archer-Daniels-Midland Co	112,239	0.06
				USD 201	Arista Networks Inc	42,216	0.02
				USD 302	Arrow Electronics Inc	20,744	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.72% (continued)				Common and Preferred Stocks - 98.72% (continued)			
United States (continued)				United States (continued)			
USD 807	Arthur J Gallagher & Co	78,674	0.04	USD 403	CDK Global Inc	16,692	0.01
USD 201	Assurant Inc	20,761	0.01	USD 305	CDW Corp	35,435	0.02
USD 27,196	AT&T Inc	822,135	0.41	USD 505	Celanese Corp	43,602	0.02
USD 202	Athene Holding Ltd	6,300	0.00	USD 2,274	Centene Corp	144,513	0.07
USD 604	Atmos Energy Corp	60,146	0.03	USD 1,806	CenterPoint Energy Inc	33,718	0.02
USD 1,613	Autodesk Inc	385,813	0.19	USD 3,517	CenturyLink Inc	35,275	0.02
USD 1,711	Automatic Data Processing Inc	254,751	0.13	USD 1,640	Cerner Corp	112,422	0.06
USD 50	AutoZone Inc	56,406	0.03	USD 533	CF Industries Holdings Inc	14,999	0.01
USD 727	AvalonBay Communities Inc REIT	112,423	0.06	USD 505	CH Robinson Worldwide Inc	39,925	0.02
USD 203	Avery Dennison Corp	23,160	0.01	USD 1,891	Charles Schwab Corp	63,802	0.03
USD 1,610	Axalta Coating Systems Ltd	36,305	0.02	USD 292	Charter Communications Inc	148,932	0.07
USD 4,907	Baker Hughes a GE Co	75,519	0.04	USD 801	Cheniere Energy Inc	38,704	0.02
USD 1,204	Ball Corp	83,666	0.04	USD 8,900	Chevron Corp	794,147	0.40
USD 29,977	Bank of America Corp	711,954	0.36	USD 101	Chipotle Mexican Grill Inc	106,288	0.05
USD 3,219	Bank of New York Mellon Corp	124,414	0.06	USD 1,005	Church & Dwight Co Inc	77,686	0.04
USD 2,054	Baxter International Inc	176,849	0.09	USD 1,409	Cigna Corp	264,399	0.13
USD 1,337	Becton Dickinson and Co	319,904	0.16	USD 348	Cincinnati Financial Corp	22,282	0.01
USD 5,434	Berkshire Hathaway Inc	970,023	0.48	USD 403	Cintas Corp	107,343	0.05
USD 1,764	Best Buy Co Inc	153,944	0.08	USD 32,345	Cisco Systems Inc	1,508,571	0.75
USD 648	Biogen Inc	173,372	0.09	USD 10,012	Citigroup Inc	511,613	0.26
USD 747	BioMarin Pharmaceutical Inc	92,135	0.05	USD 1,615	Citizens Financial Group Inc	40,763	0.02
USD 100	Bio-Rad Laboratories Inc	45,149	0.02	USD 404	Citrix Systems Inc	59,756	0.03
USD 500	Black Knight Inc	36,280	0.02	USD 908	Clorox Co	199,188	0.10
USD 1,107	BlackRock Inc	602,308	0.30	USD 1,410	CME Group Inc	229,181	0.11
USD 2,600	Blackstone Group Inc	147,316	0.07	USD 2,212	CMS Energy Corp	129,225	0.06
USD 201	Booking Holdings Inc	320,060	0.16	USD 31,022	Coca-Cola Co	1,386,063	0.69
USD 500	Booz Allen Hamilton Holdings Corp	38,895	0.02	USD 1,305	Cognex Corp	77,935	0.04
USD 905	BorgWarner Inc	31,946	0.02	USD 1,619	Cognizant Technology Solutions Corp	91,992	0.05
USD 605	Boston Properties Inc REIT	54,680	0.03	USD 6,249	Colgate-Palmolive Co	457,802	0.23
USD 6,674	Boston Scientific Corp	234,324	0.12	USD 17,384	Comcast Corp	677,628	0.34
USD 9,177	Bristol-Myers Squibb Co	539,608	0.27	USD 506	Comerica Inc	19,279	0.01
USD 798	Broadcom Inc	251,857	0.13	USD 1,813	Conagra Brands Inc	63,763	0.03
USD 504	Broadridge Financial Solutions Inc	63,600	0.03	USD 402	Concho Resources Inc	20,703	0.01
USD 1,000	Brown & Brown Inc	40,760	0.02	USD 8,135	ConocoPhillips	341,833	0.17
USD 1,509	Brown-Forman Corp	96,063	0.05	USD 2,610	Consolidated Edison Inc	187,737	0.09
USD 1,109	Bunge Ltd	45,613	0.02	USD 605	Constellation Brands Inc	105,845	0.05
USD 300	Burlington Stores Inc	59,079	0.03	USD 202	Cooper Cos Inc	57,295	0.03
USD 807	Cabot Oil & Gas Corp	13,864	0.01	USD 802	Copart Inc	66,783	0.03
USD 2,115	Cadence Design Systems Inc	202,955	0.10	USD 3,018	Corning Inc	78,166	0.04
USD 403	Camden Property Trust REIT	36,762	0.02	USD 2,967	Corteva Inc	79,486	0.04
USD 1,411	Campbell Soup Co	70,028	0.04	USD 101	CoStar Group Inc	71,778	0.04
USD 887	Capital One Financial Corp	55,517	0.03	USD 1,708	Costco Wholesale Corp	517,883	0.26
USD 915	Cardinal Health Inc	47,754	0.02	USD 200	Coupa Software Inc	55,408	0.03
USD 600	Carlyle Group Inc	16,740	0.01	USD 2,015	Crown Castle International Corp REIT	337,210	0.17
USD 405	CarMax Inc	36,268	0.02	USD 600	Crown Holdings Inc	39,078	0.02
USD 906	Carnival Corp	14,877	0.01	USD 3,129	CSX Corp	218,216	0.11
USD 3,206	Carrier Global Corp	71,237	0.04	USD 1,210	Cummins Inc	209,645	0.10
USD 800	Catalent Inc	58,640	0.03	USD 5,021	CVS Health Corp	326,214	0.16
USD 2,135	Caterpillar Inc	270,077	0.14	USD 2,411	Danaher Corp	426,337	0.21
USD 402	Choe Global Markets Inc	37,499	0.02	USD 504	Darden Restaurants Inc	38,188	0.02
USD 2,520	CBRE Group Inc	113,954	0.06	USD 405	DaVita Inc	32,052	0.02



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.72% (continued)				Common and Preferred Stocks - 98.72% (continued)			
United States (continued)				United States (continued)			
USD 1,209	Deere & Co	189,994	0.10	USD 1,311	Expeditors International of Washington Inc	99,688	0.05
USD 892	Dell Technologies	49,006	0.02	USD 502	Extra Space Storage Inc REIT	46,370	0.02
USD 707	Delta Air Lines Inc	19,831	0.01	USD 16,239	Exxon Mobil Corp	726,208	0.36
USD 908	DENTSPLY SIRONA Inc	40,006	0.02	USD 302	F5 Networks Inc	42,123	0.02
USD 300	DexCom Inc	121,620	0.06	USD 9,053	Facebook Inc	2,055,665	1.03
USD 201	Diamondback Energy Inc	8,406	0.00	USD 300	FactSet Research Systems Inc	98,541	0.05
USD 1,006	Digital Realty Trust Inc REIT	142,963	0.07	USD 100	Fair Isaac Corp	41,804	0.02
USD 1,111	Discover Financial Services	55,650	0.03	USD 4,420	Fastenal Co	189,353	0.09
USD 652	Discovery Inc	13,757	0.01	USD 303	Federal Realty Investment Trust REIT	25,819	0.01
USD 1,223	Discovery Inc	23,555	0.01	USD 908	FedEx Corp	127,320	0.06
USD 516	DISH Network Corp	17,807	0.01	USD 565	Fidelity National Financial	17,323	0.01
USD 600	DocuSign Inc	103,326	0.05	USD 2,360	Fidelity National Information Services Inc	316,452	0.16
USD 505	Dollar General Corp	96,208	0.05	USD 2,624	Fifth Third Bancorp	50,591	0.03
USD 500	Dollar Tree Inc	46,340	0.02	USD 705	First Republic Bank	74,723	0.04
USD 3,262	Dominion Energy Inc	264,809	0.13	USD 2,606	FirstEnergy Corp	101,061	0.05
USD 101	Domino's Pizza Inc	37,313	0.02	USD 2,755	Fiserv Inc	268,943	0.13
USD 705	Dover Corp	68,075	0.03	USD 203	FleetCor Technologies Inc	51,061	0.03
USD 2,900	Dow Inc	118,204	0.06	USD 505	FLIR Systems Inc	20,488	0.01
USD 1,606	DR Horton Inc	89,053	0.04	USD 505	FMC Corp	50,308	0.03
USD 1,000	Dropbox Inc	21,770	0.01	USD 7,522	Ford Motor Co	45,734	0.02
USD 906	DTE Energy Co	97,395	0.05	USD 404	Fortinet Inc	55,457	0.03
USD 2,856	Duke Energy Corp	228,166	0.11	USD 1,230	Fortive Corp	83,222	0.04
USD 1,512	Duke Realty Corp REIT	53,510	0.03	USD 505	Fortune Brands Home & Security Inc	32,285	0.02
USD 2,867	Dupont De Nemours Inc	152,324	0.08	USD 373	Fox Corp	10,004	0.01
USD 1,009	E*TRADE Financial Corp	50,178	0.03	USD 667	Fox Corp	17,902	0.01
USD 605	East West Bancorp Inc	21,925	0.01	USD 1,211	Franklin Resources Inc	25,395	0.01
USD 504	Eastman Chemical Co	35,099	0.02	USD 303	Gartner Inc	36,763	0.02
USD 1,715	Eaton Corp PLC	150,028	0.08	USD 34,040	General Electric Co	232,493	0.12
USD 2,931	eBay Inc	153,731	0.08	USD 4,636	General Mills Inc	285,809	0.14
USD 1,901	Ecolab Inc	378,204	0.19	USD 2,500	General Motors Co	63,250	0.03
USD 1,410	Edison International	76,577	0.04	USD 607	Genuine Parts Co	52,785	0.03
USD 4,718	Edwards Lifesciences Corp	326,061	0.16	USD 9,550	Gilead Sciences Inc	734,777	0.37
USD 2,000	Elanco Animal Health Inc	42,900	0.02	USD 1,399	Global Payments Inc	237,298	0.12
USD 1,109	Electronic Arts Inc	146,443	0.07	USD 427	Globe Life Inc	31,696	0.02
USD 3,402	Eli Lilly & Co	558,540	0.28	USD 802	GoDaddy Inc	58,811	0.03
USD 3,012	Emerson Electric Co	186,834	0.09	USD 1,311	Goldman Sachs Group Inc	259,080	0.13
USD 706	Entergy Corp	66,230	0.03	USD 300	Guidewire Software Inc	33,255	0.02
USD 2,709	EOG Resources Inc	137,238	0.07	USD 3,228	Halliburton Co	41,899	0.02
USD 200	EPAM Systems Inc	50,402	0.03	USD 1,407	Hartford Financial Services Group Inc	54,240	0.03
USD 650	Equinix Inc REIT	456,495	0.23	USD 905	Hasbro Inc	67,830	0.03
USD 1,700	Equitable Holdings Inc	32,793	0.02	USD 1,108	HCA Healthcare Inc	107,542	0.05
USD 400	Equity LifeStyle Properties Inc REIT	24,992	0.01	USD 806	HD Supply Holdings Inc	27,928	0.01
USD 1,812	Equity Residential REIT	106,582	0.05	USD 3,812	Healthpeak Properties Inc REIT	105,059	0.05
USD 100	Erie Indemnity Co	19,190	0.01	USD 300	HEICO Corp	29,895	0.02
USD 900	Essential Utilities Inc	38,016	0.02	USD 400	HEICO Corp	32,496	0.02
USD 302	Essex Property Trust Inc REIT	69,209	0.03	USD 1,211	Henry Schein Inc	70,710	0.04
USD 607	Estee Lauder Cos Inc	114,529	0.06	USD 604	Hershey Co	78,290	0.04
USD 1,003	Eversource Energy	59,468	0.03	USD 2,018	Hess Corp	104,553	0.05
USD 2,506	Eversource Energy	208,675	0.10				
USD 300	Exact Sciences Corp	26,082	0.01				
USD 7,482	Exelon Corp	271,522	0.14				
USD 629	Expedia Group Inc	51,704	0.03				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.72% (continued)				Common and Preferred Stocks - 98.72% (continued)			
United States (continued)				United States (continued)			
USD 9,998	Hewlett Packard Enterprise Co	97,281	0.05	USD 2,652	Kraft Heinz Co	84,572	0.04
USD 1,006	Hilton Worldwide Holdings Inc	73,891	0.04	USD 3,027	Kroger Co	102,464	0.05
USD 757	HollyFrontier Corp	22,104	0.01	USD 1,270	L3Harris Technologies Inc	215,481	0.11
USD 1,265	Hologic Inc	72,105	0.04	USD 403	Laboratory Corp of America Holdings	66,942	0.03
USD 8,243	Home Depot Inc	2,064,954	1.03	USD 1,105	Lam Research Corp	357,423	0.18
USD 1,209	Hormel Foods Corp	58,358	0.03	USD 500	Lamb Weston Holdings Inc	31,965	0.02
USD 2,755	Host Hotels & Resorts Inc REIT	29,726	0.01	USD 1,313	Las Vegas Sands Corp	59,794	0.03
USD 2,682	Howmet Aerospace Inc	42,510	0.02	USD 101	Lear Corp	11,011	0.01
USD 10,896	HP Inc	189,917	0.10	USD 605	Leidos Holdings Inc	56,670	0.03
USD 605	Humana Inc	234,589	0.12	USD 1,006	Lennar Corp	61,990	0.03
USD 3,829	Huntington Bancshares Inc	34,595	0.02	USD 101	Lennox International Inc	23,532	0.01
USD 101	IAC Via InterActiveCorp	32,663	0.02	USD 400	Liberty Broadband Corp	48,876	0.02
USD 402	IDEX Corp	63,532	0.03	USD 203	Liberty Broadband Corp	25,164	0.01
USD 603	IDEXX Laboratories Inc	199,086	0.10	USD 503	Liberty Media Corp-Liberty Formula One	15,950	0.01
USD 1,311	Illinois Tool Works Inc	229,228	0.11	USD 205	Liberty Media Corp-Liberty SiriusXM	7,077	0.00
USD 605	Illumina Inc	224,062	0.11	USD 431	Liberty Media Corp-Liberty SiriusXM	14,848	0.01
USD 406	Incyte Corp	42,212	0.02	USD 694	Lincoln National Corp	25,532	0.01
USD 1,400	Ingersoll Rand Inc	39,368	0.02	USD 603	Live Nation Entertainment Inc	26,731	0.01
USD 302	Ingredion Inc	25,066	0.01	USD 1,112	LKQ Corp	29,134	0.01
USD 200	Insulet Corp	38,852	0.02	USD 1,305	Loews Corp	44,748	0.02
USD 16,177	Intel Corp	967,870	0.48	USD 3,624	Lowe's Cos Inc	489,675	0.24
USD 2,127	Intercontinental Exchange Inc	194,833	0.10	USD 1,016	LyondellBasell Industries NV	66,772	0.03
USD 6,755	International Business Machines Corp	815,801	0.41	USD 509	M&T Bank Corp	52,921	0.03
USD 706	International Flavors & Fragrances Inc	86,457	0.04	USD 2,387	Marathon Petroleum Corp	89,226	0.04
USD 1,512	International Paper Co	53,238	0.03	USD 70	Markel Corp	64,622	0.03
USD 812	Interpublic Group of Cos Inc	13,934	0.01	USD 200	MarketAxess Holdings Inc	100,184	0.05
USD 2,015	Intuit Inc	596,823	0.30	USD 1,060	Marriott International Inc	90,874	0.05
USD 202	Intuitive Surgical Inc	115,106	0.06	USD 3,817	Marsh & McLennan Cos Inc	409,831	0.20
USD 1,145	Invesco Ltd	12,320	0.01	USD 202	Martin Marietta Materials Inc	41,727	0.02
USD 1,005	Invitation Homes Inc REIT	27,668	0.01	USD 1,111	Masco Corp	55,783	0.03
USD 600	Ionis Pharmaceuticals Inc	35,376	0.02	USD 100	Masimo Corp	22,799	0.01
USD 101	IPG Photonics Corp	16,199	0.01	USD 3,428	Mastercard Inc	1,013,660	0.51
USD 611	IQVIA Holdings Inc	86,689	0.04	USD 100	Match Group Inc	10,705	0.01
USD 2,116	Iron Mountain Inc REIT	55,228	0.03	USD 1,072	Maxim Integrated Products Inc	64,974	0.03
USD 203	Jack Henry & Associates Inc	37,358	0.02	USD 406	McCormick & Co Inc	72,840	0.04
USD 401	JB Hunt Transport Services Inc	48,256	0.02	USD 2,823	McDonald's Corp	520,759	0.26
USD 503	JM Smucker Co	53,222	0.03	USD 784	McKesson Corp	120,281	0.06
USD 201	Jones Lang LaSalle Inc	20,795	0.01	USD 900	Medical Properties Trust Inc REIT	16,920	0.01
USD 11,703	JPMorgan Chase & Co	1,100,784	0.55	USD 10,240	Merck & Co Inc	791,859	0.40
USD 1,613	Juniper Networks Inc	36,873	0.02	USD 3,815	MetLife Inc	139,324	0.07
USD 703	Kansas City Southern	104,951	0.05	USD 202	Mettler-Toledo International Inc	162,721	0.08
USD 2,015	Kellogg Co	133,111	0.07	USD 1,615	MGM Resorts International	27,132	0.01
USD 1,500	Keurig Dr Pepper Inc	42,600	0.02	USD 707	Microchip Technology Inc	74,454	0.04
USD 3,634	KeyCorp	44,262	0.02	USD 5,217	Micron Technology Inc	268,780	0.13
USD 1,411	Keysight Technologies Inc	142,201	0.07	USD 50,286	Microsoft Corp	10,233,704	5.12
USD 2,609	Kimberly-Clark Corp	368,782	0.18	USD 504	Mid-America Apartment Communities Inc REIT	57,794	0.03
USD 7,913	Kinder Morgan Inc	120,040	0.06	USD 202	Mohawk Industries Inc	20,556	0.01
USD 1,900	KKR & Co Inc	58,672	0.03	USD 200	Molina Healthcare Inc	35,596	0.02
USD 605	KLA-Tencor Corp	117,660	0.06				
USD 502	Knight-Swift Transportation Holdings Inc	20,938	0.01				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.72% (continued)				Common and Preferred Stocks - 98.72% (continued)			
United States (continued)				United States (continued)			
USD 1,405	Molson Coors Brewing Co	48,276	0.02	USD 5,958	Philip Morris International Inc	417,417	0.21
USD 4,348	Mondelez International Inc	222,313	0.11	USD 1,711	Phillips 66	123,021	0.06
USD 200	MongoDB Inc	45,268	0.02	USD 405	Pinnacle West Capital Corp	29,682	0.01
USD 806	Monster Beverage Corp	55,872	0.03	USD 1,300	Pinterest Inc	28,821	0.01
USD 606	Moody's Corp	166,486	0.08	USD 605	Pioneer Natural Resources Co	59,108	0.03
USD 4,639	Morgan Stanley	224,064	0.11	USD 1,674	PNC Financial Services Group Inc	176,122	0.09
USD 1,410	Mosaic Co	17,639	0.01	USD 1,209	PPG Industries Inc	128,227	0.06
USD 1,809	Mylan NV	29,089	0.01	USD 2,921	PPL Corp	75,479	0.04
USD 502	Nasdaq Inc	59,974	0.03	USD 1,109	Principal Financial Group Inc	46,068	0.02
USD 1,586	National Oilwell Varco Inc	19,428	0.01	USD 18,749	Procter & Gamble Co	2,241,818	1.12
USD 203	National Retail Properties Inc REIT	7,202	0.00	USD 2,219	Progressive Corp	177,764	0.09
USD 809	NetApp Inc	35,895	0.02	USD 5,550	Prologis Inc REIT	517,981	0.26
USD 813	Netflix Inc	369,948	0.18	USD 1,511	Prudential Financial Inc	92,020	0.05
USD 200	Neurocrine Biosciences Inc	24,400	0.01	USD 400	Ptc Inc	31,116	0.02
USD 1,471	Newell Brands Inc	23,359	0.01	USD 3,916	Public Service Enterprise Group Inc	192,511	0.10
USD 3,007	Newmont Goldcorp Corp	185,652	0.09	USD 303	Public Storage REIT	58,143	0.03
USD 735	News Corp	8,717	0.00	USD 903	PulteGroup Inc	30,729	0.02
USD 3,728	NextEra Energy Inc	895,354	0.45	USD 404	Qorvo Inc	44,654	0.02
USD 4,777	NIKE Inc	468,385	0.23	USD 2,247	QUALCOMM Inc	204,949	0.10
USD 1,111	NiSource Inc	25,264	0.01	USD 1,003	Quest Diagnostics Inc	114,302	0.06
USD 200	Nordson Corp	37,942	0.02	USD 201	Ralph Lauren Corp	14,577	0.01
USD 1,007	Norfolk Southern Corp	176,799	0.09	USD 457	Raymond James Financial Inc	31,455	0.02
USD 1,513	Northern Trust Corp	120,041	0.06	USD 6,806	Raytheon Technologies Corp	419,386	0.21
USD 2,019	NortonLifeLock Inc	40,037	0.02	USD 1,606	Realty Income Corp REIT	95,557	0.05
USD 300	NRG Energy Inc	9,768	0.00	USD 604	Regency Centers Corp REIT	27,718	0.01
USD 1,210	Nucor Corp	50,106	0.03	USD 420	Regeneron Pharmaceuticals Inc	261,933	0.13
USD 4,634	NVIDIA Corp	1,760,503	0.88	USD 4,516	Regions Financial Corp	50,218	0.03
USD 20	NVR Inc	65,175	0.03	USD 202	Reinsurance Group of America Inc	15,845	0.01
USD 2,430	Occidental Petroleum Corp	44,469	0.02	USD 702	Republic Services Inc	57,599	0.03
USD 807	OGE Energy Corp	24,501	0.01	USD 1,105	ResMed Inc	212,160	0.11
USD 400	Okta Inc	80,092	0.04	USD 300	RingCentral Inc	85,503	0.04
USD 501	Old Dominion Freight Line Inc	84,965	0.04	USD 904	Robert Half International Inc	47,758	0.02
USD 500	Omega Healthcare Investors Inc REIT	14,865	0.01	USD 405	Rockwell Automation Inc	86,265	0.04
USD 909	Omnicom Group Inc	49,631	0.02	USD 200	Roku Inc	23,306	0.01
USD 1,909	On Semiconductor Corp	37,836	0.02	USD 657	Rollins Inc	27,850	0.01
USD 1,512	ONEOK Inc	50,229	0.03	USD 604	Roper Technologies Inc	234,509	0.12
USD 8,692	Oracle Corp	480,407	0.24	USD 1,312	Ross Stores Inc	111,835	0.06
USD 101	O'Reilly Automotive Inc	42,589	0.02	USD 606	Royal Caribbean Cruises Ltd	30,482	0.02
USD 1,753	Otis Worldwide Corp	99,676	0.05	USD 500	RPM International Inc	37,530	0.02
USD 805	Owens Corning	44,887	0.02	USD 908	S&P Global Inc	299,168	0.15
USD 1,489	PACCAR Inc	111,452	0.06	USD 6,323	salesforce.com Inc	1,184,488	0.59
USD 201	Packaging Corp of America	20,060	0.01	USD 300	Sarepta Therapeutics Inc	48,102	0.02
USD 202	Palo Alto Networks Inc	46,393	0.02	USD 404	SBA Communications Corp REIT	120,360	0.06
USD 455	Parker-Hannifin Corp	83,388	0.04	USD 5,473	Schlumberger Ltd	100,648	0.05
USD 1,312	Paychex Inc	99,384	0.05	USD 909	Seagate Technology PLC	44,005	0.02
USD 200	Paycom Software Inc	61,946	0.03	USD 606	Sealed Air Corp	19,907	0.01
USD 4,233	PayPal Holdings Inc	737,516	0.37	USD 202	Seattle Genetics Inc	34,324	0.02
USD 1,607	People's United Financial Inc	18,593	0.01	USD 403	SEI Investments Co	22,157	0.01
USD 10,495	PepsiCo Inc	1,388,069	0.69	USD 815	Sempra Energy	95,542	0.05
USD 500	PerkinElmer Inc	49,045	0.02	USD 507	Sensata Technologies Holding PLC	18,876	0.01
USD 11,713	Pfizer Inc	383,015	0.19	USD 905	ServiceNow Inc	366,579	0.18

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.72% (continued)				Common and Preferred Stocks - 98.72% (continued)			
United States (continued)				United States (continued)			
USD 303	Sherwin-Williams Co	175,089	0.09	USD 906	UGI Corp	28,811	0.01
USD 101	Signature Bank	10,799	0.01	USD 202	Ulta Salon Cosmetics & Fragrance Inc	41,091	0.02
USD 813	Simon Property Group Inc REIT	55,593	0.03	USD 2,725	Union Pacific Corp	460,716	0.23
USD 5,160	Sirius XM Holdings Inc	30,289	0.02	USD 2,722	United Parcel Service Inc	302,632	0.15
USD 606	Skyworks Solutions Inc	77,483	0.04	USD 302	United Rentals Inc	45,010	0.02
USD 3,200	Snap Inc	75,168	0.04	USD 3,618	UnitedHealth Group Inc	1,067,129	0.53
USD 202	Snap-on Inc	27,979	0.01	USD 202	Universal Health Services Inc	18,764	0.01
USD 7,959	Southern Co	412,674	0.21	USD 5,325	US Bancorp	196,066	0.10
USD 605	Southwest Airlines Co	20,679	0.01	USD 301	Vail Resorts Inc	54,827	0.03
USD 705	Splunk Inc	140,083	0.07	USD 1,514	Valero Energy Corp	89,053	0.04
USD 1,307	Square Inc	137,157	0.07	USD 403	Varian Medical Systems Inc	49,376	0.02
USD 806	SS&C Technologies Holdings Inc	45,523	0.02	USD 503	Veeva Systems Inc	117,913	0.06
USD 570	Stanley Black & Decker Inc	79,447	0.04	USD 1,412	Ventas Inc REIT	51,707	0.03
USD 4,441	Starbucks Corp	326,813	0.16	USD 2,010	VEREIT Inc REIT	12,924	0.01
USD 2,646	State Street Corp	168,153	0.08	USD 502	VeriSign Inc	103,829	0.05
USD 1,008	Steel Dynamics Inc	26,299	0.01	USD 806	Verisk Analytics Inc	137,181	0.07
USD 300	Steris Plc	46,032	0.02	USD 19,767	Verizon Communications Inc	1,089,755	0.54
USD 705	Stryker Corp	127,034	0.06	USD 2,015	Vertex Pharmaceuticals Inc	584,975	0.29
USD 200	Sun Communities Inc REIT	27,136	0.01	USD 2,619	VF Corp	159,602	0.08
USD 202	SVB Financial Group	43,537	0.02	USD 2,641	ViacomCBS Inc	61,588	0.03
USD 2,458	Synchrony Financial	54,469	0.03	USD 1,800	Vici Properties Inc	36,342	0.02
USD 605	Synopsys Inc	117,975	0.06	USD 6,568	Visa Inc	1,268,741	0.63
USD 1,815	Sysco Corp	99,208	0.05	USD 805	Vistra Energy Corp	14,989	0.01
USD 1,807	T Rowe Price Group Inc	223,164	0.11	USD 603	VMware Inc	93,381	0.05
USD 403	Take-Two Interactive Software Inc	56,247	0.03	USD 552	Vornado Realty Trust REIT	21,092	0.01
USD 1,920	Target Corp	230,266	0.12	USD 606	Voya Financial Inc	28,270	0.01
USD 3,137	TD Ameritrade Holding Corp	114,124	0.06	USD 504	Vulcan Materials Co	58,388	0.03
USD 300	Teladoc Health Inc	57,252	0.03	USD 3,631	Walgreens Boots Alliance Inc	153,918	0.08
USD 300	Teledyne Technologies Inc	93,285	0.05	USD 6,880	Walt Disney Co	767,189	0.38
USD 201	Teleflex Inc	73,160	0.04	USD 1,714	Waste Management Inc	181,530	0.09
USD 600	Teradyne Inc	50,706	0.03	USD 505	Waters Corp	91,102	0.05
USD 506	Tesla Inc	546,384	0.27	USD 200	Wayfair Inc	39,522	0.02
USD 7,159	Texas Instruments Inc	908,978	0.45	USD 1,242	WEC Energy Group Inc	108,861	0.05
USD 1,607	Thermo Fisher Scientific Inc	582,280	0.29	USD 1,912	Welltower Inc REIT	98,946	0.05
USD 807	Tiffany & Co	98,406	0.05	USD 600	West Pharmaceutical Services Inc	136,302	0.07
USD 4,546	TJX Cos Inc	229,846	0.11	USD 573	Western Digital Corp	25,298	0.01
USD 1,887	T-Mobile US Inc	196,531	0.10	USD 1,520	Western Union Co	32,862	0.02
USD 1,687	T-Mobile US Inc-Rights	283	0.00	USD 736	Westinghouse Air Brake Technologies Corp	42,372	0.02
USD 404	Tractor Supply Co	53,243	0.03	USD 997	WestRock Co	28,175	0.01
USD 100	Trade Desk Inc	40,650	0.02	USD 2,889	Weyerhaeuser Co REIT	64,887	0.03
USD 200	Tradeweb Markets Inc	11,628	0.01	USD 202	Whirlpool Corp	26,165	0.01
USD 203	TransDigm Group Inc	89,736	0.04	USD 4,623	Williams Cos Inc	87,929	0.04
USD 706	TransUnion	61,450	0.03	USD 604	Workday Inc	113,165	0.06
USD 1,010	Travelers Cos Inc	115,190	0.06	USD 800	WP Carey Inc REIT	54,120	0.03
USD 1,908	Trimble Inc	82,407	0.04	USD 428	WR Berkley Corp	24,520	0.01
USD 5,115	Truist Financial Corp	192,068	0.10	USD 403	WW Grainger Inc	126,606	0.06
USD 400	Twilio Inc	87,768	0.04	USD 201	Wynn Resorts Ltd	14,972	0.01
USD 2,910	Twitter Inc	86,689	0.04	USD 4,032	Xcel Energy Inc	252,000	0.13
USD 100	Tyler Technologies Inc	34,688	0.02	USD 1,008	Xilinx Inc	99,177	0.05
USD 1,105	Tyson Foods Inc	65,980	0.03	USD 101	XPO Logistics Inc	7,802	0.00
USD 3,600	Uber Technologies Inc	111,888	0.06	USD 1,411	Xylem Inc	91,659	0.05
USD 1,209	UDR Inc REIT	45,192	0.02				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Other transferable securities (continued)			
Common and Preferred Stocks - 98.72% (continued)				Common and Preferred Stocks - 0.00% (continued)			
United States (continued)				Malta			
USD 1,406	Yum! Brands Inc	122,195	0.06	EUR 57,440	AZ. BGP Holding*	0	0.00
USD 200	Zebra Technologies Corp	51,190	0.03	Total Malta			
USD 302	Zillow Group Inc	17,398	0.01	Portugal			
USD 403	Zimmer Biomet Holdings Inc	48,102	0.02	EUR 51,758	Banco Espirito Santo SA*	0	0.00
USD 606	Zions Bancorp NA	20,604	0.01	Total Portugal			
USD 1,973	Zoetis Inc	270,380	0.14	Total Common and Preferred Stocks			
Total United States				5,388			
Total Common and Preferred Stocks				197,511,938			
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				197,511,938			
				Total Other transferable securities			
				5,388			
				TOTAL INVESTMENTS			
				197,517,326			
				98.72			

### Other transferable securities

Common and Preferred Stocks - 0.00%

#### Australia

AUD 2,070	Qantas Airways Ltd	5,388	0.00
Total Australia		5,388	0.00

### Derivatives

Forward Foreign Exchange Contracts Hedge – 0.09%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold CAD, due 02/07/20	State Street Bank London	2,646,486	4,031,000	12,782	0.01
Bought EUR / Sold GBP, due 02/07/20	UBS AG London	4,324,305	3,908,000	28,116	0.01
Bought EUR / Sold HKD, due 02/07/20	State Street Bank London	917,553	7,981,000	804	0.00
Bought EUR / Sold ILS, due 02/07/20	State Street Bank London	98,173	380,000	467	0.00
Bought EUR / Sold JPY, due 02/07/20	UBS AG London	7,245,193	867,994,000	91,890	0.05
Bought EUR / Sold NOK, due 02/07/20	State Street Bank London	234,161	2,501,000	3,746	0.00
Bought EUR / Sold NZD, due 02/07/20	State Street Bank London	115,311	201,000	118	0.00
Bought EUR / Sold SGD, due 02/07/20	State Street Bank London	401,753	628,000	1,066	0.00
Bought EUR / Sold USD, due 02/07/20	HSBC Bank PLC	19,588,362	21,983,000	17,669	0.01
Bought EUR / Sold USD, due 02/07/20	Merrill Lynch International Westpac Banking Corporation	19,588,502	21,983,000	17,826	0.01
Bought EUR / Sold USD, due 02/07/20	Corporation	19,588,606	21,983,000	17,944	0.01
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				192,428	0.10

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold AUD, due 02/07/20	State Street Bank London	1,751,492	2,864,000	(4,676)	(0.00)
Bought EUR / Sold CHF, due 02/07/20	State Street Bank London	3,339,826	3,563,000	(9,098)	(0.00)
Bought EUR / Sold DKK, due 02/07/20	State Street Bank London	937,696	6,992,000	(482)	(0.00)
Bought EUR / Sold SEK, due 02/07/20	State Street Bank London	1,100,270	11,606,000	(9,958)	(0.01)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(24,214)	(0.01)
Total Forward Foreign Exchange Contracts Hedge				168,214	0.09

## Schedule of Investments *(continued)*

as at 30 June 2020 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – 0.09% *(continued)*

Futures Contracts – 0.00%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
S&P EMINI INDEX FUTURE, due 18/09/20	USD	16	2,472,160	8,155	0.00
Unrealised Gain on Futures Contracts			2,472,160	8,155	0.00
<b>Total Futures Contracts</b>			<b>2,472,160</b>	<b>8,155</b>	<b>0.00</b>
Other Net Assets/(Liabilities)				2,371,133	1.19
<b>TOTAL NET ASSETS</b>				<b>200,064,828</b>	<b>100.00</b>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 225,172 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 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net 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 (continued)			
Common and Preferred Stocks - 98.96%				Common and Preferred Stocks - 98.96% (continued)			
Argentina				Brazil (continued)			
USD 1,500	Globant SA	224,775	0.10	BRL 26,100	Natura & Co Holding SA	189,661	0.08
USD 2,700	Telecom Argentina SA-ADR	24,165	0.01	BRL 1,372	Natura & Co Holding SA	9,927	0.00
USD 8,000	YPF SA-ADR	46,000	0.02	BRL 19,417	Notre Dame Intermedica Participacoes SA	240,502	0.10
<b>Total Argentina</b>		<b>294,940</b>	<b>0.13</b>	BRL 28,300	Petrobras Distribuidora SA	111,070	0.05
Brazil				BRL 153,098	Petroleo Brasileiro SA	622,898	0.26
BRL 174,735	Ambev SA	449,981	0.19	BRL 193,046	Petroleo Brasileiro SA-Preferred Stock	757,657	0.32
BRL 17,000	Atacadao SA	61,148	0.03	BRL 3,830	Porto Seguro SA	35,170	0.01
BRL 7,290	B2W Cia Digital	142,128	0.06	BRL 9,563	Raia Drogasil SA	192,660	0.08
BRL 84,574	B3 SA - Brasil Bolsa Balcao	848,543	0.36	BRL 46,402	Rumo SA	190,060	0.08
BRL 49,303	Banco Bradesco SA	170,246	0.07	BRL 12,696	Sul America SA	104,212	0.04
BRL 173,293	Banco Bradesco SA-Preferred Stock	653,305	0.28	BRL 22,305	Suzano SA	149,450	0.06
BRL 9,900	Banco BTG Pactual SA	137,931	0.06	BRL 17,924	Telefonica Brasil SA-Preferred Stock	156,788	0.07
BRL 36,400	Banco do Brasil SA	213,131	0.09	BRL 38,266	TIM Participacoes SA	98,961	0.04
BRL 15,900	Banco Santander Brasil SA	81,139	0.03	BRL 28,100	Ultrapar Participacoes SA	94,062	0.04
BRL 26,044	BB Seguridade Participacoes SA	129,347	0.05	BRL 149,978	Vale SA	1,527,422	0.65
BRL 33,950	BR Malls Participacoes SA	62,325	0.03	BRL 33,146	WEG SA	305,515	0.13
BRL 7,900	Braskem SA-Preferred Stock	33,408	0.01	<b>Total Brazil</b>		<b>11,910,939</b>	<b>5.04</b>
BRL 23,300	BRF SA	90,216	0.04	Cayman Islands			
BRL 45,860	CCR SA	121,106	0.05	USD 4,200	58.com Inc-ADR	226,548	0.10
BRL 10,500	Centrais Eletricas Brasileiras SA	59,281	0.03	USD 1,600	Baozun Inc Spn-ADR	61,520	0.03
BRL 10,800	Centrais Eletricas Brasileiras SA-Preferred Stock	63,414	0.03	HKD 134,000	Bosideng International Holdings Ltd	41,494	0.02
BRL 7,132	Cia Brasileira de Distribuicao	92,196	0.04	HKD 68,000	China Hongqiao Group Ltd	30,181	0.01
BRL 13,478	Cia de Saneamento Basico do Estado de Sao Paulo	141,633	0.06	HKD 48,000	China Yuhua Education Corp Ltd	39,389	0.02
BRL 36,605	Cia Energetica de Minas Gerais-Preferred Stock	73,466	0.03	HKD 52,000	Country Garden Services Holdings Co Ltd	241,534	0.10
BRL 28,199	Cia Siderurgica Nacional SA	54,849	0.02	HKD 97,500	Dali Foods Group Co Ltd	59,126	0.03
BRL 51,990	Cielo SA	43,745	0.02	HKD 44,000	Greentown Service Group Co Ltd	51,832	0.02
BRL 66,776	Cogna Educacao	80,387	0.03	HKD 29,000	Haitian International Holdings Ltd	58,895	0.02
BRL 4,571	Cosan SA Industria e Comercio	59,040	0.03	USD 2,700	Hutchison China MediTech Ltd-ADR	74,466	0.03
BRL 7,800	CPFL Energia SA	43,554	0.02	USD 2,600	HUYA Inc-ADR	48,542	0.02
BRL 7,000	Energisa SA	62,468	0.03	USD 9,000	iQIYI Inc-ADR	208,710	0.09
BRL 9,206	Engie Brasil Energia SA	70,569	0.03	HKD 51,000	Lee & Man Paper Manufacturing Ltd	27,374	0.01
BRL 37,300	Equatorial Energia SA	157,738	0.07	HKD 79,500	Li Ning Co Ltd	252,334	0.11
BRL 46,908	Gerdau SA-Preferred Stock	136,774	0.06	USD 6,500	Momo Inc-ADR	113,620	0.05
BRL 9,900	Hapvida Participacoes e Investimentos SA	112,094	0.05	HKD 150,000	Shui On Land Ltd	25,160	0.01
BRL 16,448	Hypera SA	99,752	0.04	USD 15,100	TAL Education Group-ADR	1,032,538	0.44
BRL 29,400	IRB Brasil Resseguros S/A	58,899	0.02	USD 18,300	Vipshop Holdings Ltd-ADR	364,353	0.15
BRL 190,470	Itau Unibanco Holding SA-Preferred Stock	882,833	0.37	USD 2,240	Weibo Corp-ADR	75,264	0.03
BRL 163,800	Itausa - Investimentos Itau SA-Preferred Stock	286,086	0.12	HKD 19,000	Yihai International Holding Ltd	194,769	0.08
BRL 46,222	JBS SA	178,042	0.08	<b>Total Cayman Islands</b>		<b>3,227,649</b>	<b>1.37</b>
BRL 30,095	Klabin SA	111,428	0.05	Chile			
BRL 24,043	Localiza Rent a Car SA	179,136	0.08	CLP 118,102	Aguas Andinas SA	40,039	0.02
BRL 33,865	Lojas Americanas SA-Preferred Stock	198,473	0.08	CLP 2,001,029	Banco de Chile	176,791	0.07
BRL 33,306	Lojas Renner SA	253,550	0.11	CLP 1,138	Banco de Credito e Inversiones SA	38,693	0.02
BRL 29,517	Magazine Luiza SA	385,170	0.16	CLP 2,239,242	Banco Santander Chile	91,687	0.04
BRL 12,426	Multiplan Empreendimentos Imobiliarios SA	46,393	0.02	CLP 62,197	Cencosud SA	87,164	0.04

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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)			
Chile (continued)				China (continued)			
CLP 21,247	Cencosud Shopping SA	37,805	0.02	CNY 18,200	Bank of Ningbo Co Ltd	67,647	0.03
CLP 6,675	Cia Cervecerias Unidas SA	48,114	0.02	CNY 27,690	Bank of Shanghai Co Ltd	32,518	0.01
CLP 342,144	Colbun SA	54,620	0.02	CNY 63,390	Baoshan Iron & Steel Co Ltd	40,898	0.02
CLP 19,212	Embotelladora Andina SA-Preferred Stock	47,058	0.02	HKD 76,000	Beijing Capital International Airport Co Ltd	47,559	0.02
CLP 6,820	Empresa Nacional de Telecomunicaciones SA	44,048	0.02	CNY 9,700	Beijing New Building Materials PLC	29,274	0.01
CLP 49,978	Empresas CMPC SA	99,396	0.04	CNY 8,800	Beijing Oriental Yuhong Waterproof Technology Co Ltd	50,588	0.02
CLP 12,394	Empresas COPEC SA	83,221	0.03	CNY 4,100	Beijing Shunxin Agriculture Co Ltd	33,054	0.01
CLP 1,113,508	Enel Americas SA	168,261	0.07	CNY 10,200	Beijing Tongrentang Co Ltd	39,139	0.02
CLP 1,267,008	Enel Chile SA	94,802	0.04	USD 8,600	Best Inc-ADR	36,808	0.02
CLP 28,296	SACI Falabella	89,653	0.04	USD 3,900	Bilibili Inc	180,648	0.08
CLP 5,165	Sociedad Quimica y Minera de Chile SA-Preferred Stock	134,506	0.06	CNY 116,400	BOE Technology Group Co Ltd	76,911	0.03
<b>Total Chile</b>		<b>1,335,858</b>	<b>0.57</b>	HKD 27,500	BYD Co Ltd	212,359	0.09
China				CNY 4,200	BYD Co Ltd	42,667	0.02
HKD 56,400	3SBio Inc	71,460	0.03	HKD 30,500	BYD Electronic International Co Ltd	69,811	0.03
USD 1,100	51job Inc-ADR	78,969	0.03	CNY 22,200	Caitong Securities Co Ltd	32,196	0.01
HKD 29,500	AAC Technologies Holdings Inc	180,986	0.08	HKD 2,400	CanSino Biologics Inc	66,205	0.03
CNY 7,200	AECC Aviation Power Co Ltd	23,919	0.01	HKD 175,600	CGN Power Co Ltd	36,251	0.02
HKD 48,000	Agile Group Holdings Ltd	56,482	0.02	CNY 1,200	Changchun High & New Technology Industry Group Inc	73,908	0.03
HKD 1,049,000	Agricultural Bank of China Ltd	422,283	0.18	CNY 33,700	Changjiang Securities Co Ltd	32,137	0.01
CNY 220,500	Agricultural Bank of China Ltd	105,449	0.04	CNY 12,100	Chaozhou Three-Circle Group Co Ltd	47,422	0.02
CNY 11,323	Aier Eye Hospital Group Co Ltd	69,610	0.03	HKD 48,000	China Aoyuan Group Ltd	58,030	0.02
HKD 82,000	Air China Ltd	48,880	0.02	HKD 353,700	China Cinda Asset Management Co Ltd	69,367	0.03
CNY 11,300	Aisino Corp	25,965	0.01	HKD 333,800	China CITIC Bank Corp Ltd	145,571	0.06
HKD 16,000	AK Medical Holdings Ltd	50,887	0.02	CNY 35,200	China CITIC Bank Corp Ltd	25,649	0.01
USD 75,750	Alibaba Group Holding Ltd-ADR	16,339,275	6.92	HKD 200,000	China Communications Construction Co Ltd	112,768	0.05
HKD 18,000	A-Living Services Co Ltd	90,691	0.04	HKD 114,000	China Communications Services Corp Ltd	70,897	0.03
CNY 145,200	Aluminum Corp of China Ltd	56,701	0.02	HKD 61,700	China Conch Venture Holdings Ltd	260,319	0.11
HKD 46,500	Anhui Conch Cement Co Ltd	313,182	0.13	HKD 3,899,000	China Construction Bank Corp	3,154,234	1.34
CNY 12,000	Anhui Conch Cement Co Ltd	89,833	0.04	CNY 34,800	China Construction Bank Corp	31,069	0.01
CNY 1,900	Anhui Gujing Distillery Co Ltd	40,389	0.02	HKD 24,000	China East Education Holdings Ltd	43,414	0.02
HKD 41,000	ANTA Sports Products Ltd	361,837	0.15	HKD 56,000	China Eastern Airlines Corp Ltd	19,942	0.01
USD 2,500	Autohome Inc-ADR	188,750	0.08	CNY 40,400	China Eastern Airlines Corp Ltd	24,122	0.01
CNY 14,800	AVIC Aircraft Co Ltd	37,148	0.02	HKD 122,800	China Everbright Bank Co Ltd	46,107	0.02
CNY 51,000	Avic Capital Co Ltd	28,575	0.01	CNY 120,500	China Everbright Bank Co Ltd	61,036	0.03
CNY 5,500	AVIC Jonhon Optron Technology Co Ltd	31,913	0.01	HKD 83,200	China Evergrande Group	214,697	0.09
CNY 7,500	AVIC Shenyang Aircraft Co Ltd	34,827	0.01	HKD 36,000	China Feihe Ltd	72,089	0.03
HKD 110,000	AviChina Industry & Technology Co Ltd	49,816	0.02	CNY 8,200	China Fortune Land Development Co Ltd	26,522	0.01
HKD 86,500	BAIC Motor Corp Ltd	37,388	0.02	HKD 158,500	China Galaxy Securities Co Ltd	85,687	0.04
USD 10,900	Baidu Inc-ADR	1,306,801	0.55	CNY 13,700	China Greatwall Technology Group Co Ltd	25,587	0.01
CNY 70,900	Bank of Beijing Co Ltd	49,154	0.02	HKD 444,700	China Huarong Asset Management Co Ltd	44,754	0.02
CNY 25,100	Bank of Chengdu Co Ltd	28,269	0.01				
HKD 3,237,000	Bank of China Ltd	1,198,665	0.51				
CNY 79,100	Bank of China Ltd	38,947	0.02				
HKD 299,600	Bank of Communications Co Ltd	184,775	0.08				
CNY 135,200	Bank of Communications Co Ltd	98,132	0.04				
CNY 29,200	Bank of Hangzhou Co Ltd	36,852	0.02				
CNY 46,100	Bank of Jiangsu Co Ltd	36,983	0.02				
CNY 19,900	Bank of Nanjing Co Ltd	20,638	0.01				



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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)			
China (continued)				China (continued)			
HKD 54,800	China International Capital Corp Ltd	107,614	0.05	HKD 542,000	China Telecom Corp Ltd	151,751	0.06
CNY 5,900	China International Travel Service Corp Ltd	128,581	0.05	HKD 1,788,000	China Tower Corp Ltd	316,054	0.13
CNY 22,600	China Jushi Co Ltd	29,258	0.01	CNY 28,799	China United Network Communications Ltd	19,722	0.01
HKD 47,000	China Lesso Group Holdings Ltd	61,127	0.03	HKD 59,500	China Vanke Co Ltd	188,086	0.08
HKD 299,000	China Life Insurance Co Ltd	601,823	0.26	CNY 29,700	China Vanke Co Ltd	109,845	0.05
CNY 11,600	China Life Insurance Co Ltd	44,659	0.02	CNY 60,613	China Yangtze Power Co Ltd	162,429	0.07
HKD 10,400	China Literature Ltd	70,045	0.03	CNY 24,800	Chongqing Changan Automobile Co Ltd	38,598	0.02
HKD 138,000	China Longyuan Power Group Corp Ltd	77,454	0.03	HKD 92,000	Chongqing Rural Commercial Bank Co Ltd	36,204	0.02
HKD 62,000	China Medical System Holdings Ltd	73,036	0.03	CNY 2,600	Chongqing Zhifei Biological Products Co Ltd	36,842	0.02
HKD 114,000	China Mengniu Dairy Co Ltd	435,381	0.18	HKD 106,470	CIFI Holdings Group Co Ltd	82,973	0.04
HKD 157,186	China Merchants Bank Co Ltd	723,014	0.31	HKD 77,500	CITIC Securities Co Ltd	146,591	0.06
CNY 55,900	China Merchants Bank Co Ltd	266,697	0.11	CNY 29,200	CITIC Securities Co Ltd	99,609	0.04
CNY 11,900	China Merchants Securities Co Ltd	36,957	0.02	HKD 739,000	CNOOC Ltd	821,911	0.35
CNY 24,726	China Merchants Shekou Industrial Zone Holdings Co Ltd	57,514	0.02	CNY 5,900	Contemporary Amperex Technology Co Ltd	145,552	0.06
HKD 236,260	China Minsheng Banking Corp Ltd	162,172	0.07	HKD 72,000	COSCO SHIPPING Energy Transportation Co Ltd	32,143	0.01
CNY 115,822	China Minsheng Banking Corp Ltd	92,916	0.04	HKD 103,000	COSCO SHIPPING Holdings Co Ltd	29,636	0.01
HKD 144,000	China Molybdenum Co Ltd	47,006	0.02	CNY 44,932	COSCO SHIPPING Holdings Co Ltd	22,060	0.01
CNY 47,100	China Molybdenum Co Ltd	24,457	0.01	HKD 325,072	Country Garden Holdings Co Ltd	399,291	0.17
HKD 174,000	China National Building Material Co Ltd	185,215	0.08	HKD 192,450	CRRC Corp Ltd	81,197	0.03
CNY 21,400	China Northern Rare Earth Group High-Tech Co Ltd	28,219	0.01	CNY 48,100	CRRC Corp Ltd	37,907	0.02
HKD 66,000	China Oilfield Services Ltd	59,269	0.03	CNY 9,300	CSC Financial Co Ltd	51,818	0.02
HKD 103,600	China Pacific Insurance Group Co Ltd	276,696	0.12	HKD 240,000	CSPC Pharmaceutical Group Ltd	453,341	0.19
CNY 18,900	China Pacific Insurance Group Co Ltd	72,870	0.03	CNY 58,100	Daqin Railway Co Ltd	57,872	0.02
HKD 1,026,000	China Petroleum & Chemical Corp	427,585	0.18	HKD 114,000	Dongfeng Motor Group Co Ltd	68,102	0.03
CNY 83,091	China Petroleum & Chemical Corp	45,967	0.02	CNY 19,900	Dongxing Securities Co Ltd	30,690	0.01
HKD 85,000	China Railway Construction Corp Ltd	66,790	0.03	CNY 15,696	East Money Information Co Ltd	44,860	0.02
CNY 25,300	China Railway Construction Corp Ltd	29,997	0.01	HKD 33,500	ENN Energy Holdings Ltd	376,907	0.16
HKD 110,000	China Railway Group Ltd	56,487	0.02	CNY 7,983	Eve Energy Co Ltd	54,046	0.02
CNY 36,700	China Railway Group Ltd	26,067	0.01	CNY 19,100	Everbright Securities Co Ltd	43,401	0.02
HKD 63,000	China Railway Signal & Communication Corp Ltd	27,068	0.01	CNY 2,600	Fiberhome Telecommunication Technologies Co Ltd	10,635	0.00
HKD 284,000	China Reinsurance Group Corp	28,948	0.01	CNY 55,975	Focus Media Information Technology Co Ltd	44,113	0.02
HKD 67,000	China Resources Pharmaceutical Group Ltd	38,642	0.02	CNY 7,770	Foshan Haitian Flavouring & Food Co Ltd	136,760	0.06
CNY 7,200	China Resources Sanjiu Medical & Pharmaceutical Co Ltd	29,736	0.01	HKD 106,704	Fosun International Ltd	135,747	0.06
HKD 129,500	China Shenhua Energy Co Ltd	202,510	0.09	CNY 11,200	Founder Securities Co Ltd	11,219	0.01
CNY 16,900	China Shenhua Energy Co Ltd	34,337	0.01	CNY 11,800	Foxconn Industrial Internet Co Ltd	25,294	0.01
CNY 48,900	China Shipbuilding Industry Co Ltd	27,675	0.01	HKD 9,300	Fuyao Glass Industry Group Co Ltd	22,151	0.01
HKD 60,000	China Southern Airlines Co Ltd	26,553	0.01	CNY 19,500	Fuyao Glass Industry Group Co Ltd	57,581	0.02
CNY 44,000	China Southern Airlines Co Ltd	32,186	0.01	CNY 5,000	Ganfeng Lithium Co Ltd	37,897	0.02
CNY 130,600	China State Construction Engineering Corp Ltd	88,141	0.04	CNY 113,200	GD Power Development Co Ltd	29,630	0.01
				USD 2,600	GDS Holdings Ltd-ADR	207,116	0.09
				HKD 212,000	Geely Automobile Holdings Ltd	333,710	0.14

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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)			
China (continued)				China (continued)			
CNY 6,100	Gemdale Corp	11,824	0.01	CNY 32,400	Hubei Biocause Pharmaceutical Co Ltd	23,884	0.01
HKD 42,000	Genscript Biotech Corp	86,379	0.04	CNY 5,070	Hundsun Technologies Inc	77,258	0.03
HKD 61,400	GF Securities Co Ltd	65,754	0.03	CNY 3,000	Iflytek Co Ltd	15,888	0.01
CNY 8,000	GF Securities Co Ltd	15,982	0.01	HKD 2,403,000	Industrial & Commercial Bank of China Ltd	1,457,219	0.62
CNY 1,680	Gigadevice Semiconductor Beijing Inc	56,076	0.02	CNY 157,500	Industrial & Commercial Bank of China Ltd	110,976	0.05
CNY 6,300	Glodon Co Ltd	62,129	0.03	CNY 56,400	Industrial Bank Co Ltd	125,923	0.05
CNY 5,200	GoerTek Inc	21,601	0.01	CNY 35,200	Industrial Securities Co Ltd	34,115	0.01
HKD 401,562	GOME Retail Holdings Ltd	66,837	0.03	CNY 141,900	Inner Mongolia BaoTou Steel Union Co Ltd	21,683	0.01
HKD 140,500	Great Wall Motor Co Ltd	87,739	0.04	CNY 17,800	Inner Mongolia Yili Industrial Group Co Ltd	78,400	0.03
CNY 9,200	Gree Electric Appliances Inc of Zhuhai	73,636	0.03	USD 54,900	Inner Mongolia Yitai Coal Co Ltd	35,575	0.02
CNY 23,700	Greenland Holding Corp Ltd	20,723	0.01	HKD 37,500	Innovent Biologics Inc	278,210	0.12
USD 3,100	GSX Techedu Inc	185,969	0.08	CNY 1,052	Inspur Electronic Information Industry Co Ltd	5,832	0.00
CNY 7,100	Guangdong Haid Group Co Ltd	47,807	0.02	USD 34,200	JD.com Inc-ADR	2,058,156	0.87
CNY 23,900	Guangdong HEC Technology Holding Co Ltd	23,367	0.01	HKD 50,000	Jiangsu Expressway Co Ltd	58,577	0.03
HKD 124,800	Guangzhou Automobile Group Co Ltd	90,012	0.04	CNY 4,700	Jiangsu Hengli Hydraulic Co Ltd	53,332	0.02
CNY 6,400	Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd	29,275	0.01	CNY 14,832	Jiangsu Hengrui Medicine Co Ltd	193,696	0.08
HKD 38,800	Guangzhou R&F Properties Co Ltd	45,156	0.02	CNY 4,500	Jiangsu Yanghe Brewery Joint-Stock Co Ltd	66,942	0.03
CNY 7,300	Guosen Securities Co Ltd	11,671	0.01	HKD 48,000	Jiangxi Copper Co Ltd	48,369	0.02
CNY 14,800	Guotai Junan Securities Co Ltd	36,143	0.02	CNY 16,000	Jiangxi Copper Co Ltd	30,471	0.01
HKD 34,600	Guotai Junan Securities Co Ltd	47,857	0.02	CNY 32,400	Jinke Properties Group Co Ltd	37,407	0.02
HKD 32,000	Haidilao International Holding Ltd	135,011	0.06	CNY 4,500	Jonjee Hi-Tech Industrial And Commercial Holding Co Ltd	37,266	0.02
CNY 15,100	Haier Smart Home Co Ltd	37,815	0.02	USD 2,500	JOYY Inc-ADR	221,375	0.09
HKD 130,800	Haitong Securities Co Ltd	105,646	0.04	HKD 86,000	Kaisa Group Holdings Ltd	32,401	0.01
CNY 16,100	Haitong Securities Co Ltd	28,657	0.01	HKD 103,000	Kingdee International Software Group Co Ltd	239,478	0.10
CNY 26,000	Hangzhou Hikvision Digital Technology Co Ltd	111,648	0.05	HKD 37,000	Kingsoft Corp Ltd	172,100	0.07
CNY 3,400	Hangzhou Tigermed Consulting Co Ltd	49,010	0.02	HKD 9,500	Koolearn Technology Holding Ltd	38,120	0.02
HKD 22,000	Hansoh Pharmaceutical Group Co Ltd	103,607	0.04	CNY 3,000	Kweichow Moutai Co Ltd	620,939	0.26
CNY 10,500	Henan Shuanghui Investment & Development Co Ltd	68,472	0.03	HKD 61,000	KWG Group Holding Ltd	102,474	0.04
HKD 30,000	Hengan International Group Co Ltd	234,954	0.10	HKD 292,000	Lenovo Group Ltd	161,627	0.07
CNY 8,800	Hengli Petrochemical Co Ltd	17,431	0.01	CNY 6,300	Lepu Medical Technology Beijing Co Ltd	32,553	0.01
CNY 13,600	Hengtong Optic-electric Co Ltd	31,577	0.01	CNY 19,800	Lingyi iTech Guangdong Co	29,779	0.01
CNY 21,086	Hengyi Petrochemical Co Ltd	27,239	0.01	HKD 62,000	Logan Property Holdings Co Ltd	109,754	0.05
CNY 2,200	Hithink RoyalFlush Information Network Co Ltd	41,424	0.02	HKD 71,000	Longfor Group Holdings Ltd	337,574	0.14
CNY 8,500	Huadong Medicine Co Ltd	30,427	0.01	CNY 9,953	LONGi Green Energy Technology Co Ltd	57,357	0.02
CNY 8,320	Hualan Biological Engineering Inc	58,988	0.03	CNY 19,265	Luxshare Precision Industry Co Ltd	139,968	0.06
HKD 112,000	Huaneng Power International Inc	42,052	0.02	HKD 62,500	Luye Pharma Group Ltd	38,224	0.02
CNY 36,000	Huaneng Power International Inc	21,495	0.01	CNY 3,300	Luzhou Laojiao Co Ltd	42,545	0.02
HKD 74,600	Huatai Securities Co Ltd	118,776	0.05	CNY 6,500	Mango Excellent Media Co Ltd	59,962	0.03
CNY 13,200	Huatai Securities Co Ltd	35,112	0.02	CNY 14,100	Meinian Onehealth Healthcare Holdings Co Ltd	28,748	0.01
CNY 12,500	Huayu Automotive Systems Co Ltd	36,769	0.02	HKD 144,500	Meituan Dianping	3,204,917	1.36
USD 5,400	Huazhu Group Ltd-ADR	189,270	0.08	CNY 92,300	Metallurgical Corp of China Ltd	32,779	0.01
				CNY 11,050	Muyuan Foodstuff Co Ltd	128,202	0.05

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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)			
China (continued)				China (continued)			
CNY 12,700	NARI Technology Co Ltd	36,387	0.02	USD 40,632	Shanghai Lujiazui Finance & Trade Zone Development Co Ltd	31,490	0.01
CNY 1,900	NAURA Technology Group Co Ltd	45,945	0.02	CNY 4,600	Shanghai M&G Stationery Inc	35,536	0.02
USD 3,300	NetEase Inc-ADR	1,416,954	0.60	HKD 34,500	Shanghai Pharmaceuticals Holding Co Ltd	57,957	0.02
HKD 36,200	New China Life Insurance Co Ltd	121,205	0.05	CNY 16,400	Shanghai Pharmaceuticals Holding Co Ltd	42,649	0.02
CNY 4,800	New China Life Insurance Co Ltd	30,072	0.01	CNY 80,690	Shanghai Pudong Development Bank Co Ltd	120,788	0.05
CNY 15,500	New Hope Liuhe Co Ltd	65,353	0.03	CNY 27,191	Shanghai Yuyuan Tourist Mart Group Co Ltd	34,086	0.01
USD 5,900	New Oriental Education & Technology Group Inc-ADR	768,357	0.33	CNY 1,200	Shanxi Xinghuacun Fen Wine Factory Co Ltd	24,619	0.01
CNY 59,200	Ningbo Zhoushan Port Co Ltd	29,903	0.01	CNY 9,500	Shengyi Technology Co Ltd	39,343	0.02
USD 30,200	NIO Inc-ADR	233,144	0.10	CNY 1,820	Shennan Circuits Co Ltd	43,138	0.02
USD 1,500	Noah Holdings Ltd-ADR	38,205	0.02	CNY 75,800	Shenwan Hongyuan Group Co Ltd	54,160	0.02
CNY 13,100	OFILM Group Co Ltd	34,086	0.01	HKD 30,000	Shenzhen Expressway Co Ltd	30,347	0.01
CNY 8,100	Orient Securities Co Ltd	10,876	0.00	CNY 1,300	Shenzhen Goodix Technology Co Ltd	40,999	0.02
HKD 374,000	People's Insurance Co Group of China Ltd	109,057	0.05	CNY 7,713	Shenzhen Inovance Technology Co Ltd	41,458	0.02
CNY 6,200	Perfect World Co Ltd/China	50,563	0.02	CNY 2,313	Shenzhen Kangtai Biological Products Co Ltd	53,069	0.02
HKD 906,000	PetroChina Co Ltd	300,424	0.13	CNY 2,500	Shenzhen Mindray Bio-Medical Electronics Co Ltd	108,132	0.05
HKD 294,310	PICC Property & Casualty Co Ltd	242,649	0.10	CNY 27,200	Shenzhen Overseas Chinese Town Co Ltd	23,322	0.01
USD 10,400	Pinduoduo Inc-ADR	892,736	0.38	HKD 29,900	Shenzhou International Group Holdings Ltd	360,322	0.15
CNY 49,700	Ping An Bank Co Ltd	90,009	0.04	CNY 24,500	Sichuan Chuantou Energy Co Ltd	32,134	0.01
HKD 14,300	Ping An Healthcare and Technology Co Ltd	217,532	0.09	CNY 8,700	Sichuan Kelun Pharmaceutical Co Ltd	25,850	0.01
HKD 237,500	Ping An Insurance Group Co of China Ltd	2,374,862	1.01	TWD 3,000	Silergy Corp	195,224	0.08
CNY 30,300	Ping An Insurance Group Co of China Ltd	306,097	0.13	USD 2,900	SINA Corp	104,139	0.04
CNY 34,800	Poly Developments and Holdings Group Co Ltd	72,773	0.03	HKD 151,014	Sino-Ocean Group Holding Ltd	36,241	0.02
HKD 4,600	Poly Property Development Co Ltd	46,294	0.02	HKD 56,500	Sinopec Engineering Group Co Ltd	24,057	0.01
HKD 403,000	Postal Savings Bank of China Co Ltd	231,387	0.10	HKD 187,000	Sinopec Shanghai Petrochemical Co Ltd	44,877	0.02
CNY 24,700	RiseSun Real Estate Development Co Ltd	28,307	0.01	HKD 54,000	Sinopharm Group Co Ltd	138,232	0.06
CNY 24,400	SAIC Motor Corp Ltd	58,655	0.03	HKD 91,500	SOHO China Ltd	32,112	0.01
CNY 13,000	Sanan Optoelectronics Co Ltd	45,983	0.02	CNY 13,680	Songcheng Performance Development Co Ltd	33,485	0.01
CNY 600	Sangfor Technologies Inc	17,484	0.01	CNY 5,100	Spring Airlines Co Ltd	25,429	0.01
CNY 28,400	Sany Heavy Industry Co Ltd	75,382	0.03	HKD 99,300	Sunac China Holdings Ltd	415,755	0.18
CNY 17,900	SDIC Capital Co Ltd	32,240	0.01	CNY 17,200	Suning.com Co Ltd	21,343	0.01
CNY 25,200	SDIC Power Holdings Co Ltd	28,025	0.01	HKD 30,300	Sunny Optical Technology Group Co Ltd	484,772	0.21
HKD 80,000	Seazen Group Ltd	69,467	0.03	CNY 9,900	TCL Corp	8,684	0.00
CNY 6,500	Seazen Holdings Co Ltd	28,730	0.01	HKD 232,300	Tencent Holdings Ltd	14,944,265	6.33
HKD 145,900	Semiconductor Manufacturing International Corp	508,267	0.22	USD 14,800	Tencent Music Entertainment Group-ADR	199,208	0.08
CNY 6,100	SF Holdings Co Ltd	47,210	0.02	CNY 16,000	Tianjin Zhonghuan Semiconductor Co Ltd	50,845	0.02
CNY 20,600	Shaanxi Coal Industry Co Ltd	21,015	0.01	HKD 86,000	Tingyi Cayman Islands Holding Corp	133,375	0.06
CNY 10,300	Shandong Gold Mining Co Ltd	53,367	0.02	HKD 21,200	Tongcheng-Elong Holdings Ltd	38,185	0.02
HKD 92,000	Shandong Weigao Group Medical Polymer Co Ltd	204,644	0.09				
HKD 106,000	Shanghai Electric Group Co Ltd	30,089	0.01				
CNY 49,100	Shanghai Electric Group Co Ltd	35,013	0.02				
HKD 24,000	Shanghai Fosun Pharmaceutical Group Co Ltd	80,202	0.03				
CNY 8,200	Shanghai Fosun Pharmaceutical Group Co Ltd	39,273	0.02				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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)			
China (continued)				China (continued)			
CNY 7,400	Tongwei Co Ltd	18,197	0.01	HKD 25,500	Zhongsheng Group Holdings Ltd	141,147	0.06
HKD 52,000	Topsports International Holdings Ltd	66,422	0.03	HKD 23,600	Zhuzhou CRRC Times Electric Co Ltd	59,986	0.03
HKD 39,000	Travelsky Technology Ltd	68,636	0.03	HKD 259,000	Zijin Mining Group Co Ltd	120,637	0.05
USD 19,400	Trip.com Group Ltd-ADR	502,848	0.21	CNY 48,800	Zijin Mining Group Co Ltd	30,380	0.01
HKD 14,000	Tsingtao Brewery Co Ltd	103,865	0.04	HKD 60,000	Zoomlion Heavy Industry Science and Technology Co Ltd	46,217	0.02
CNY 5,200	Tsingtao Brewery Co Ltd	56,284	0.02	HKD 34,032	ZTE Corp	104,066	0.04
HKD 64,000	Uni-President China Holdings Ltd	63,749	0.03	CNY 8,300	ZTE Corp	47,127	0.02
CNY 7,600	Unisplendour Corp Ltd	46,217	0.02	USD 15,200	ZTO Express Cayman Inc-ADR	557,992	0.24
CNY 6,800	Walvax Biotechnology Co Ltd	50,376	0.02	<b>Total China</b>		<b>84,039,865</b>	<b>35.59</b>
CNY 14,900	Wanda Film Holdings Co Ltd	32,192	0.01	<b>Colombia</b>			
CNY 6,200	Wanhua Chemical Group Co Ltd	43,852	0.02	COP 9,744	Bancolombia SA	62,540	0.03
HKD 211,000	Want Want China Holdings Ltd	159,262	0.07	COP 18,050	Bancolombia SA-Preferred Stock	119,230	0.05
HKD 88,000	Weichai Power Co Ltd	163,954	0.07	COP 203,562	Ecopetrol SA	112,961	0.05
CNY 16,700	Weichai Power Co Ltd	32,418	0.01	COP 10,592	Grupo de Inversiones Suramericana SA	52,800	0.02
CNY 19,200	Wens Foodstuffs Group Co Ltd	59,221	0.03	COP 19,157	Interconexion Electrica SA ESP	96,316	0.04
CNY 4,300	Western Securities Co Ltd	4,964	0.00	<b>Total Colombia</b>		<b>443,847</b>	<b>0.19</b>
CNY 2,000	Will Semiconductor Ltd	57,147	0.02	<b>Czech Republic</b>			
CNY 2,400	Wingtech Technology Co Ltd	42,769	0.02	CZK 7,289	CEZ AS	155,482	0.07
CNY 9,200	Wuhu Sanqi Interactive Entertainment Network Technology Group Co Ltd	60,919	0.03	CZK 3,433	Komerčni banka A/S	79,742	0.03
CNY 10,700	Wuliangye Yibin Co Ltd	259,062	0.11	CZK 23,079	Moneta Money Bank AS	52,052	0.02
HKD 9,772	WuXi AppTec Co Ltd	126,966	0.05	<b>Total Czech Republic</b>		<b>287,276</b>	<b>0.12</b>
CNY 5,880	WuXi AppTec Co Ltd	80,366	0.03	<b>Egypt</b>			
HKD 37,000	Wuxi Biologics Cayman Inc	676,941	0.29	EGP 56,495	Commercial International Bank Egypt SAE	225,910	0.10
HKD 431,400	Xiaomi Corp	714,691	0.30	EGP 51,770	Eastern Co SAE	40,897	0.02
HKD 34,034	Xinjiang Goldwind Science & Technology Co Ltd	29,158	0.01	EGP 30,104	ElSewedy Electric Co	12,366	0.00
CNY 17,500	Xinjiang Goldwind Science & Technology Co Ltd	24,686	0.01	<b>Total Egypt</b>		<b>279,173</b>	<b>0.12</b>
HKD 159,776	Xinyi Solar Holdings Ltd	151,315	0.06	<b>Greece</b>			
HKD 72,000	Yanzhou Coal Mining Co Ltd	53,788	0.02	EUR 1,608	FF Group*	867	0.00
CNY 22,900	Yanzhou Coal Mining Co Ltd	28,383	0.01	EUR 9,623	Hellenic Telecommunications Organization SA	129,805	0.05
CNY 23,800	Yonghui Superstores Co Ltd	31,586	0.01	EUR 4,916	JUMBO SA	88,343	0.04
CNY 12,520	Yonyou Network Technology Co Ltd	78,120	0.03	EUR 2,685	Motor Oil Hellas Corinth Refineries SA	37,183	0.02
CNY 9,880	Yunda Holdings Co Ltd	34,179	0.01	EUR 7,677	OPAP SA	72,816	0.03
CNY 4,400	Yunnan Baiyao Group Co Ltd	58,401	0.02	<b>Total Greece</b>		<b>329,014</b>	<b>0.14</b>
HKD 77,094	Yuzhou Properties Co Ltd	33,323	0.01	<b>Hong Kong</b>			
USD 2,500	Zai Lab Ltd	205,325	0.09	HKD 136,508	Alibaba Health Information Technology Ltd	398,052	0.17
CNY 1,800	Zhangzhou Pientzehuang Pharmaceutical Co Ltd	43,359	0.02	HKD 592,600	Alibaba Pictures Group Ltd	78,754	0.03
HKD 42,500	Zhaojin Mining Industry Co Ltd	49,626	0.02	HKD 21,500	Beijing Enterprises Holdings Ltd	71,847	0.03
CNY 9,100	Zhejiang Chint Electrics Co Ltd	33,927	0.01	HKD 162,000	Beijing Enterprises Water Group Ltd	63,124	0.03
HKD 50,000	Zhejiang Expressway Co Ltd	35,353	0.02	HKD 128,000	Brilliance China Automotive Holdings Ltd	114,615	0.05
CNY 9,800	Zhejiang NHU Co Ltd	40,349	0.02	HKD 30,000	China Education Group Holdings Ltd	48,229	0.02
CNY 17,810	Zhejiang Sanhua Intelligent Controls Co Ltd	55,186	0.02	HKD 173,296	China Everbright International Ltd	91,450	0.04
CNY 2,800	Zhejiang Supor Co Ltd	28,128	0.01	HKD 34,000	China Everbright Ltd	49,220	0.02
HKD 66,000	Zhenro Properties Group Ltd	41,301	0.02				
HKD 9,300	ZhongAn Online P&C Insurance Co Ltd	46,017	0.02				
CNY 26,300	Zhongjin Gold Corp Ltd	34,011	0.01				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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)			
Hong Kong (continued)				Hungary			
HKD 107,400	China Gas Holdings Ltd	331,189	0.14	HUF 18,434	MOL Hungarian Oil & Gas PLC	108,533	0.05
HKD 234,000	China Jinmao Holdings Group Ltd	164,545	0.07	HUF 9,255	OTP Bank Nyrt	323,186	0.14
HKD 58,185	China Merchants Port Holdings Co Ltd	68,767	0.03	HUF 6,313	Richter Gedeon Nyrt	130,430	0.05
HKD 245,500	China Mobile Ltd	1,656,633	0.70	<b>Total Hungary</b>			
HKD 158,000	China Overseas Land & Investment Ltd	478,050	0.20	<b>562,149 0.24</b>			
HKD 55,000	China Overseas Property Holdings Ltd	58,190	0.03	India			
HKD 183,000	China Power International Development Ltd	33,528	0.02	INR 20,834	Adani Ports & Special Economic Zone Ltd	94,893	0.04
HKD 62,257	China Resources Beer Holdings Co Ltd	347,012	0.15	INR 25,278	Ambuja Cements Ltd	64,816	0.03
HKD 106,000	China Resources Cement Holdings Ltd	129,791	0.06	INR 12,518	Asian Paints Ltd	279,768	0.12
HKD 40,000	China Resources Gas Group Ltd	194,827	0.08	INR 11,908	Aurobindo Pharma Ltd	121,708	0.05
HKD 129,111	China Resources Land Ltd	488,927	0.21	INR 4,535	Avenue Supermarts Ltd	139,176	0.06
HKD 86,211	China Resources Power Holdings Co Ltd	101,334	0.04	INR 83,618	Axis Bank Ltd	450,352	0.19
HKD 94,000	China State Construction International Holdings Ltd	54,820	0.02	INR 3,891	Bajaj Auto Ltd	145,637	0.06
HKD 73,098	China Taiping Insurance Holdings Co Ltd	117,139	0.05	INR 7,407	Bajaj Finance Ltd	277,724	0.12
HKD 96,000	China Traditional Chinese Medicine Holdings Co Ltd	46,325	0.02	INR 1,547	Bajaj Finserv Ltd	119,762	0.05
HKD 178,000	China Unicom Hong Kong Ltd	96,229	0.04	INR 16,586	Bandhan Bank Ltd	70,141	0.03
HKD 241,000	CITIC Ltd	226,371	0.10	INR 10,075	Berger Paints India Ltd	65,905	0.03
HKD 71,706	COSCO SHIPPING Ports Ltd	38,488	0.02	INR 9,262	Bharat Forge Ltd	39,174	0.02
HKD 95,000	Far East Horizon Ltd	80,653	0.04	INR 25,797	Bharat Petroleum Corp Ltd	127,783	0.05
HKD 116,000	Guangdong Investment Ltd	199,059	0.09	INR 102,678	Bharti Airtel Ltd	761,343	0.32
HKD 57,000	Haier Electronics Group Co Ltd	172,461	0.07	INR 15,664	Bharti Infratel Ltd	45,952	0.02
HKD 15,000	Hua Hong Semiconductor Ltd	52,062	0.02	INR 11,957	Biocon Ltd	61,777	0.03
HKD 30,000	Kingboard Holdings Ltd	77,802	0.03	INR 320	Bosch Ltd	48,392	0.02
HKD 50,000	Kingboard Laminates Holdings Ltd	50,255	0.02	INR 2,438	Britannia Industries Ltd	116,366	0.05
HKD 146,000	Kunlun Energy Co Ltd	94,565	0.04	INR 14,967	Cipla Ltd	126,916	0.05
HKD 83,000	Nine Dragons Paper Holdings Ltd	75,071	0.03	INR 52,974	Coal India Ltd	93,209	0.04
HKD 21,000	Shanghai Industrial Holdings Ltd	32,298	0.01	INR 2,841	Colgate-Palmolive India Ltd	52,930	0.02
HKD 42,900	Shenzhen International Holdings Ltd	68,304	0.03	INR 9,396	Container Corp Of India Ltd	52,005	0.02
HKD 165,684	Shenzhen Investment Ltd	52,375	0.02	INR 19,331	Dabur India Ltd	119,296	0.05
HKD 50,000	Shimao Group Holdings Ltd	211,601	0.09	INR 3,220	Divi's Laboratories Ltd	97,188	0.04
HKD 292,000	Sino Biopharmaceutical Ltd	550,058	0.23	INR 26,288	DLF Ltd	51,546	0.02
HKD 31,000	Sinotruk Hong Kong Ltd	80,195	0.03	INR 4,454	Dr Reddy's Laboratories Ltd	232,714	0.10
HKD 76,000	SSY Group Ltd	51,873	0.02	INR 604	Eicher Motors Ltd	146,667	0.06
HKD 102,500	Sun Art Retail Group Ltd	175,100	0.07	INR 71,293	GAIL India Ltd	96,453	0.04
HKD 15,000	Vinda International Holdings Ltd	53,610	0.02	INR 16,158	Godrej Consumer Products Ltd	147,833	0.06
HKD 50,000	Wharf Holdings Ltd	101,672	0.04	INR 13,365	Grasim Industries Ltd	109,694	0.05
HKD 292,000	Yuexiu Property Co Ltd	51,992	0.02	INR 11,291	Havells India Ltd	86,660	0.04
<b>Total Hong Kong</b>				<b>7,778,462 3.29</b>			
				INR 45,144 HCL Technologies Ltd			
				INR 1,915 HDFC Asset Management Co Ltd			
				INR 22,141 Hdfc Life Insurance Co Ltd			
				INR 4,088 Hero MotoCorp Ltd			
				INR 52,737 Hindalco Industries Ltd			
				INR 27,849 Hindustan Petroleum Corp Ltd			
				INR 33,682 Hindustan Unilever Ltd			
				INR 66,682 Housing Development Finance Corp Ltd			
				INR 191,497 ICICI Bank Ltd			
				INR 7,950 Icici Lombard General Insura			
				INR 12,414 ICICI Prudential Life Insurance Co Ltd			
				INR 85,036 Indian Oil Corp Ltd			
				INR 8,719 Indraprastha Gas Ltd			
				INR 2,764 Info Edge India Ltd			

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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)			
India (continued)				Indonesia (continued)			
INR 136,496	Infosys Ltd	1,330,454	0.56	IDR 2,163,900	Bank Rakyat Indonesia Persero Tbk PT	458,986	0.19
INR 4,167	InterGlobe Aviation Ltd	54,574	0.02	IDR 941,400	Barito Pacific Tbk PT	76,446	0.03
INR 143,573	ITC Ltd	370,134	0.16	IDR 333,300	Charoen Pokphand Indonesia Tbk PT	130,077	0.06
INR 38,210	JSW Steel Ltd	95,824	0.04	IDR 20,700	Gudang Garam Tbk PT	68,360	0.03
INR 2,943	Jubilant Foodworks Ltd	67,325	0.03	IDR 388,900	Hanjaya Mandala Sampoerna Tbk PT	44,784	0.02
INR 19,384	Larsen & Toubro Ltd	242,262	0.10	IDR 96,100	Indah Kiat Pulp & Paper Corp Tbk PT	40,196	0.02
INR 14,154	LIC Housing Finance Ltd	49,686	0.02	IDR 77,200	Indocement Tunggal Prakarsa Tbk PT	63,771	0.03
INR 9,613	Lupin Ltd	116,089	0.05	IDR 105,300	Indofood CBP Sukses Makmur Tbk PT	68,922	0.03
INR 30,686	Mahindra & Mahindra Ltd	207,557	0.09	IDR 182,200	Indofood Sukses Makmur Tbk PT	83,224	0.04
INR 20,405	Marico Ltd	95,101	0.04	IDR 892,100	Kalbe Farma Tbk PT	91,177	0.04
INR 4,574	Maruti Suzuki India Ltd	353,683	0.15	IDR 545,500	Perusahaan Gas Negara Tbk PT	43,342	0.02
INR 37,839	Motherson Sumi Systems Ltd	47,434	0.02	IDR 133,900	Semen Indonesia Persero Tbk PT	90,220	0.04
INR 933	Nestle India Ltd	212,225	0.09	IDR 2,003,100	Telekomunikasi Indonesia Persero Tbk PT	427,683	0.18
INR 94,261	NTPC Ltd	119,599	0.05	IDR 315,100	Unilever Indonesia Tbk PT	174,259	0.07
INR 86,176	Oil & Natural Gas Corp Ltd	92,849	0.04	IDR 70,169	United Tractors Tbk PT	81,295	0.03
INR 181	Page Industries Ltd	47,740	0.02	IDR 161,700	XL Axiata Tbk PT	31,355	0.01
INR 21,219	Petronet LNG Ltd	72,520	0.03		<b>Total Indonesia</b>	<b>3,461,449</b>	<b>1.47</b>
INR 5,042	Pidilite Industries Ltd	91,626	0.04		<b>Jersey</b>		
INR 4,020	Piramal Enterprises Ltd	72,612	0.03	GBP 7,785	Polymetal International PLC	155,397	0.07
INR 75,405	Power Grid Corp of India Ltd	174,621	0.07		<b>Total Jersey</b>	<b>155,397</b>	<b>0.07</b>
INR 31,218	REC Ltd	44,695	0.02		<b>Korea</b>		
INR 113,973	Reliance Industries Ltd	2,572,341	1.09	KRW 1,441	Amorepacific Corp	200,663	0.08
INR 15,208	SBI Life Insurance Co Ltd	162,435	0.07	KRW 1,243	AMOREPACIFIC Group	53,322	0.02
INR 378	Shree Cement Ltd	115,402	0.05	KRW 276	BGF retail Co Ltd	31,894	0.01
INR 3,347	Shriram Transport Finance Co Ltd	30,569	0.01	KRW 11,098	BNK Financial Group Inc	46,132	0.02
INR 3,079	Siemens Ltd	44,721	0.02	KRW 2,757	Celltrion Healthcare Co Ltd	248,459	0.11
INR 75,223	State Bank of India	177,786	0.08	KRW 3,869	Celltrion Inc	984,257	0.42
INR 33,167	Sun Pharmaceutical Industries Ltd	207,756	0.09	KRW 653	Celltrion Pharm Inc	68,891	0.03
INR 35,800	Tata Consultancy Services Ltd	987,249	0.42	KRW 3,117	Cheil Worldwide Inc	42,498	0.02
INR 8,991	Tata Consumer Products Ltd	46,138	0.02	KRW 366	CJ CheilJedang Corp	99,194	0.04
INR 71,722	Tata Motors Ltd	93,329	0.04	KRW 592	CJ Corp	42,474	0.02
INR 14,534	Tata Steel Ltd	62,888	0.03	KRW 471	CJ ENM Co Ltd	43,190	0.02
INR 20,509	Tech Mahindra Ltd	147,603	0.06	KRW 198	CJ Logistics Corp	25,926	0.01
INR 12,032	Titan Co Ltd	151,365	0.06	KRW 1,239	Daelim Industrial Co Ltd	84,773	0.04
INR 2,108	Torrent Pharmaceuticals Ltd	66,227	0.03	KRW 5,879	Daewoo Engineering & Construction Co Ltd	16,764	0.01
INR 4,341	UltraTech Cement Ltd	223,855	0.10	KRW 1,277	Daewoo Shipbuilding & Marine Engineering Co Ltd	28,718	0.01
INR 13,127	United Spirits Ltd	102,977	0.04	KRW 2,238	DB Insurance Co Ltd	79,726	0.03
INR 20,135	UPL Ltd	113,390	0.05	KRW 2,431	Doosan Bobcat Inc	53,153	0.02
INR 83,941	Vedanta Ltd	118,290	0.05	KRW 782	Douzone Bizon Co Ltd	66,313	0.03
INR 44,443	Wipro Ltd	129,290	0.05	KRW 944	E-MART Inc	82,797	0.03
INR 39,993	Zee Entertainment Enterprises Ltd	90,629	0.04	KRW 2,221	Fila Korea Ltd	64,810	0.03
				KRW 2,840	GS Engineering & Construction Corp	57,964	0.02
				KRW 2,308	GS Holdings Corp	69,556	0.03
				KRW 947	GS Retail Co Ltd	28,697	0.01
<b>Total India</b>		<b>18,788,688</b>	<b>7.96</b>				
<b>Indonesia</b>							
IDR 281,000	Ace Hardware Indonesia Tbk PT	29,703	0.01				
IDR 536,300	Adaro Energy Tbk PT	37,355	0.02				
IDR 782,700	Astra International Tbk PT	263,000	0.11				
IDR 391,800	Bank Central Asia Tbk PT	780,995	0.33				
IDR 772,100	Bank Mandiri Persero Tbk PT	267,546	0.11				
IDR 339,200	Bank Negara Indonesia Persero Tbk PT	108,753	0.05				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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)			
Korea (continued)				Korea (continued)			
KRW 12,639	Hana Financial Group Inc	283,704	0.12	KRW 13,681	Meritz Securities Co Ltd	34,463	0.01
KRW 3,327	Hankook Tire Co Ltd	68,180	0.03	KRW 6,942	Mirae Asset Daewoo Co Ltd	38,495	0.02
KRW 282	Hanmi Pharm Co Ltd	57,087	0.02	KRW 4,995	NAVER Corp	1,108,754	0.47
KRW 5,371	Hanon Systems	40,455	0.02	KRW 674	NCSOFT Corp	499,259	0.21
KRW 4,770	Hanwha Chemical Corp	76,337	0.03	KRW 575	Netmarble Corp	48,042	0.02
KRW 1,363	Hanwha Corp	25,099	0.01	KRW 5,359	NH Investment & Securities Co Ltd	36,845	0.02
KRW 982	Helixmith Co Ltd	49,882	0.02	KRW 931	Orion Corp	103,715	0.04
KRW 1,551	HLB Inc	119,402	0.05	KRW 39	Ottogi Corp	18,060	0.01
KRW 1,418	Hotel Shilla Co Ltd	83,700	0.04	KRW 9,627	Pan Ocean Co Ltd	30,573	0.01
KRW 249	Hyundai Department Store Co Ltd	11,655	0.00	KRW 280	Pearl Abyss Corp	50,746	0.02
KRW 3,252	Hyundai Engineering & Construction Co Ltd	89,353	0.04	KRW 2,722	POSCO	393,755	0.17
KRW 795	Hyundai Glovis Co Ltd	67,084	0.03	KRW 1,006	POSCO Chemical Co Ltd	62,810	0.03
KRW 441	Hyundai Heavy Industries Holdings Co Ltd	90,191	0.04	KRW 2,448	Posco International Corp	28,391	0.01
KRW 2,826	Hyundai Marine & Fire Insurance Co Ltd	53,802	0.02	KRW 772	S-1 Corp	55,067	0.02
KRW 2,444	Hyundai Mobis Co Ltd	390,113	0.16	KRW 667	Samsung Biologics Co Ltd	429,750	0.18
KRW 5,989	Hyundai Motor Co	486,449	0.21	KRW 3,213	Samsung C&T Corp	309,854	0.13
KRW 1,648	Hyundai Motor Co-Preferred Stock	77,958	0.03	KRW 1,083	Samsung Card Co Ltd	24,625	0.01
KRW 1,342	Hyundai Motor Co-Preferred Stock	61,474	0.03	KRW 2,252	Samsung Electro-Mechanics Co Ltd	241,516	0.10
KRW 3,616	Hyundai Steel Co	61,627	0.03	KRW 193,046	Samsung Electronics Co Ltd	8,473,898	3.59
KRW 11,381	Industrial Bank of Korea	76,451	0.03	KRW 33,287	Samsung Electronics Co Ltd-Preferred Stock	1,286,815	0.54
KRW 2,096	Kakao Corp	466,126	0.20	KRW 6,768	Samsung Engineering Co Ltd	68,926	0.03
KRW 4,965	Kangwon Land Inc	88,745	0.04	KRW 1,303	Samsung Fire & Marine Insurance Co Ltd	190,654	0.08
KRW 16,108	KB Financial Group Inc	454,642	0.19	KRW 19,917	Samsung Heavy Industries Co Ltd	98,521	0.04
KRW 10,906	Kia Motors Corp	290,591	0.12	KRW 2,456	Samsung Life Insurance Co Ltd	91,269	0.04
KRW 1,218	KMW Co Ltd	64,806	0.03	KRW 2,162	Samsung SDI Co Ltd	653,354	0.28
KRW 3,225	Korea Aerospace Industries Ltd	63,677	0.03	KRW 1,397	Samsung SDS Co Ltd	195,697	0.08
KRW 10,648	Korea Electric Power Corp	172,620	0.07	KRW 2,839	Samsung Securities Co Ltd	62,192	0.03
KRW 1,425	Korea Gas Corp	31,039	0.01	KRW 18,582	Shinhan Financial Group Co Ltd	444,139	0.19
KRW 1,813	Korea Investment Holdings Co Ltd	67,073	0.03	KRW 335	Shinsegae Inc	61,410	0.03
KRW 1,306	Korea Shipbuilding & Offshore Engineering Co Ltd	94,895	0.04	KRW 1,452	SK Holdings Co Ltd	351,276	0.15
KRW 356	Korea Zinc Co Ltd	99,148	0.04	KRW 22,137	SK Hynix Inc	1,566,163	0.66
KRW 1,764	Korean Air Lines Co Ltd	25,444	0.01	KRW 2,227	SK Innovation Co Ltd	242,538	0.10
KRW 1,167	Korean Air Lines Co Ltd	1,674	0.00	KRW 748	SK Telecom Co Ltd	131,212	0.06
KRW 4,175	KT&G Corp	271,426	0.11	KRW 1,903	S-Oil Corp	100,462	0.04
KRW 607	Kumho Petrochemical Co Ltd	37,595	0.02	KRW 2,215	Woongjin Coway Co Ltd	132,953	0.06
KRW 1,859	LG Chem Ltd	758,066	0.32	KRW 21,298	Woori Financial Group Inc	155,992	0.07
KRW 358	LG Chem Ltd-Preferred Stock	74,407	0.03	KRW 2,120	Yuhan Corp	89,182	0.04
KRW 3,962	LG Corp	234,522	0.10	<b>Total Korea</b>		<b>27,166,353</b>	<b>11.50</b>
KRW 10,504	LG Display Co Ltd	99,115	0.04	<b>Luxembourg</b>			
KRW 4,443	LG Electronics Inc	233,444	0.10	ZAR 6,637	Reinet Investments SCA	116,341	0.05
KRW 397	LG Household & Health Care Ltd	444,247	0.19	<b>Total Luxembourg</b>		<b>116,341</b>	<b>0.05</b>
KRW 79	LG Household & Health Care Ltd-Preferred Stock	47,616	0.02	<b>Malaysia</b>			
KRW 651	LG Innotek Co Ltd	94,442	0.04	MYR 76,200	AMMB Holdings Bhd	55,305	0.02
KRW 8,270	LG Uplus Corp	83,879	0.04	MYR 116,586	Axiata Group Bhd	96,588	0.04
KRW 774	Lotte Chemical Corp	107,460	0.05	MYR 6,400	Carlsberg Brewery Malaysia Bhd	37,011	0.02
KRW 969	Lotte Corp	25,457	0.01	MYR 203,744	CIMB Group Holdings Bhd	169,272	0.07
KRW 494	Lotte Shopping Co Ltd	32,650	0.01	MYR 165,600	Dialog Group Bhd	139,514	0.06
				MYR 121,600	DiGi.Com Bhd	122,309	0.05
				MYR 6,000	Fraser & Neave Holdings Bhd	45,480	0.02

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net 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 - 98.96% <i>(continued)</i>				Common and Preferred Stocks - 98.96% <i>(continued)</i>			
Malaysia <i>(continued)</i>				Mexico <i>(continued)</i>			
MYR 79,300	Gamuda Bhd	67,363	0.03	MXN 104,900	Grupo Financiero Inbursa SAB de CV	72,409	0.03
MYR 96,300	Genting Bhd	92,142	0.04	MXN 109,023	Grupo Mexico SAB de CV	252,092	0.11
MYR 134,100	Genting Malaysia Bhd	79,177	0.03	MXN 94,200	Grupo Televisa SAB	98,371	0.04
MYR 8,100	Genting Plantations Bhd	18,582	0.01	MXN 5,310	Industrias Penoles SAB de CV	53,923	0.02
MYR 13,900	HAP Seng Consolidated Bhd	28,546	0.01	MXN 23,500	Infraestructura Energetica Nova SAB de CV	67,458	0.03
MYR 67,800	Hartalega Holdings Bhd	205,694	0.09	MXN 68,800	Kimberly-Clark de Mexico SAB de CV	106,831	0.04
MYR 29,384	Hong Leong Bank Bhd	96,552	0.04	MXN 10,900	Megacable Holdings SAB de CV	31,733	0.01
MYR 8,832	Hong Leong Financial Group Bhd	27,001	0.01	MXN 44,737	Orbia Advance Corp SAB de CV	65,788	0.03
MYR 99,000	IHH Healthcare Bhd	127,071	0.05	MXN 10,315	Promotora y Operadora de Infraestructura SAB de CV	73,906	0.03
MYR 123,200	IJM Corp Bhd	52,040	0.02	MXN 215,100	Wal-Mart de Mexico SAB de CV	513,384	0.22
MYR 75,400	IOI Corp Bhd	76,368	0.03	<b>Total Mexico</b>		<b>4,038,418</b>	<b>1.71</b>
MYR 19,598	Kuala Lumpur Kepong Bhd	101,535	0.04	<b>Pakistan</b>			
MYR 154,933	Malayan Banking Bhd	271,540	0.12	PKR 16,100	MCB Bank Ltd	15,541	0.00
MYR 46,600	Malaysia Airports Holdings Bhd	59,270	0.03	PKR 24,700	Oil & Gas Development Co Ltd	16,035	0.01
MYR 100,700	Maxis Bhd	126,198	0.05	<b>Total Pakistan</b>		<b>31,576</b>	<b>0.01</b>
MYR 51,800	MISC Bhd	92,599	0.04	<b>Peru</b>			
MYR 3,000	Nestle Malaysia Bhd	97,946	0.04	USD 9,846	Cia de Minas Buenaventura SAA-ADR	89,992	0.04
MYR 89,500	Petronas Chemicals Group Bhd	129,498	0.05	USD 2,573	Credicorp Ltd	343,933	0.14
MYR 12,200	Petronas Dagangan Bhd	58,651	0.02	USD 2,780	Southern Copper Corp	110,561	0.05
MYR 29,000	Petronas Gas Bhd	114,240	0.05	<b>Total Peru</b>		<b>544,486</b>	<b>0.23</b>
MYR 22,540	PPB Group Bhd	93,527	0.04	<b>Philippines</b>			
MYR 62,600	Press Metal Aluminium Holdings Bhd	66,179	0.03	PHP 84,860	Aboitiz Equity Ventures Inc	77,494	0.03
MYR 129,000	Public Bank Bhd	496,733	0.21	PHP 76,600	Aboitiz Power Corp	41,509	0.02
MYR 29,300	QL Resources Bhd	65,643	0.03	PHP 1,555	Altus San Nicolas Corp	1,298	0.00
MYR 72,490	RHB Bank Bhd	81,033	0.03	PHP 11,586	Ayala Corp	180,679	0.08
MYR 122,834	Sime Darby Bhd	61,632	0.03	PHP 273,010	Ayala Land Inc	185,203	0.08
MYR 77,934	Sime Darby Plantation Bhd	89,483	0.04	PHP 40,712	Bank of the Philippine Islands	58,831	0.02
MYR 41,300	Telekom Malaysia Bhd	39,999	0.02	PHP 82,180	BDO Unibank Inc	161,638	0.07
MYR 92,200	Tenaga Nasional Bhd	250,027	0.11	PHP 1,500	Globe Telecom Inc	62,318	0.03
MYR 61,000	Top Glove Corp Bhd	229,195	0.10	PHP 4,378	GT Capital Holdings Inc	39,909	0.02
MYR 36,000	Westports Holdings Bhd	31,925	0.01	PHP 45,430	International Container Terminal Services Inc	93,459	0.04
MYR 112,696	YTL Corp Bhd	21,829	0.01	PHP 81,420	JG Summit Holdings Inc	105,973	0.04
<b>Total Malaysia</b>		<b>4,114,697</b>	<b>1.74</b>	PHP 19,700	Jollibee Foods Corp	55,354	0.02
<b>Mexico</b>				PHP 8,230	Manila Electric Co	44,268	0.02
MXN 137,000	Alfa SAB de CV	76,780	0.03	PHP 423,400	Megaworld Corp	25,918	0.01
MXN 1,321,700	America Movil SAB de CV	843,687	0.36	PHP 640,073	Metro Pacific Investments Corp	47,532	0.02
MXN 19,950	Arca Continental SAB de CV	86,985	0.04	PHP 75,725	Metropolitan Bank & Trust Co	56,233	0.02
MXN 597,287	Cemex SAB de CV	167,500	0.07	PHP 3,905	PLDT Inc	97,968	0.04
MXN 23,400	Coca-Cola Femsa SAB de CV	101,896	0.04	PHP 41,900	Puregold Price Club Inc	38,978	0.02
MXN 143,300	Fibra Uno Administracion SA de CV REIT	113,179	0.05	PHP 80,815	Robinsons Land Corp	28,352	0.01
MXN 79,300	Fomento Economico Mexicano SAB de CV	489,006	0.21	PHP 9,452	SM Investments Corp	178,132	0.08
MXN 9,130	Gruma SAB de CV	98,009	0.04	PHP 427,750	SM Prime Holdings Inc	273,434	0.12
MXN 15,100	Grupo Aeroportuario del Pacifico SAB de CV	108,001	0.05	PHP 38,670	Universal Robina Corp	100,895	0.04
MXN 9,385	Grupo Aeroportuario del Sureste SAB de CV	104,239	0.04	<b>Total Philippines</b>		<b>1,955,375</b>	<b>0.83</b>
MXN 66,500	Grupo Bimbo SAB de CV	110,713	0.05				
MXN 14,764	Grupo Carso SAB de CV	28,637	0.01				
MXN 108,373	Grupo Financiero Banorte SAB de CV	373,891	0.16				



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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)			
Poland				Russia (continued)			
PLN 6,871	Bank Polska Kasa Opieki SA	93,521	0.04	USD 5,264	PhosAgro PJSC-GDR	64,958	0.03
PLN 2,476	CD Projekt SA	247,184	0.10	USD 1,206	Polyus PJSC	202,595	0.09
PLN 12,045	Cyfrowy Polsat SA	80,084	0.03	USD 47,354	Rosneft Oil Co PJSC	240,444	0.10
PLN 2,214	Dino Polska SA	112,277	0.05	USD 437,606	Sberbank of Russia PJSC	1,248,067	0.53
PLN 4,175	Grupa Lotos SA	63,327	0.03	USD 8,507	Severstal PJSC	103,152	0.04
PLN 6,068	KGHM Polska Miedz SA	139,441	0.06	USD 322,713	Surgutneftegas PJSC	173,983	0.07
PLN 55	LPP SA	83,564	0.03	USD 313,082	Surgutneftegas PJSC-Preferred Stock	154,620	0.07
PLN 512	mBank SA	29,770	0.01	USD 57,416	Tatneft PJSC	448,260	0.19
PLN 21,229	Orange Polska SA	33,408	0.01	USD 136,242,814	VTB Bank PJSC	67,031	0.03
PLN 38,000	PGE Polska Grupa Energetyczna SA	66,035	0.03	USD 4,672	X5 Retail Group NV-GDR	165,389	0.07
PLN 12,162	Polski Koncern Naftowy ORLEN SA	192,531	0.08		<b>Total Russia</b>	<b>7,448,454</b>	<b>3.15</b>
PLN 78,291	Polskie Gornictwo Naftowe i Gazownictwo SA	89,956	0.04		<b>Saudi Arabia</b>		
PLN 34,977	Powszechna Kasa Oszczednosci Bank Polski SA	202,665	0.09	SAR 1,791	Abdullah Al Othaim Markets Co	53,382	0.02
PLN 24,755	Powszechny Zaklad Ubezpieczen SA	181,048	0.08	SAR 4,582	Advanced Petrochemical Co	64,986	0.03
PLN 1,614	Santander Bank Polska SA	71,567	0.03	SAR 47,916	Al Rajhi Bank	723,019	0.31
<b>Total Poland</b>		<b>1,686,378</b>	<b>0.71</b>	SAR 42,334	Alinma Bank	164,099	0.07
				SAR 9,972	Almarai Co JSC	137,710	0.06
<b>Qatar</b>				SAR 24,865	Arab National Bank	125,949	0.05
QAR 21,667	Barwa Real Estate Co	18,150	0.01	SAR 15,876	Bank AlBilad	93,622	0.04
QAR 55,467	Commercial Bank PQSC	57,889	0.02	SAR 17,357	Bank Al-Jazira	52,289	0.02
QAR 73,414	Industries Qatar QSC	155,176	0.07	SAR 23,431	Banque Saudi Fransi	178,341	0.08
QAR 143,462	Masraf Al Rayan QSC	150,515	0.06	SAR 1,240	Bupa Arabia for Cooperative Insurance Co	36,099	0.02
QAR 189,111	Mesaieed Petrochemical Holding Co	104,917	0.04	SAR 2,437	Co for Cooperative Insurance	46,193	0.02
QAR 36,167	Ooredoo QPSC	64,814	0.03	SAR 22,861	Dar Al Arkan Real Estate Development Co	43,272	0.02
QAR 24,343	Qatar Electricity & Water Co QSC	105,636	0.05	SAR 14,083	Emaar Economic City	25,530	0.01
QAR 21,386	Qatar Fuel QSC	94,625	0.04	SAR 16,299	Ethihad Etisalat Co	115,584	0.05
QAR 32,317	Qatar International Islamic Bank QSC	72,072	0.03	SAR 2,540	Jarir Marketing Co	98,864	0.04
QAR 46,145	Qatar Islamic Bank SAQ	199,611	0.09	SAR 59,587	National Commercial Bank	591,740	0.25
QAR 183,957	Qatar National Bank QPSC	878,608	0.37	SAR 10,302	National Industrialization Co	28,673	0.01
<b>Total Qatar</b>		<b>1,902,013</b>	<b>0.81</b>	SAR 6,908	Rabigh Refining & Petrochemical Co	24,789	0.01
				SAR 51,733	Riyad Bank	232,530	0.10
<b>Romania</b>				SAR 15,523	Sahara International Petrochemical Co	59,675	0.02
ZAR 15,015	NEPI Rockcastle PLC	76,704	0.03	SAR 42,133	Samba Financial Group	301,592	0.13
<b>Total Romania</b>		<b>76,704</b>	<b>0.03</b>	SAR 1,581	Saudi Airlines Catering Co	32,623	0.01
				SAR 7,200	Saudi Arabian Fertilizer Co	143,002	0.06
<b>Russia</b>				SAR 17,667	Saudi Arabian Mining Co	163,906	0.07
USD 115,264	Alrosa PJSC	104,322	0.04	SAR 46,082	Saudi Arabian Oil Co	399,271	0.17
USD 479,905	Gazprom PJSC	1,308,696	0.55	SAR 36,482	Saudi Basic Industries Corp	856,855	0.36
USD 1,744,120	Inter RAO UES PJSC	119,083	0.05	SAR 30,107	Saudi British Bank	182,841	0.08
USD 16,855	LUKOIL PJSC	1,256,670	0.54	SAR 3,090	Saudi Cement Co	43,660	0.02
USD 3,397	Magnit PJSC	192,366	0.08	SAR 35,998	Saudi Electricity Co	149,904	0.06
USD 100,900	Magnitogorsk Iron & Steel Works PJSC	52,373	0.02	SAR 9,525	Saudi Industrial Investment Group	51,294	0.02
USD 2,566	MMC Norilsk Nickel PJSC	676,446	0.29	SAR 31,751	Saudi Kayan Petrochemical Co	69,410	0.03
USD 18,138	Mobile TeleSystems PJSC-ADR	166,688	0.07	SAR 24,321	Saudi Telecom Co	641,903	0.27
USD 61,688	Moscow Exchange MICEX-RTS PJSC	98,045	0.04	SAR 11,414	Savola Group	128,107	0.05
USD 3,525	Novatek PJSC-GDR	501,255	0.21	SAR 9,720	Yanbu National Petrochemical Co	132,675	0.06
USD 52,607	Novolipetsk Steel PJSC	104,011	0.04		<b>Total Saudi Arabia</b>	<b>6,193,389</b>	<b>2.62</b>

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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)			
Singapore				Taiwan (continued)			
HKD 8,500	BOC Aviation Ltd	54,287	0.02	TWD 29,000	Asustek Computer Inc	212,307	0.09
<b>Total Singapore</b>		<b>54,287</b>	<b>0.02</b>	TWD 358,000	AU Optronics Corp	112,358	0.05
South Africa				TWD 28,000	Catcher Technology Co Ltd	210,680	0.09
ZAR 29,026	Absa Group Ltd	142,499	0.06	TWD 299,558	Cathay Financial Holding Co Ltd	424,901	0.18
ZAR 2,348	Anglo American Platinum Ltd	169,472	0.07	TWD 51,054	Chailease Holding Co Ltd	216,298	0.09
ZAR 17,459	AngloGold Ashanti Ltd	508,034	0.22	TWD 222,365	Chang Hwa Commercial Bank Ltd	145,834	0.06
ZAR 12,912	Aspen Pharmicare Holdings Ltd	106,647	0.05	TWD 58,000	Cheng Shin Rubber Industry Co Ltd	66,346	0.03
ZAR 12,121	Bid Corp Ltd	197,773	0.08	TWD 26,210	Chicony Electronics Co Ltd	75,686	0.03
ZAR 12,967	Bidvest Group Ltd	106,005	0.04	TWD 574,000	China Development Financial Holding Corp	184,041	0.08
ZAR 1,413	Capitec Bank Holdings Ltd	69,833	0.03	TWD 107,990	China Life Insurance Co Ltd	79,791	0.03
ZAR 10,649	Clicks Group Ltd	128,928	0.05	TWD 448,000	China Steel Corp	314,311	0.13
ZAR 17,461	Discovery Ltd	105,067	0.04	TWD 154,000	Chunghwa Telecom Co Ltd	610,687	0.26
ZAR 10,522	Exxaro Resources Ltd	78,992	0.03	TWD 189,000	Compal Electronics Inc	123,312	0.05
ZAR 206,160	FirstRand Ltd	451,594	0.19	TWD 711,360	CTBC Financial Holding Co Ltd	490,643	0.21
ZAR 33,938	Gold Fields Ltd	316,859	0.13	TWD 83,152	Delta Electronics Inc	472,062	0.20
ZAR 120,344	Growthpoint Properties Ltd REIT	92,466	0.04	TWD 397,726	E.Sun Financial Holding Co Ltd	374,749	0.16
ZAR 34,326	Impala Platinum Holdings Ltd	229,169	0.10	TWD 8,169	Eclat Textile Co Ltd	94,691	0.04
ZAR 2,909	Kumba Iron Ore Ltd	77,534	0.03	TWD 82,269	Eva Airways Corp	31,230	0.01
ZAR 62,957	Life Healthcare Group Holdings Ltd	61,127	0.03	TWD 107,662	Evergreen Marine Corp Taiwan Ltd	39,227	0.02
ZAR 31,996	Momentum Metropolitan Holdings	32,429	0.01	TWD 105,000	Far Eastern New Century Corp	99,290	0.04
ZAR 10,878	Mr Price Group Ltd	89,528	0.04	TWD 52,000	Far EasTone Telecommunications Co Ltd	119,846	0.05
ZAR 61,170	MTN Group Ltd	185,992	0.08	TWD 14,828	Feng TAY Enterprise Co Ltd	83,677	0.04
ZAR 16,161	Multichoice Group Ltd	98,845	0.04	TWD 414,721	First Financial Holding Co Ltd	318,373	0.13
ZAR 18,029	Naspers Ltd	3,282,330	1.39	TWD 136,000	Formosa Chemicals & Fibre Corp	348,937	0.15
ZAR 14,880	Nedbank Group Ltd	86,968	0.04	TWD 43,000	Formosa Petrochemical Corp	128,980	0.05
ZAR 15,000	Northam Platinum Ltd	100,317	0.04	TWD 155,000	Formosa Plastics Corp	460,201	0.19
ZAR 201,992	Old Mutual Ltd	139,970	0.06	TWD 34,000	Formosa Taffeta Co Ltd	41,946	0.02
ZAR 32,919	Pepkor Holdings Ltd	20,841	0.01	TWD 41,190	Foxconn Technology Co Ltd	78,877	0.03
ZAR 17,193	Pick n Pay Stores Ltd	50,466	0.02	TWD 262,000	Fubon Financial Holding Co Ltd	389,832	0.17
ZAR 6,438	PSG Group Ltd	58,685	0.02	TWD 14,000	Giant Manufacturing Co Ltd	125,269	0.05
ZAR 31,418	Rand Merchant Investment Holdings Ltd	52,800	0.02	TWD 10,000	Globalwafers Co Ltd	136,589	0.06
ZAR 20,635	Remgro Ltd	118,644	0.05	TWD 32,000	Highwealth Construction Corp	47,233	0.02
ZAR 74,749	Sanlam Ltd	253,566	0.11	TWD 10,894	Hiwin Technologies Corp	108,370	0.05
ZAR 23,692	Sasol Ltd	180,264	0.08	TWD 515,640	Hon Hai Precision Industry Co Ltd	1,508,235	0.64
ZAR 19,305	Shoprite Holdings Ltd	118,497	0.05	TWD 13,000	Hotai Motor Co Ltd	309,749	0.13
ZAR 97,424	Sibanye Stillwater Ltd	211,389	0.09	TWD 284,732	Hua Nan Financial Holdings Co Ltd	193,009	0.08
ZAR 8,575	SPAR Group Ltd	84,689	0.04	TWD 344,000	Innolux Corp	92,108	0.04
ZAR 53,099	Standard Bank Group Ltd	319,358	0.14	TWD 100,000	Inventec Corp	85,072	0.04
ZAR 7,287	Tiger Brands Ltd	74,820	0.03	TWD 3,500	Largan Precision Co Ltd	484,587	0.21
ZAR 25,647	Vodacom Group Ltd	181,485	0.08	TWD 95,219	Lite-On Technology Corp	149,423	0.06
ZAR 44,983	Woolworths Holdings Ltd	85,694	0.04	TWD 62,000	MediaTek Inc	1,216,696	0.52
<b>Total South Africa</b>		<b>8,669,576</b>	<b>3.67</b>	TWD 434,779	Mega Financial Holding Co Ltd	455,343	0.19
Taiwan				TWD 31,000	Micro-Star International Co Ltd	112,949	0.05
TWD 22,000	Accton Technology Corp	170,008	0.07	TWD 203,000	Nan Ya Plastics Corp	444,468	0.19
TWD 103,000	Acer Inc	62,489	0.03	TWD 54,000	Nanya Technology Corp	111,644	0.05
TWD 15,799	Advantech Co Ltd	158,234	0.07	TWD 6,000	Nien Made Enterprise Co Ltd	58,466	0.02
TWD 4,000	Airtac International Group	69,955	0.03	TWD 23,000	Novatek Microelectronics Corp	177,736	0.08
TWD 111,483	ASE Technology Holding Co Ltd	255,427	0.11	TWD 88,000	Pegatron Corp	190,886	0.08
TWD 99,000	Asia Cement Corp	146,296	0.06				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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)			
Taiwan (continued)				Thailand (continued)			
TWD 7,000	Phison Electronics Corp	69,752	0.03	THB 91,701	Bangkok Dusit Medical Services PCL-NVDR	66,756	0.03
TWD 100,000	Pou Chen Corp	97,612	0.04	THB 315,279	Bangkok Expressway & Metro PCL	96,907	0.04
TWD 34,000	Powertech Technology Inc	123,303	0.05	THB 21,800	Berli Jucker PCL	27,861	0.01
TWD 22,000	President Chain Store Corp	221,085	0.09	THB 26,800	Berli Jucker PCL-NVDR	34,251	0.01
TWD 111,000	Quanta Computer Inc	267,112	0.11	THB 197,200	BTS Group Holdings PCL	72,098	0.03
TWD 19,000	Realtek Semiconductor Corp	192,547	0.08	THB 88,688	BTS Group Holdings PCL-NVDR	32,425	0.01
TWD 21,360	Ruentex Development Co Ltd	36,994	0.02	THB 9,982	Bumrungrad Hospital PCL	37,625	0.02
TWD 137,293	Shanghai Commercial & Savings Bank Ltd	211,957	0.09	THB 70,518	Central Pattana PCL	111,227	0.05
TWD 482,606	Shin Kong Financial Holding Co Ltd	140,670	0.06	THB 22,367	Central Pattana PCL-NVDR	35,279	0.02
TWD 432,325	SinoPac Financial Holdings Co Ltd	158,983	0.07	THB 70,900	Central Retail Corp PLC	75,127	0.03
TWD 16,161	Standard Foods Corp	34,508	0.01	THB 160,527	Charoen Pokphand Foods PCL	164,903	0.07
TWD 60,350	Synnex Technology International Corp	85,193	0.04	THB 14,500	Charoen Pokphand Foods PCL-NVDR	14,895	0.01
TWD 368,496	Taishin Financial Holding Co Ltd	166,735	0.07	THB 179,900	CP ALL PCL	394,345	0.17
TWD 238,932	Taiwan Business Bank	87,460	0.04	THB 55,096	CP ALL PCL-NVDR	120,772	0.05
TWD 178,833	Taiwan Cement Corp	259,117	0.11	THB 3,243	Electricity Generating PCL	25,917	0.01
TWD 352,061	Taiwan Cooperative Financial Holding Co Ltd	247,598	0.10	THB 8,950	Electricity Generating PCL-NVDR	71,525	0.03
TWD 89,000	Taiwan High Speed Rail Corp	110,102	0.05	THB 42,007	Energy Absolute PCL	53,345	0.02
TWD 66,000	Taiwan Mobile Co Ltd	247,183	0.10	THB 33,400	Energy Absolute PCL-NVDR	42,415	0.02
TWD 1,000,000	Taiwan Semiconductor Manufacturing Co Ltd	10,608,551	4.49	THB 30,500	Global Power Synergy PCL-NVDR	72,531	0.03
TWD 85,000	Tatung Co Ltd	60,499	0.03	THB 96,400	Gulf Energy Development PCL	117,742	0.05
TWD 194,000	Uni-President Enterprises Corp	468,817	0.20	THB 250,184	Home Product Center PCL	124,657	0.05
TWD 463,000	United Microelectronics Corp	249,511	0.11	THB 55,800	Indorama Ventures PCL	50,099	0.02
TWD 41,000	Vanguard International Semiconductor Corp	108,112	0.05	THB 20,317	Indorama Ventures PCL-NVDR	18,241	0.01
TWD 15,000	Walsin Technology Corp	91,003	0.04	THB 94,155	Intouch Holdings PCL-NVDR	171,357	0.07
TWD 15,000	Win Semiconductors Corp	152,011	0.06	THB 457,600	IRPC PCL	38,790	0.02
TWD 135,000	Winbond Electronics Corp	61,084	0.03	THB 39,840	Kasikornbank PCL	119,878	0.05
TWD 122,049	Wistron Corp	148,091	0.06	THB 18,432	Kasikornbank PCL-NVDR	55,611	0.02
TWD 3,000	Wiwynn Corp	81,547	0.03	THB 43,889	Krung Thai Bank PCL	14,626	0.01
TWD 60,640	WPG Holdings Ltd	80,670	0.03	THB 309,100	Land & Houses PCL	76,006	0.03
TWD 12,783	Yageo Corp	165,071	0.07	THB 68,700	Land & Houses PCL-NVDR	16,893	0.01
TWD 403,000	Yuanta Financial Holding Co Ltd	238,348	0.10	THB 71,186	Minor International PCL	46,755	0.02
TWD 19,000	Zhen Ding Technology Holding Ltd	82,750	0.03	THB 15,266	Minor International PCL	691	0.00
<b>Total Taiwan</b>		<b>28,573,330</b>	<b>12.10</b>	THB 54,000	Minor International PCL-NVDR	35,467	0.02
Thailand				THB 28,700	Muangthai Capital PCL	48,286	0.02
THB 33,413	Advanced Info Service PCL	199,997	0.08	THB 35,100	Osotspa PCL-NVDR	43,155	0.02
THB 14,744	Advanced Info Service PCL-NVDR	88,252	0.04	THB 46,004	PTT Exploration & Production PCL	136,218	0.06
THB 160,794	Airports of Thailand PCL	314,747	0.13	THB 10,287	PTT Exploration & Production PCL-NVDR	30,537	0.01
THB 15,335	Airports of Thailand PCL-NVDR	30,018	0.01	THB 78,685	PTT Global Chemical PCL	117,744	0.05
THB 324,300	Asset World Corp PLC	40,501	0.02	THB 12,697	PTT Global Chemical PCL-NVDR	19,000	0.01
THB 33,800	B Grimm Power PCL-NVDR	58,507	0.03	THB 308,919	PTT PCL	377,309	0.16
THB 6,500	Bangkok Bank PCL	22,503	0.01	THB 149,885	PTT PCL-NVDR	183,067	0.08
THB 15,014	Bangkok Bank PCL-NVDR	51,978	0.02	THB 28,826	Ratch Group PCL-NVDR	58,058	0.02
THB 72,100	Bangkok Commercial Asset Management PLC	56,686	0.02	THB 7,460	Siam Cement PCL	88,822	0.04
THB 292,601	Bangkok Dusit Medical Services PCL	213,007	0.09	THB 21,721	Siam Cement PCL-NVDR	258,621	0.11
				THB 23,575	Siam Commercial Bank PCL	55,300	0.02
				THB 14,800	Siam Commercial Bank PCL-NVDR	34,716	0.02
				THB 31,900	Srisawad Corp PCL-NVDR	53,154	0.02
				THB 33,898	Thai Oil PCL	48,531	0.02

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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)			
Thailand (continued)				United Arab Emirates (continued)			
THB 19,300	Thai Oil PCL–NVDR	27,632	0.01	AED 58,107	Emaar Malls PJSC	21,672	0.01
THB 132,657	Thai Union Group PCL	55,368	0.02	AED 158,447	Emaar Properties PJSC	117,763	0.05
THB 18,200	Thai Union Group PCL–NVDR	7,596	0.00	AED 44,000	Emirates NBD Bank PJSC	106,132	0.04
THB 611,415	TMB Bank PCL	20,771	0.01	AED 71,946	Emirates Telecommunications Group Co PJSC	323,185	0.14
THB 35,884	Total Access Communication PCL–NVDR	45,570	0.02	AED 112,711	First Abu Dhabi Bank PJSC	344,901	0.15
THB 550,824	True Corp PCL	60,594	0.03				
<b>Total Thailand</b>		<b>5,283,262</b>	<b>2.24</b>	<b>Total United Arab Emirates</b>		<b>1,214,002</b>	<b>0.51</b>
Turkey				United States			
				USD 14,600	Yum China Holdings Inc	701,822	0.30
TRY 102,204	Akbank T.A.S.	90,652	0.04	<b>Total United States</b>		<b>701,822</b>	<b>0.30</b>
TRY 8,181	Anadolu Efes Biracilik Ve Malt Sanayii AS	25,445	0.01	<b>Total Common and Preferred Stocks</b>		<b>233,674,285</b>	<b>98.96</b>
TRY 15,517	Aselsan Elektronik Sanayi Ve Ticaret AS	73,525	0.03	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>		<b>233,674,285</b>	<b>98.96</b>
TRY 15,792	BIM Birlesik Magazalar AS	156,659	0.07	Other transferable securities			
TRY 61,031	Eregli Demir ve Celik Fabrikalari TAS	76,392	0.03	Common and Preferred Stocks - 0.00%			
TRY 2,805	Ford Otomotiv Sanayi AS	29,013	0.01	Hong Kong			
TRY 41,469	Haci Omer Sabanci Holding AS	55,899	0.02	HKD 283,900	China Com Rich Rene Ene Invest**	0	0.00
TRY 12,908	KOC Holding AS	33,895	0.01	HKD 84,000	Huishan Dairy***	0	0.00
TRY 8,204	TAV Havalimanlari Holding AS	23,183	0.01	HKD 1,000	Legend Holdings Corp–Rights****	0	0.00
TRY 5,655	Tupras Turkiye Petrol Rafinerileri AS	73,835	0.03	<b>Total Hong Kong</b>		<b>0</b>	<b>0.00</b>
TRY 23,454	Turk Hava Yollari AO	42,838	0.02	<b>Total Common and Preferred Stocks</b>		<b>0</b>	<b>0.00</b>
TRY 49,680	Turkcell Iletisim Hizmetleri AS	119,149	0.05	<b>Total Other transferable securities</b>		<b>0</b>	<b>0.00</b>
TRY 84,960	Turkiye Garanti Bankasi AS	104,856	0.05	<b>TOTAL INVESTMENTS</b>		<b>233,674,285</b>	<b>98.96</b>
TRY 73,808	Turkiye Is Bankasi AS	60,082	0.03				
TRY 122,747	Yapi ve Kredi Bankasi AS	43,693	0.02				
<b>Total Turkey</b>		<b>1,009,116</b>	<b>0.43</b>				
United Arab Emirates							
AED 106,024	Abu Dhabi Commercial Bank PJSC	142,880	0.06				
AED 166,986	Aldar Properties PJSC	80,921	0.03				
AED 73,605	Dubai Islamic Bank PJSC	76,548	0.03				

### Derivatives

#### Futures Contracts – 0.00%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
MSCI EMERGING MARKETS INDEX FUTURE, due 18/09/20	USD	54	2,661,390	5,996	0.00
Unrealised Gain on Futures Contracts			2,661,390	5,996	0.00
<b>Total Futures Contracts</b>			<b>2,661,390</b>	<b>5,996</b>	<b>0.00</b>
Other Net Assets/(Liabilities)				2,455,953	1.04
<b>TOTAL NET ASSETS</b>				<b>236,136,234</b>	<b>100.00</b>

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 279,023 held as cash at Goldman Sachs & Co.

\* Security suspended.

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

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

\*\*\*\* Not traded right priced at 0.00 due to missing subscription price.

## Schedule of Investments

as at 30 June 2020 (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 - 40.07%				Corporate Bonds - 40.07% <i>(continued)</i>			
Australia				Finland			
EUR 100,000	Australia & New Zealand Banking Group Ltd, 0.750%, 29/09/26	104,152	0.06	EUR 100,000	Nordea Bank Abp, 0.500%, 14/05/27	102,207	0.06
EUR 75,000	National Australia Bank Ltd, 1.250%, 18/05/26	79,942	0.05	EUR 100,000	Nordea Bank Abp, 1.125%, 27/09/27	106,870	0.07
EUR 100,000	National Australia Bank Ltd, 1.375%, 30/08/28	109,451	0.07	EUR 100,000	OP Corporate Bank plc, 0.500%, 12/08/25	101,310	0.06
EUR 100,000	Telstra Corp Ltd, 2.500%, 15/09/23	107,206	0.07	<b>Total Finland</b>		<b>310,387</b>	<b>0.19</b>
<b>Total Australia</b>		<b>400,751</b>	<b>0.25</b>	France			
Austria				EUR 100,000	Air Liquide Finance SA, 1.250%, 13/06/28	108,662	0.07
EUR 25,000	OMV AG, 1.000%, 14/12/26	26,053	0.02	EUR 100,000	Auchan Holding SA, 2.375%, 25/04/25	99,240	0.06
<b>Total Austria</b>		<b>26,053</b>	<b>0.02</b>	EUR 100,000	Auchan Holding SA, 2.875%, 29/01/26	99,935	0.06
Belgium				EUR 100,000	Autoroutes du Sud de la France SA, 1.250%, 18/01/27	106,407	0.07
EUR 100,000	Anheuser Busch InBev SA, 1.125%, 01/07/27	102,158	0.06	EUR 100,000	Banque Federative du Credit Mutuel SA, 0.750%, 15/06/23	101,885	0.06
EUR 200,000	Anheuser-Busch InBev SA/NV, 2.700%, 31/03/26	224,272	0.14	EUR 100,000	Banque Federative du Credit Mutuel SA, 3.000%, 28/11/23	109,794	0.07
EUR 100,000	Anheuser-Busch InBev SA/NV, 1.150%, 22/01/27	102,400	0.06	EUR 300,000	Banque Federative du Credit Mutuel SA, 2.625%, 18/03/24	327,348	0.20
EUR 370,000	Anheuser-Busch InBev SA/NV, 2.125%, 02/12/27	400,814	0.25	EUR 100,000	Banque Federative du Credit Mutuel SA, 1.250%, 14/01/25	104,759	0.07
EUR 120,000	Anheuser-Busch InBev SA/NV, 2.000%, 17/03/28	129,391	0.08	EUR 100,000	Banque Federative du Credit Mutuel SA, 0.750%, 17/07/25	102,734	0.06
EUR 100,000	KBC Group NV, 1.125%, 25/01/24	102,676	0.07	EUR 100,000	Banque Federative du Credit Mutuel SA, 1.625%, 19/01/26	107,744	0.07
EUR 2,000,000	Sumitomo Mitsui Financial Group Inc, zero coupon, 17/09/20	2,001,460	1.24	EUR 100,000	Banque Federative du Credit Mutuel SA, 0.750%, 08/06/26	102,401	0.06
<b>Total Belgium</b>		<b>3,063,171</b>	<b>1.90</b>	EUR 100,000	Banque Federative du Credit Mutuel SA, 1.375%, 16/07/28	108,495	0.07
Canada				EUR 100,000	Banque Federative du Credit Mutuel SA, 1.750%, 15/03/29	108,688	0.07
EUR 100,000	Bank of Nova Scotia, 0.500%, 30/04/24	100,140	0.06	EUR 135,000	BNP Paribas SA, 2.875%, 26/09/23	147,469	0.09
EUR 100,000	Canadian Imperial Bank of Commerce, 0.375%, 03/05/24	99,466	0.06	EUR 100,000	BNP Paribas SA, 1.125%, 10/10/23	101,919	0.06
EUR 100,000	Royal Bank of Canada, 0.125%, 23/07/24	99,287	0.06	EUR 300,000	BNP Paribas SA, 2.375%, 20/05/24	327,531	0.20
EUR 100,000	Toronto-Dominion Bank, 0.625%, 20/07/23	101,963	0.07	EUR 200,000	BNP Paribas SA, 1.500%, 17/11/25	208,738	0.13
EUR 100,000	Toronto-Dominion Bank, 0.375%, 25/04/24	100,329	0.06	EUR 100,000	BNP Paribas SA, 1.625%, 23/02/26	109,549	0.07
<b>Total Canada</b>		<b>501,185</b>	<b>0.31</b>	EUR 100,000	BNP Paribas SA, 1.125%, 11/06/26	101,835	0.06
Cayman Islands				EUR 300,000	BNP Paribas SA, 2.125%, 23/01/27	320,739	0.20
EUR 100,000	CK Hutchison Finance 16 II Ltd, 0.875%, 03/10/24	99,892	0.06	EUR 100,000	BNP Paribas SA, 1.500%, 23/05/28	105,161	0.07
<b>Total Cayman Islands</b>		<b>99,892</b>	<b>0.06</b>	EUR 100,000	BNP Paribas SA, 1.125%, 17/04/29	100,952	0.06
Denmark				EUR 100,000	Bouygues SA, 1.125%, 24/07/28	103,934	0.06
EUR 100,000	Carlsberg Breweries A/S, 2.500%, 28/05/24	107,899	0.07	EUR 100,000	BPCE SA, 0.625%, 26/09/23	101,505	0.06
EUR 100,000	Danske Bank A/S, 0.625%, 26/05/25	100,968	0.06	EUR 100,000	BPCE SA, 1.000%, 15/07/24	103,155	0.06
EUR 100,000	Danske Bank A/S, 0.500%, 27/08/25	97,940	0.06	EUR 100,000	BPCE SA, 0.625%, 26/09/24	99,973	0.06
<b>Total Denmark</b>		<b>306,807</b>	<b>0.19</b>	EUR 200,000	BPCE SA, 1.000%, 01/04/25	202,672	0.13
				EUR 200,000	BPCE SA, 0.250%, 15/01/26	198,668	0.12
				EUR 100,000	BPCE SA, 0.500%, 24/02/27	98,206	0.06
				EUR 100,000	BPCE SA, 1.000%, 05/10/28	105,791	0.07
				EUR 100,000	Capgemini SE, 2.500%, 01/07/23	105,878	0.07

## Schedule of Investments (continued)

as at 30 June 2020 (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 - 40.07% (continued)				Corporate Bonds - 40.07% (continued)			
France (continued)				France (continued)			
EUR 100,000	Capgemini SE, 2.000%, 15/04/29	107,506	0.07	EUR 100,000	Societe Generale SA, 0.125%, 24/02/26	98,753	0.06
EUR 100,000	Carrefour SA, 2.625%, 15/12/27	111,925	0.07	EUR 100,000	Societe Generale SA, 0.750%, 25/01/27	97,532	0.06
EUR 100,000	Credit Agricole SA, 3.125%, 17/07/23	109,644	0.07	EUR 300,000	Societe Generale SA, 2.125%, 27/09/28	321,774	0.20
EUR 100,000	Credit Agricole SA, 0.750%, 05/12/23	102,358	0.06	EUR 100,000	Societe Generale SA, 1.750%, 22/03/29	104,480	0.07
EUR 200,000	Credit Agricole SA, 2.375%, 20/05/24	217,954	0.14	EUR 100,000	Total Capital International SA, 2.500%, 25/03/26	112,453	0.07
EUR 100,000	Credit Agricole SA, 0.500%, 24/06/24	99,785	0.06	EUR 200,000	Total Capital International SA, 1.491%, 08/04/27	213,206	0.13
EUR 100,000	Credit Agricole SA, 0.375%, 21/10/25	98,575	0.06	EUR 100,000	Total Capital International SA, 0.750%, 12/07/28	101,947	0.06
EUR 100,000	Credit Agricole SA, 1.250%, 14/04/26	106,486	0.07				
EUR 200,000	Credit Agricole SA, 1.000%, 22/04/26	201,854	0.13	<b>Total France</b>		<b>9,590,847</b>	<b>5.96</b>
EUR 200,000	Credit Agricole SA, 1.875%, 20/12/26	214,760	0.13	<b>Germany</b>			
EUR 100,000	Credit Agricole SA, 1.375%, 03/05/27	108,042	0.07	EUR 100,000	BASF SE, 0.250%, 05/06/27	100,525	0.06
EUR 100,000	Credit Agricole SA, 1.750%, 05/03/29	107,518	0.07	EUR 60,000	BASF SE, 0.875%, 15/11/27	63,183	0.04
EUR 100,000	Danone SA, 0.709%, 03/11/24	102,909	0.06	EUR 50,000	Commerzbank AG, 0.500%, 28/08/23	50,029	0.03
EUR 100,000	Danone SA, 1.208%, 03/11/28	108,457	0.07	EUR 85,000	Commerzbank AG, 0.500%, 13/09/23	83,489	0.05
EUR 70,000	Engie Alliance GIE, 5.750%, 24/06/23	81,827	0.05	EUR 40,000	Commerzbank AG, 0.625%, 28/08/24	39,983	0.03
EUR 100,000	Engie SA, 1.375%, 27/03/25	105,190	0.07	EUR 140,000	Commerzbank AG, 1.000%, 04/03/26	142,020	0.09
EUR 100,000	Engie SA, 2.375%, 19/05/26	112,221	0.07	EUR 100,000	Commerzbank AG, 0.500%, 04/12/26	98,518	0.06
EUR 100,000	EssilorLuxottica SA, 0.125%, 27/05/25	99,446	0.06	EUR 50,000	Daimler AG, 1.400%, 12/01/24	50,802	0.03
EUR 100,000	EssilorLuxottica SA, 0.375%, 27/11/27	99,679	0.06	EUR 15,000	Daimler AG, 0.850%, 28/02/25	14,810	0.01
EUR 200,000	EssilorLuxottica SA, 0.500%, 05/06/28	199,430	0.12	EUR 520,000	Daimler AG, 2.625%, 07/04/25	553,654	0.34
EUR 100,000	HSBC France SA, 0.100%, 03/09/27	96,893	0.06	EUR 40,000	Daimler AG, 1.500%, 09/03/26	40,656	0.03
EUR 55,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 26/05/24	56,214	0.04	EUR 40,000	Daimler AG, 1.000%, 15/11/27	38,778	0.02
EUR 200,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 07/04/25	204,924	0.13	EUR 100,000	Daimler AG, 1.375%, 11/05/28	100,292	0.06
EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, zero coupon, 11/02/26	98,652	0.06	EUR 80,000	Deutsche Bank AG, 1.125%, 30/08/23	81,744	0.05
EUR 200,000	LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 11/02/28	196,408	0.12	EUR 300,000	Deutsche Bank AG, 1.625%, 20/01/27	296,922	0.19
EUR 100,000	Orange SA, 1.125%, 15/07/24	102,911	0.06	EUR 100,000	Deutsche Telekom AG, 0.500%, 05/07/27	100,210	0.06
EUR 200,000	Orange SA, 2.000%, 15/01/29	223,636	0.14	EUR 85,000	E.ON SE, 0.375%, 29/09/27	84,746	0.05
EUR 100,000	Pernod Ricard SA, 1.125%, 07/04/25	103,251	0.06	EUR 40,000	HeidelbergCement AG, 1.500%, 07/02/25	40,754	0.03
EUR 100,000	Peugeot SA, 2.750%, 15/05/26	101,659	0.06	EUR 150,000	SAP SE, 1.750%, 22/02/27	164,938	0.10
EUR 100,000	Sanofi, 2.500%, 14/11/23	108,099	0.07	EUR 110,000	Volkswagen Financial Services AG, 1.500%, 01/10/24	111,020	0.07
EUR 100,000	Sanofi, 1.000%, 01/04/25	104,452	0.07	EUR 300,000	Volkswagen Leasing GmbH, 2.625%, 15/01/24	314,751	0.20
EUR 100,000	Sanofi, 1.750%, 10/09/26	110,024	0.07	EUR 50,000	Volkswagen Leasing GmbH, 1.375%, 20/01/25	50,044	0.03
EUR 200,000	Sanofi, 0.500%, 13/01/27	204,972	0.13				
EUR 100,000	Societe Generale SA, 1.250%, 15/02/24	101,274	0.06	<b>Total Germany</b>		<b>2,621,868</b>	<b>1.63</b>
				<b>Ireland</b>			
				EUR 200,000	Abbott Ireland Financing DAC, 1.500%, 27/09/26	213,806	0.13
				<b>Total Ireland</b>		<b>213,806</b>	<b>0.13</b>

## Schedule of Investments (continued)

as at 30 June 2020 (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 - 40.07% (continued)				Corporate Bonds - 40.07% (continued)				
Italy				Luxembourg (continued)				
EUR 100,000	Assicurazioni Generali SpA, 5.125%, 16/09/24	119,404	0.07	EUR 100,000	Novartis Finance SA, 0.125%, 20/09/23	100,836	0.06	
EUR 100,000	Eni SpA, 3.250%, 10/07/23	109,045	0.07	EUR 100,000	Richemont International Holding SA, 1.000%, 26/03/26	104,613	0.07	
EUR 150,000	Eni SpA, 3.750%, 12/09/25	175,101	0.11	<b>Total Luxembourg</b>			<b>1,368,936</b>	<b>0.85</b>
EUR 200,000	Eni SpA, 1.250%, 18/05/26	207,178	0.13	Mexico				
EUR 200,000	Intesa Sanpaolo SpA, 4.000%, 30/10/23	219,332	0.14	EUR 100,000	America Movil SAB de CV, 0.750%, 26/06/27	98,222	0.06	
EUR 100,000	Intesa Sanpaolo SpA, 1.000%, 04/07/24	99,466	0.06	<b>Total Mexico</b>			<b>98,222</b>	<b>0.06</b>
EUR 100,000	Intesa Sanpaolo SpA, 2.125%, 26/05/25	103,980	0.06	Netherlands				
EUR 300,000	Intesa Sanpaolo SpA, 1.750%, 20/03/28	304,107	0.19	EUR 100,000	Abn Amro Bank NV, 1.250%, 28/05/25	102,292	0.06	
EUR 100,000	Snam SpA, 0.875%, 25/10/26	102,835	0.06	EUR 200,000	Abn Amro Bank NV, 0.600%, 15/01/27	197,188	0.12	
EUR 100,000	Terna Rete Elettrica Nazionale SpA, 1.000%, 23/07/23	102,113	0.06	EUR 150,000	ABN AMRO Bank NV, 2.500%, 29/11/23	162,617	0.10	
EUR 100,000	Terna Rete Elettrica Nazionale SpA, 1.375%, 26/07/27	106,192	0.07	EUR 100,000	ABN AMRO Bank NV, 0.875%, 15/01/24	102,901	0.06	
EUR 100,000	UniCredit SpA, 1.250%, 16/06/26	99,756	0.06	EUR 90,000	ABN AMRO Bank NV, 1.000%, 16/04/25	94,271	0.06	
EUR 330,000	UniCredit SpA, 2.125%, 24/10/26	346,332	0.22	EUR 100,000	Airbus Finance BV, 2.375%, 02/04/24	105,451	0.07	
<b>Total Italy</b>		<b>2,094,841</b>	<b>1.30</b>	EUR 100,000	Airbus SE, 1.375%, 09/06/26	101,542	0.06	
Japan				EUR 100,000	ASML Holding NV, 1.375%, 07/07/26	106,908	0.07	
EUR 100,000	Sumitomo Mitsui Financial Group Inc, 1.546%, 15/06/26	106,951	0.07	EUR 100,000	Bayer Capital Corp BV, 1.500%, 26/06/26	105,167	0.07	
EUR 100,000	Takeda Pharmaceutical Co Ltd, 2.250%, 21/11/26	109,533	0.07	EUR 80,000	BMW Finance NV, 0.375%, 10/07/23	80,047	0.05	
<b>Total Japan</b>		<b>216,484</b>	<b>0.14</b>	EUR 150,000	BMW Finance NV, 1.000%, 14/11/24	153,791	0.10	
Jersey				EUR 175,000	BMW Finance NV, 1.500%, 06/02/29	183,853	0.11	
EUR 100,000	Glencore Finance Europe Ltd, 1.875%, 13/09/23	101,211	0.06	EUR 100,000	Cooperatieve Rabobank UA, 0.625%, 27/02/24	101,005	0.06	
<b>Total Jersey</b>		<b>101,211</b>	<b>0.06</b>	EUR 470,000	Cooperatieve Rabobank UA, 4.125%, 14/07/25	567,896	0.35	
Luxembourg				EUR 85,000	Cooperatieve Rabobank UA, 1.250%, 23/03/26	90,858	0.06	
EUR 100,000	CK Hutchison Group Telecom Finance SA, 0.375%, 17/10/23	99,113	0.06	EUR 100,000	Cooperatieve Rabobank UA, 0.875%, 05/05/28	101,342	0.06	
EUR 200,000	CK Hutchison Group Telecom Finance SA, 0.750%, 17/04/26	196,828	0.12	EUR 100,000	Daimler International Finance BV, 0.250%, 06/11/23	97,492	0.06	
EUR 100,000	DH Europe Finance II Sarl, 0.200%, 18/03/26	98,386	0.06	EUR 100,000	Daimler International Finance BV, 0.875%, 09/04/24	99,673	0.06	
EUR 140,000	DH Europe Finance II Sarl, 0.450%, 18/03/28	136,851	0.09	EUR 100,000	Daimler International Finance BV, 1.000%, 11/11/25	99,121	0.06	
EUR 125,000	HeidelbergCement Finance Luxembourg SA, 1.625%, 07/04/26	127,924	0.08	EUR 50,000	Daimler International Finance BV, 1.375%, 26/06/26	50,322	0.03	
EUR 100,000	Holcim Finance Luxembourg SA, 2.250%, 26/05/28	110,309	0.07	EUR 250,000	Daimler International Finance BV, 0.625%, 06/05/27	236,852	0.15	
EUR 100,000	Logicor Financing Sarl, 1.625%, 15/07/27	100,648	0.06	EUR 165,000	Deutsche Telekom International Finance BV, 0.875%, 30/01/24	169,453	0.11	
EUR 200,000	Medtronic Global Holdings SCA, 1.125%, 07/03/27	208,886	0.13	EUR 85,000	Deutsche Telekom International Finance BV, 1.375%, 01/12/25	89,832	0.06	
EUR 80,000	Nestle Finance International Ltd, 1.125%, 01/04/26	84,542	0.05					

## Schedule of Investments (continued)

as at 30 June 2020 (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 - 40.07% (continued)				Corporate Bonds - 40.07% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 75,000	Deutsche Telekom International Finance BV, 1.375%, 30/01/27	79,457	0.05	EUR 190,000	Siemens Financieringsmaatschappij NV, 2.875%, 10/03/28	227,411	0.14
EUR 110,000	Deutsche Telekom International Finance BV, 1.500%, 03/04/28	117,431	0.07	EUR 100,000	Siemens Financieringsmaatschappij NV, 0.250%, 20/02/29	98,763	0.06
EUR 100,000	EDP Finance BV, 1.125%, 12/02/24	102,847	0.06	EUR 100,000	Unilever NV, 1.250%, 25/03/25	105,746	0.07
EUR 100,000	Enel Finance International NV, 1.000%, 16/09/24	103,219	0.06	EUR 100,000	Volkswagen International Finance NV, 1.125%, 02/10/23	100,008	0.06
EUR 350,000	Enel Finance International NV, 1.966%, 27/01/25	377,244	0.23	EUR 100,000	Volkswagen International Finance NV, 1.875%, 30/03/27	102,498	0.06
EUR 100,000	Enel Finance International NV, 1.500%, 21/07/25	105,954	0.07	EUR 100,000	Vonovia Finance BV, 2.250%, 15/12/23	106,636	0.07
EUR 100,000	Enel Finance International NV, 1.125%, 16/09/26	104,915	0.07	EUR 100,000	Vonovia Finance BV, 1.250%, 06/12/24	103,797	0.06
EUR 100,000	Heineken NV, 1.000%, 04/05/26	103,240	0.06	EUR 100,000	Wintershall Dea Finance BV, 0.452%, 25/09/23	96,548	0.06
EUR 100,000	Iberdrola International BV, 1.125%, 21/04/26	104,962	0.07	EUR 100,000	Wintershall Dea Finance BV, 1.332%, 25/09/28	93,719	0.06
EUR 100,000	ING Groep NV, 1.000%, 20/09/23	102,117	0.06	<b>Total Netherlands</b>		<b>7,717,735</b>	<b>4.80</b>
EUR 100,000	ING Groep NV, 2.125%, 10/01/26	108,744	0.07	<b>Norway</b>			
EUR 100,000	ING Groep NV, 1.375%, 11/01/28	106,078	0.07	EUR 100,000	DNB Bank ASA, 0.050%, 14/11/23	99,873	0.06
EUR 200,000	ING Groep NV, 2.000%, 20/09/28	222,490	0.14	<b>Total Norway</b>		<b>99,873</b>	<b>0.06</b>
EUR 100,000	LeasePlan Corp NV, 0.125%, 13/09/23	96,398	0.06	<b>Spain</b>			
EUR 100,000	Mylan NV, 2.250%, 22/11/24	104,780	0.07	EUR 100,000	Abertis Infraestructuras SA, 1.375%, 20/05/26	95,995	0.06
EUR 100,000	Naturgy Finance BV, 1.250%, 15/01/26	104,022	0.07	EUR 100,000	Abertis Infraestructuras SA, 2.375%, 27/09/27	100,554	0.06
EUR 100,000	Naturgy Finance BV, 1.375%, 19/01/27	105,237	0.07	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 1.125%, 28/02/24	100,533	0.06
EUR 75,000	Roche Finance Europe BV, 0.875%, 25/02/25	78,253	0.05	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 0.375%, 02/10/24	97,182	0.06
EUR 100,000	Schlumberger Finance BV, 1.375%, 28/10/26	102,235	0.06	EUR 200,000	Banco Bilbao Vizcaya Argentaria SA, 1.375%, 14/05/25	203,778	0.13
EUR 100,000	Shell International Finance BV, 1.125%, 07/04/24	103,811	0.07	EUR 200,000	Banco Bilbao Vizcaya Argentaria SA, 0.750%, 04/06/25	201,538	0.13
EUR 100,000	Shell International Finance BV, 0.500%, 11/05/24	101,404	0.06	EUR 100,000	Banco de Sabadell SA, 1.750%, 10/05/24	94,870	0.06
EUR 100,000	Shell International Finance BV, 0.375%, 15/02/25	101,273	0.06	EUR 100,000	Banco Santander SA, 0.250%, 19/06/24	99,810	0.06
EUR 100,000	Shell International Finance BV, 2.500%, 24/03/26	113,002	0.07	EUR 200,000	Banco Santander SA, 1.125%, 17/01/25	202,716	0.13
EUR 100,000	Shell International Finance BV, 1.625%, 20/01/27	108,522	0.07	EUR 100,000	Banco Santander SA, 1.375%, 05/01/26	101,738	0.06
EUR 200,000	Shell International Finance BV, 1.500%, 07/04/28	215,824	0.13	EUR 100,000	Banco Santander SA, 0.500%, 04/02/27	95,911	0.06
EUR 100,000	Shell International Finance BV, 1.250%, 12/05/28	105,957	0.07	EUR 300,000	CaixaBank SA, 2.375%, 01/02/24	311,772	0.19
EUR 100,000	Shell International Finance BV, 0.750%, 15/08/28	102,061	0.06	EUR 100,000	CaixaBank SA, 0.375%, 03/02/25	98,287	0.06
EUR 100,000	Siemens Financieringsmaatschappij NV, 0.250%, 05/06/24	100,573	0.06	EUR 100,000	CaixaBank SA, 1.125%, 27/03/26	101,616	0.06
EUR 100,000	Siemens Financieringsmaatschappij NV, 0.375%, 05/06/26	100,685	0.06	EUR 100,000	CaixaBank SA, 1.375%, 19/06/26	99,748	0.06
				EUR 100,000	Iberdrola Finanzas SA, 1.000%, 07/03/25	103,546	0.07
				EUR 100,000	Mapfre SA, 1.625%, 19/05/26	106,787	0.07
				EUR 100,000	Santander Consumer Finance SA, 1.000%, 27/02/24	101,315	0.06



## Schedule of Investments (continued)

as at 30 June 2020 (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 - 40.07% (continued)				Corporate Bonds - 40.07% (continued)			
Spain (continued)				United Kingdom (continued)			
EUR 100,000	Santander Consumer Finance SA, 0.375%, 17/01/25	98,525	0.06	EUR 100,000	British Telecommunications PLC, 1.750%, 10/03/26	105,727	0.07
EUR 100,000	Telefonica Emisiones SA, 1.069%, 05/02/24	102,756	0.06	EUR 200,000	British Telecommunications PLC, 1.500%, 23/06/27	208,150	0.13
EUR 100,000	Telefonica Emisiones SA, 1.460%, 13/04/26	104,983	0.07	EUR 5,000,000	Citibank NA, zero coupon, 08/07/20	5,001,879	3.10
EUR 100,000	Telefonica Emisiones SA, 1.447%, 22/01/27	105,092	0.07	EUR 2,000,000	Credit Suisse AG, zero coupon, 22/07/20	2,000,575	1.24
EUR 100,000	Telefonica Emisiones SA, 1.201%, 21/08/27	103,218	0.06	EUR 200,000	GlaxoSmithKline Capital PLC, 1.375%, 02/12/24	210,844	0.13
EUR 100,000	Telefonica Emisiones SA, 1.715%, 12/01/28	107,420	0.07	EUR 100,000	HSBC Holdings PLC, 0.875%, 06/09/24	101,954	0.06
EUR 200,000	Telefonica Emisiones SA, 1.788%, 12/03/29	214,640	0.13	EUR 100,000	HSBC Holdings PLC, 1.500%, 04/12/24	103,586	0.07
<b>Total Spain</b>		<b>3,154,330</b>	<b>1.96</b>	EUR 250,000	HSBC Holdings PLC, 2.500%, 15/03/27	284,635	0.18
Sweden				EUR 100,000	Lloyds Bank Corporate Markets PLC, 2.375%, 09/04/26	107,600	0.07
EUR 100,000	Nordea Bank Abp, 0.875%, 26/06/23	101,454	0.06	EUR 200,000	Lloyds Banking Group PLC, 3.500%, 01/04/26	221,754	0.14
EUR 100,000	Nordea Bank Abp, 1.125%, 12/02/25	105,298	0.07	EUR 150,000	Lloyds Banking Group PLC, 1.500%, 12/09/27	157,654	0.10
EUR 100,000	Skandinaviska Enskilda Banken AB, 0.050%, 01/07/24	99,762	0.06	EUR 2,000,000	Mizuho Bank Ltd, zero coupon, 07/08/20	2,001,083	1.24
EUR 100,000	Svenska Handelsbanken AB, 0.125%, 18/06/24	100,404	0.06	EUR 100,000	Nationwide Building Society, 1.500%, 08/03/26	103,669	0.07
EUR 100,000	Svenska Handelsbanken AB, 1.000%, 15/04/25	104,189	0.07	EUR 100,000	NatWest Markets PLC, 1.000%, 28/05/24	99,595	0.06
EUR 100,000	Swedbank AB, 0.750%, 05/05/25	102,234	0.06	EUR 100,000	NatWest Markets PLC, 2.750%, 02/04/25	107,158	0.07
<b>Total Sweden</b>		<b>613,341</b>	<b>0.38</b>	EUR 100,000	Royal Bank of Scotland Group PLC, 1.750%, 02/03/26	102,412	0.06
Switzerland				EUR 100,000	Santander UK Group Holdings PLC, 1.125%, 08/09/23	100,593	0.06
EUR 250,000	Credit Suisse AG, 1.500%, 10/04/26	269,855	0.17	EUR 100,000	Sky Ltd, 2.500%, 15/09/26	112,614	0.07
EUR 100,000	Credit Suisse Group AG, 1.250%, 17/07/25	101,996	0.06	EUR 1,500,000	Sumitomo Trust & Banking, zero coupon, 26/08/20	1,501,222	0.93
EUR 150,000	Credit Suisse Group AG, 3.250%, 02/04/26	166,170	0.10	EUR 200,000	Vodafone Group PLC, 1.125%, 20/11/25	207,130	0.13
EUR 100,000	Credit Suisse Group AG, 1.000%, 24/06/27	99,880	0.06	EUR 200,000	Vodafone Group PLC, 2.200%, 25/08/26	219,958	0.14
EUR 200,000	UBS Group AG, 1.500%, 30/11/24	206,562	0.13	<b>Total United Kingdom</b>		<b>15,955,440</b>	<b>9.92</b>
EUR 200,000	UBS Group AG, 1.250%, 17/04/25	205,106	0.13	United States			
EUR 3,000,000	Zuercher Kantonalbank, zero coupon, 09/09/20	3,003,000	1.87	EUR 100,000	AbbVie Inc, 1.375%, 17/05/24	103,084	0.06
<b>Total Switzerland</b>		<b>4,052,569</b>	<b>2.52</b>	EUR 50,000	Altria Group Inc, 2.200%, 15/06/27	52,613	0.03
United Kingdom				EUR 100,000	American Honda Finance Corp, 1.950%, 18/10/24	105,509	0.07
EUR 2,000,000	Bank of Montreal, zero coupon, 14/09/20	2,002,680	1.25	EUR 100,000	American International Group Inc, 1.875%, 21/06/27	105,087	0.07
EUR 100,000	Barclays PLC, 1.875%, 08/12/23	103,334	0.06	EUR 100,000	Apple Inc, 0.875%, 24/05/25	104,605	0.07
EUR 200,000	Barclays PLC, 3.375%, 02/04/25	214,878	0.13	EUR 100,000	Apple Inc, 1.625%, 10/11/26	109,825	0.07
EUR 200,000	BP Capital Markets PLC, 1.876%, 07/04/24	209,962	0.13	EUR 200,000	Apple Inc, 2.000%, 17/09/27	226,988	0.14
EUR 150,000	BP Capital Markets PLC, 1.573%, 16/02/27	156,122	0.10	EUR 150,000	Apple Inc, 1.375%, 24/05/29	165,051	0.10
EUR 100,000	BP Capital Markets PLC, 0.831%, 08/11/27	98,591	0.06	EUR 100,000	AT&T Inc, 1.300%, 05/09/23	101,895	0.06
EUR 100,000	BP Capital Markets PLC, 2.519%, 07/04/28	110,081	0.07	EUR 220,000	AT&T Inc, 2.400%, 15/03/24	233,031	0.15

## Schedule of Investments (continued)

as at 30 June 2020 (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 - 40.07% (continued)				Corporate Bonds - 40.07% (continued)			
United States (continued)				United States (continued)			
EUR 100,000	AT&T Inc, 3.500%, 17/12/25	114,067	0.07	EUR 170,000	Goldman Sachs Group Inc, 1.625%, 27/07/26	177,665	0.11
EUR 100,000	AT&T Inc, 1.600%, 19/05/28	102,539	0.06	EUR 35,000	Goldman Sachs Group Inc, 2.000%, 01/11/28	37,865	0.02
EUR 100,000	Bank of America Corp, 2.375%, 19/06/24	107,523	0.07	EUR 25,000	International Business Machines Corp, 0.875%, 31/01/25	25,625	0.02
EUR 100,000	Bank of America Corp, 1.379%, 07/02/25	102,942	0.06	EUR 100,000	International Business Machines Corp, 0.950%, 23/05/25	102,997	0.06
EUR 100,000	Bank of America Corp, 0.808%, 09/05/26	100,567	0.06	EUR 220,000	International Business Machines Corp, 2.875%, 07/11/25	248,609	0.15
EUR 100,000	Bank of America Corp, 1.776%, 04/05/27	105,817	0.07	EUR 100,000	International Business Machines Corp, 1.250%, 29/01/27	104,470	0.07
EUR 100,000	Bank of America Corp, 1.662%, 25/04/28	105,297	0.07	EUR 100,000	International Business Machines Corp, 0.300%, 11/02/28	97,369	0.06
EUR 400,000	Bank of America Corp, 3.648%, 31/03/29	478,332	0.30	EUR 100,000	JPMorgan Chase & Co, 0.625%, 25/01/24	100,896	0.06
EUR 100,000	Berkshire Hathaway Inc, 1.300%, 15/03/24	104,195	0.07	EUR 100,000	JPMorgan Chase & Co, 1.500%, 27/01/25	104,956	0.07
EUR 200,000	Berkshire Hathaway Inc, 1.125%, 16/03/27	210,630	0.13	EUR 300,000	JPMorgan Chase & Co, 3.000%, 19/02/26	342,510	0.21
EUR 100,000	Booking Holdings Inc, 2.375%, 23/09/24	106,300	0.07	EUR 100,000	JPMorgan Chase & Co, 1.500%, 29/10/26	106,731	0.07
EUR 100,000	Booking Holdings Inc, 1.800%, 03/03/27	103,706	0.06	EUR 100,000	JPMorgan Chase & Co, 1.090%, 11/03/27	102,139	0.06
EUR 100,000	Citigroup Inc, 0.750%, 26/10/23	101,258	0.06	EUR 100,000	JPMorgan Chase & Co, 0.389%, 24/02/28	97,550	0.06
EUR 100,000	Citigroup Inc, 2.375%, 22/05/24	107,387	0.07	EUR 100,000	JPMorgan Chase & Co, 1.638%, 18/05/28	105,449	0.07
EUR 40,000	Citigroup Inc, 1.750%, 28/01/25	42,306	0.03	EUR 100,000	JPMorgan Chase & Co, 2.875%, 24/05/28	118,128	0.07
EUR 200,000	Citigroup Inc, 1.250%, 06/07/26	204,360	0.13	EUR 100,000	JPMorgan Chase & Co, 1.812%, 12/06/29	109,271	0.07
EUR 100,000	Citigroup Inc, 1.500%, 24/07/26	103,421	0.06	EUR 100,000	JPMorgan Chase & Co, 1.000%, 15/11/23	102,458	0.06
EUR 200,000	Citigroup Inc, 0.500%, 08/10/27	194,408	0.12	EUR 100,000	Merck & Co Inc, 1.875%, 15/10/26	110,675	0.07
EUR 100,000	Citigroup Inc, 1.500%, 26/10/28	106,141	0.07	EUR 100,000	Metropolitan Life Global Funding I, 0.375%, 09/04/24	100,526	0.06
EUR 150,000	Citigroup Inc, 1.250%, 10/04/29	155,757	0.10	EUR 100,000	Microsoft Corp, 3.125%, 06/12/28	124,948	0.08
EUR 100,000	Coca-Cola Co, 1.875%, 22/09/26	110,040	0.07	EUR 100,000	Morgan Stanley, 1.750%, 11/03/24	104,458	0.07
EUR 100,000	Coca-Cola Co, 1.125%, 09/03/27	104,871	0.07	EUR 100,000	Morgan Stanley, 0.637%, 26/07/24	100,076	0.06
EUR 100,000	Coca-Cola Co, 1.125%, 09/03/27	104,871	0.07	EUR 140,000	Morgan Stanley, 1.750%, 30/01/25	147,391	0.09
EUR 100,000	Digital Euro Fincio LLC, 2.500%, 16/01/26	108,130	0.07	EUR 200,000	Morgan Stanley, 1.342%, 23/10/26	206,288	0.13
EUR 100,000	Dow Chemical Co, 0.500%, 15/03/27	94,709	0.06	EUR 100,000	Morgan Stanley, 1.375%, 27/10/26	104,554	0.07
EUR 100,000	Equinix Inc, 2.875%, 01/10/25	101,623	0.06	EUR 100,000	Morgan Stanley, 1.875%, 27/04/27	108,292	0.07
EUR 100,000	Equinix Inc, 2.875%, 01/02/26	101,758	0.06	EUR 100,000	PepsiCo Inc, 0.250%, 06/05/24	100,618	0.06
EUR 100,000	FedEx Corp, 1.625%, 11/01/27	101,946	0.06	EUR 100,000	PepsiCo Inc, 0.500%, 06/05/28	100,834	0.06
EUR 100,000	Fidelity National Information Services Inc, 1.500%, 21/05/27	103,400	0.06	EUR 100,000	Philip Morris International Inc, 2.875%, 03/03/26	111,434	0.07
EUR 100,000	General Electric Co, 0.875%, 17/05/25	96,446	0.06	EUR 150,000	Procter & Gamble Co, 4.875%, 11/05/27	200,053	0.12
EUR 200,000	General Electric Co, 1.500%, 17/05/29	188,584	0.12	EUR 100,000	Thermo Fisher Scientific Inc, 0.750%, 12/09/24	101,293	0.06
EUR 40,000	Goldman Sachs Group Inc, 2.000%, 27/07/23	41,685	0.03				
EUR 170,000	Goldman Sachs Group Inc, 1.375%, 15/05/24	173,130	0.11				
EUR 120,000	Goldman Sachs Group Inc, 0.125%, 19/08/24	117,005	0.07				
EUR 450,000	Goldman Sachs Group Inc, 3.375%, 27/03/25	502,060	0.31				
EUR 50,000	Goldman Sachs Group Inc, 1.250%, 01/05/25	50,663	0.03				

## Schedule of Investments (continued)

as at 30 June 2020 (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)				Mutual Fund - 9.46%			
Corporate Bonds - 40.07% (continued)				Ireland			
United States (continued)				EUR 52	SPDR Bloomberg Barclays 3-5 Year Euro Government Bond UCITS ETF	1,633	0.00
EUR 100,000	Toyota Motor Credit Corp, 0.250%, 16/07/26	98,371	0.06	EUR 78,810	SPDR Bloomberg Barclays Emerging Markets Local Bond UCITS ETF	4,785,186	2.98
EUR 100,000	US Bancorp, 0.850%, 07/06/24	101,597	0.06	EUR 73,031	SPDR Bloomberg Barclays Euro High Yield Bond UCITS ETF	3,968,504	2.47
EUR 300,000	Verizon Communications Inc, 3.250%, 17/02/26	344,076	0.21	EUR 105,819	SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	3,042,296	1.89
EUR 100,000	Verizon Communications Inc, 0.875%, 08/04/27	101,365	0.06	EUR 93,939	SPDR Thomson Reuters Global Convertible Bond UCITS ETF	3,416,749	2.12
EUR 100,000	Verizon Communications Inc, 1.375%, 02/11/28	105,300	0.07	<b>Total Ireland</b>		<b>15,214,368</b>	<b>9.46</b>
EUR 100,000	Wells Fargo & Co, 0.500%, 26/04/24	99,341	0.06	Luxembourg			
EUR 100,000	Wells Fargo & Co, 1.338%, 04/05/25	101,830	0.06	USD 169	State Street Global Managed Volatility Equity Fund	2,953	0.00
EUR 300,000	Wells Fargo & Co, 1.338%, 04/05/25	305,490	0.19	<b>Total Luxembourg</b>		<b>2,953</b>	<b>0.00</b>
EUR 100,000	Wells Fargo & Co, 2.000%, 27/04/26	106,933	0.07	<b>Total Mutual Fund</b>			
EUR 100,000	Wells Fargo & Co, 1.375%, 26/10/26	103,181	0.06			<b>15,217,321</b>	<b>9.46</b>
EUR 225,000	Wells Fargo & Co, 1.000%, 02/02/27	226,852	0.14	Certificate of Deposits - 44.65%			
EUR 100,000	Wells Fargo & Co, 1.500%, 24/05/27	103,595	0.06	Finland			
EUR 100,000	Wells Fargo & Co, 1.741%, 04/05/30	104,000	0.06	EUR 1,000,000	Nordea Bank Abp, zero coupon, 04/08/20	1,000,303	0.62
<b>Total United States</b>		<b>11,873,621</b>	<b>7.38</b>	EUR 2,000,000	Nordea Bank Abp, zero coupon, 01/09/20	2,000,551	1.24
<b>Total Corporate Bonds</b>		<b>64,481,370</b>	<b>40.07</b>	EUR 1,000,000	OP Corporate Bank plc, zero coupon, 21/07/20	1,000,128	0.62
Government Bonds - 0.62%				<b>Total Finland</b>		<b>4,000,982</b>	<b>2.48</b>
Austria				France			
EUR 1,000,000	Austria Treasury Bill, zero coupon, 02/07/20	1,000,000	0.62	EUR 1,000,000	Agence Centrale des Organismes de Securite Sociale, zero coupon, 28/09/20	1,000,953	0.62
<b>Total Austria</b>		<b>1,000,000</b>	<b>0.62</b>	EUR 3,000,000	Agence Centrale des Organismes de Securite Sociale, zero coupon, 04/11/20	3,005,691	1.87
<b>Total Government Bonds</b>		<b>1,000,000</b>	<b>0.62</b>	EUR 1,500,000	Antalis SA, zero coupon, 31/08/20	1,499,949	0.93
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				EUR 2,000,000	Banque Federative Du Credit Mutuel SA, zero coupon, 04/08/20	2,000,454	1.24
		<b>65,481,370</b>	<b>40.69</b>	EUR 1,000,000	Banque Federative Du Credit Mutuel SA, zero coupon, 13/08/20	1,000,311	0.62
Other transferable securities				EUR 2,500,000	HSBC France, zero coupon, 27/11/20	2,500,000	1.56
Corporate Bonds - 2.55%				EUR 3,000,000	L Oreal, zero coupon, 10/07/20	3,001,000	1.87
United Kingdom				EUR 4,829,000	Lma SA, zero coupon, 01/07/20	4,829,068	3.00
EUR 2,000,000	Norinchukin Bank, zero coupon, 29/07/20	2,000,833	1.25	EUR 2,000,000	Satellite, zero coupon, 09/07/20	2,000,500	1.24
EUR 2,000,000	Qatar National Bank SAQ, zero coupon, 09/07/20	2,000,235	1.24	EUR 3,000,000	Societe Generale SA, zero coupon, 01/09/20	3,001,396	1.87
<b>Total United Kingdom</b>		<b>4,001,068</b>	<b>2.49</b>	EUR 1,500,000	Svenska Handelsbanken AB, zero coupon, 21/07/20	1,500,167	0.93
United States				<b>Total France</b>		<b>25,339,489</b>	<b>15.75</b>
EUR 100,000	AT&T Inc, 1.800%, 05/09/26	104,567	0.06	Germany			
<b>Total United States</b>		<b>104,567</b>	<b>0.06</b>	EUR 2,500,000	Landesbank Hessen Gz Frankf, zero coupon, 31/07/20	2,500,417	1.55
<b>Total Corporate Bonds</b>		<b>4,105,635</b>	<b>2.55</b>	<b>Total Germany</b>		<b>2,500,417</b>	<b>1.55</b>
<b>Total Other transferable securities</b>		<b>4,105,635</b>	<b>2.55</b>				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Certificate of Deposits - 44.65% (continued)				Certificate of Deposits - 44.65% (continued)			
Ireland				United Kingdom			
EUR 1,000,000	Matchpoint Finance Public Ltd, zero coupon, 22/07/20	1,000,187	0.62	EUR 2,000,000	Barclays Bank PLC, zero coupon, 10/09/20	2,001,637	1.24
<b>Total Ireland</b>		<b>1,000,187</b>	<b>0.62</b>	EUR 2,500,000	Lloyds Bank Corporate Markets, zero coupon, 03/08/20	2,500,666	1.55
Luxembourg				EUR 3,000,000	Mitsubishi Corporation Finance, zero coupon, 02/07/20	3,000,036	1.87
EUR 2,000,000	Albion Capital Corporation SA, zero coupon, 23/07/20	2,000,600	1.24	EUR 3,000,000	Mitsubishi Corporation Finance, zero coupon, 02/10/20	3,003,454	1.87
EUR 3,000,000	BGL BNP Paribas SA, zero coupon, 01/07/20	3,000,000	1.87	<b>Total United Kingdom</b>		<b>10,505,793</b>	<b>6.53</b>
<b>Total Luxembourg</b>		<b>5,000,600</b>	<b>3.11</b>	United States			
Netherlands				EUR 3,000,000	Colgate Palmolive Co, zero coupon, 29/07/20	3,000,537	1.87
EUR 3,000,000	Alliander NV, zero coupon, 14/07/20	3,000,000	1.86	EUR 2,000,000	Procter & Gamble Co, zero coupon, 12/08/20	2,000,140	1.24
EUR 3,000,000	Linde Finance BV, zero coupon, 17/08/20	3,000,431	1.87	EUR 1,500,000	Procter And Gamble Company, zero coupon, 21/08/20	1,500,127	0.93
EUR 3,000,000	Nederlandse Gasunie NV, zero coupon, 04/09/20	3,001,381	1.87	EUR 2,000,000	Sheffield Receivables Corp, zero coupon, 02/07/20	2,000,016	1.24
EUR 1,000,000	Paccar Financial Europe BV, zero coupon, 10/07/20	1,000,311	0.62	EUR 3,000,000	Sheffield Receivables Corp, zero coupon, 02/10/20	3,002,686	1.87
EUR 1,000,000	Paccar Financial Europe BV, zero coupon, 27/07/20	1,000,378	0.62	<b>Total United States</b>		<b>11,503,506</b>	<b>7.15</b>
<b>Total Netherlands</b>		<b>11,002,501</b>	<b>6.84</b>	<b>Total Certificate of Deposits</b>		<b>71,854,197</b>	<b>44.65</b>
Sweden				<b>TOTAL INVESTMENTS</b>			
EUR 1,000,000	Svenska Handelsbanken AB, zero coupon, 11/09/20	1,000,722	0.62			<b>156,658,523</b>	<b>97.35</b>
<b>Total Sweden</b>		<b>1,000,722</b>	<b>0.62</b>				

### Derivatives

Futures Contracts – 0.47%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
EMINI RUSS 2000 FUTURE, due 18/09/20	USD	24	1,535,966	72,468	0.04
EURO BOBL FUTURE, due 08/09/20	EUR	62	8,368,760	32,400	0.02
EURO BTP FUTURE, due 08/09/20	EUR	22	3,165,360	64,130	0.04
EURO OAT FUTURE, due 08/09/20	EUR	56	9,388,400	125,490	0.08
EURO STOXX 50 INDEX FUTURE, due 18/09/20	EUR	64	2,062,720	95,040	0.06
FTSE 100 INDEX FUTURE, due 18/09/20	GBP	19	1,284,968	33,783	0.02
MSCI EMERGING MARKETS INDEX FUTURE, due 18/09/20	USD	89	3,905,413	51,341	0.03
OMXS30 INDEX FUTURE, due 17/07/20	SEK	25	398,091	14,244	0.01
S&P EMINI INDEX FUTURE, due 18/09/20	USD	113	15,545,234	315,964	0.20
S&P/TSX 60 INDEX FUTURE, due 17/09/20	CAD	7	849,758	14,789	0.01
SPI 200 FUTURE, due 17/09/20	AUD	8	722,368	15,166	0.01
SWISS MARKET INDEX FUTURE, due 18/09/20	CHF	10	940,389	24,971	0.02
<b>Unrealised Gain on Futures Contracts</b>			<b>48,167,427</b>	<b>859,786</b>	<b>0.54</b>
Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
BCOM COMMODITY INDEX FUTURE, due 16/09/20	USD	260	1,497,752	(6,945)	(0.01)
HANG SENG INDEX FUTURE, due 30/07/20	HKD	1	139,272	(2,929)	(0.00)
MSCI SINGAPORE INDEX FUTURE, due 29/07/20	SGD	11	207,700	(3,928)	(0.00)
TOPIX INDEX FUTURE, due 10/09/20	JPY	17	2,186,537	(93,876)	(0.06)
<b>Unrealised Loss on Futures Contracts</b>			<b>4,031,261</b>	<b>(107,678)</b>	<b>(0.07)</b>
<b>Total Futures Contracts</b>			<b>52,198,688</b>	<b>752,108</b>	<b>0.47</b>

## Schedule of Investments *(continued)*

as at 30 June 2020 (Expressed in Euro)

Derivatives *(continued)*

Futures Contracts – 0.47% *(continued)*

Other Net Assets/(Liabilities)	3,510,005	2.18
<b>TOTAL NET ASSETS</b>	<b>160,920,636</b>	<b>100.00</b>

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes EUR 2,654,565 held as cash at Goldman Sachs & Co.

## Schedule of Investments

as at 30 June 2020 (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 - 96.02%				Common and Preferred Stocks - 96.02% <i>(continued)</i>						
Austria				United Kingdom						
EUR 169,985	ANDRITZ AG	5,507,514	3.13	GBP 4,376,354	Barclays PLC	5,508,771	3.13			
<u>Total Austria</u>		<u>5,507,514</u>	<u>3.13</u>	EUR 864,518	CNH Industrial NV	5,384,218	3.06			
France				GBP 948,573				Standard Chartered PLC	4,592,641	2.61
EUR 84,899	Atos SE	6,443,834	3.66	<u>Total United Kingdom</u>		<u>15,485,630</u>	<u>8.80</u>			
EUR 285,027	AXA SA	5,304,923	3.02	<u>Total Common and Preferred Stocks</u>		<u>168,911,868</u>	<u>96.02</u>			
EUR 182,001	BNP Paribas SA	6,437,375	3.66	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market						
EUR 64,438	Cie Generale des Etablissements Michelin SCA	5,950,205	3.38			<u>168,911,868</u>	<u>96.02</u>			
EUR 6,296	Dassault Aviation SA	5,165,868	2.94	Mutual Fund - 2.56%						
EUR 77,510	Ipsen SA	5,863,631	3.33	Ireland						
EUR 57,589	Sanofi	5,220,443	2.97	EUR 4,536	State Street EUR Liquidity LVNAV Fund	4,508,161	2.56			
<u>Total France</u>		<u>40,386,279</u>	<u>22.96</u>	<u>Total Ireland</u>		<u>4,508,161</u>	<u>2.56</u>			
Germany				<u>Total Mutual Fund</u>		<u>4,508,161</u>	<u>2.56</u>			
EUR 34,329	Allianz SE	6,239,639	3.55	<u>TOTAL INVESTMENTS</u>		<u>173,420,029</u>	<u>98.58</u>			
EUR 99,096	Bayerische Motoren Werke AG	5,630,635	3.20	<u>Other Net Assets/(Liabilities)</u>		<u>2,500,061</u>	<u>1.42</u>			
EUR 60,411	Continental AG	5,265,423	2.99	<u>TOTAL NET ASSETS</u>		<u>175,920,090</u>	<u>100.00</u>			
EUR 255,878	Duerr AG	5,936,369	3.38							
<u>Total Germany</u>		<u>23,072,066</u>	<u>13.12</u>							
Hungary										
HUF 284,420	Richter Gedeon Nyrt	5,231,966	2.98							
<u>Total Hungary</u>		<u>5,231,966</u>	<u>2.98</u>							
Ireland										
EUR 174,023	CRH PLC	5,307,702	3.02							
EUR 568,287	Glanbia PLC	5,728,333	3.25							
GBP 753,672	Grafton Group PLC	5,472,259	3.11							
EUR 154,763	Smurfit Kappa Group PLC	4,605,747	2.62							
<u>Total Ireland</u>		<u>21,114,041</u>	<u>12.00</u>							
Italy										
EUR 393,416	Assicurazioni Generali SpA	5,299,313	3.01							
<u>Total Italy</u>		<u>5,299,313</u>	<u>3.01</u>							
Spain										
EUR 244,773	ACS Actividades de Construccion y Servicios SA	5,492,706	3.12							
EUR 244,773	ACS Actividades de Construccion y Servicios SA	339,867	0.19							
EUR 1,940,610	Banco Bilbao Vizcaya Argentaria SA	5,946,029	3.38							
EUR 227,207	Siemens Gamesa Renewable Energy SA	3,585,327	2.04							
<u>Total Spain</u>		<u>15,363,929</u>	<u>8.73</u>							
Sweden										
SEK 336,927	Electrolux AB	5,016,557	2.85							
<u>Total Sweden</u>		<u>5,016,557</u>	<u>2.85</u>							
Switzerland										
CHF 242,626	ABB Ltd	4,862,821	2.76							
CHF 132,300	Adecco Group AG	5,526,999	3.14							
CHF 660,840	Credit Suisse Group AG	6,084,065	3.46							
CHF 158,978	LafargeHolcim Ltd	6,200,830	3.53							
CHF 17,606	Roche Holding AG	5,431,976	3.09							
CHF 24,357	Swatch Group AG	4,327,882	2.46							
<u>Total Switzerland</u>		<u>32,434,573</u>	<u>18.44</u>							

## Schedule of Investments

as at 30 June 2020 (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 - 93.22%				Common and Preferred Stocks - 93.22% <i>(continued)</i>			
Austria				Switzerland			
EUR 89,867	ANDRITZ AG	2,911,691	3.51	EUR 69,591	LafargeHolcim Ltd	2,684,125	3.24
Total Austria		2,911,691	3.51	Total Switzerland		2,684,125	3.24
Belgium				United Kingdom			
EUR 28,841	UCB SA	2,973,507	3.59	EUR 420,130	CNH Industrial NV	2,616,570	3.16
Total Belgium		2,973,507	3.59	Total United Kingdom		2,616,570	3.16
Finland				Total Common and Preferred Stocks			
EUR 119,613	Fortum OYJ	2,022,058	2.44			77,250,162	93.22
Total Finland		2,022,058	2.44	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		77,250,162	93.22
France				Mutual Fund - 4.67%			
EUR 33,127	Atos SE	2,514,339	3.04	Ireland			
EUR 146,521	AXA SA	2,727,049	3.29	EUR 3,890	State Street EUR Liquidity LVNAV Fund	3,866,202	4.67
EUR 79,010	BNP Paribas SA	2,794,584	3.37	Total Ireland		3,866,202	4.67
EUR 31,372	Cie Generale des Etablissements Michelin SCA	2,896,891	3.50	Total Mutual Fund		3,866,202	4.67
EUR 3,012	Dassault Aviation SA	2,471,346	2.98	TOTAL INVESTMENTS		81,116,364	97.89
EUR 41,310	Ipsen SA	3,125,102	3.77	Other Net Assets/(Liabilities)		1,749,347	2.11
EUR 86,840	Publicis Groupe SA	2,501,860	3.02	TOTAL NET ASSETS		82,865,711	100.00
EUR 29,462	Sanofi	2,670,730	3.22				
EUR 147,663	Societe Generale SA	2,185,412	2.64				
EUR 56,683	TOTAL SA	1,925,805	2.32				
Total France		25,813,118	31.15				
Germany							
EUR 17,388	Allianz SE	3,160,443	3.81				
EUR 44,797	BASF SE	2,234,474	2.70				
EUR 37,037	Bayerische Motoren Werke AG	2,104,442	2.54				
EUR 31,770	Continental AG	2,769,073	3.34				
EUR 119,742	Duerr AG	2,778,015	3.35				
Total Germany		13,046,447	15.74				
Ireland							
EUR 82,224	CRH PLC	2,507,832	3.03				
EUR 282,259	Glanbia PLC	2,841,363	3.42				
EUR 89,047	Smurfit Kappa Group PLC	2,650,039	3.20				
Total Ireland		7,999,234	9.65				
Italy							
EUR 207,134	Assicurazioni Generali SpA	2,790,095	3.37				
EUR 226,460	Enel SpA	1,738,760	2.10				
Total Italy		4,528,855	5.47				
Netherlands							
EUR 30,670	Euronext NV	2,737,297	3.30				
EUR 64,555	Koninklijke Philips NV	2,680,324	3.24				
Total Netherlands		5,417,621	6.54				
Spain							
EUR 116,665	ACS Actividades de Construccion y Servicios SA	2,617,963	3.16				
EUR 116,665	ACS Actividades de Construccion y Servicios SA	161,989	0.19				
EUR 681,394	Banco Bilbao Vizcaya Argentaria SA	2,087,791	2.52				
EUR 150,139	Siemens Gamesa Renewable Energy SA	2,369,193	2.86				
Total Spain		7,236,936	8.73				

## Schedule of Investments

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net 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 - 5.56%			
Common and Preferred Stocks - 92.36%				Ireland			
Canada				USD 951,724	State Street USD Liquidity LVNAV Fund	951,724	5.56
CAD 13,100	CCL Industries Inc	422,047	2.46	<b>Total Ireland</b>			
<b>Total Canada</b>				<b>951,724 5.56</b>			
Panama				<b>Total Mutual Fund</b>			
USD 9,041	Copa Holdings SA	457,113	2.67	<b>951,724 5.56</b>			
<b>Total Panama</b>				<b>951,724 5.56</b>			
United States				<b>TOTAL INVESTMENTS</b>			
USD 7,196	Affiliated Managers Group Inc	536,534	3.13	<b>16,763,091 97.92</b>			
USD 9,115	AGCO Corp	505,518	2.95	<b>Other Net Assets/(Liabilities)</b>			
USD 15,100	Avnet Inc	421,064	2.46	<b>355,360 2.08</b>			
USD 12,813	Bank of New York Mellon Corp	495,222	2.89	<b>TOTAL NET ASSETS</b>			
USD 9,277	Bristol-Myers Squibb Co	545,488	3.19	<b>17,118,451 100.00</b>			
USD 10,173	Cal-Maine Foods Inc	452,495	2.64				
USD 2,406	Cigna Corp	451,486	2.64				
USD 12,037	Cisco Systems Inc	561,406	3.28				
USD 9,974	Citigroup Inc	509,671	2.98				
USD 9,752	Cognizant Technology Solutions Corp	554,109	3.24				
USD 2,739	Cummins Inc	474,559	2.77				
USD 21,509	Discovery Inc	414,263	2.42				
USD 3,536	F5 Networks Inc	493,201	2.88				
USD 3,430	General Dynamics Corp	512,648	3.00				
USD 36,581	Howmet Aerospace Inc	579,809	3.39				
USD 1,293	Humana Inc	501,361	2.93				
USD 15,811	Jabil Inc	507,217	2.96				
USD 2,745	Johnson & Johnson	386,029	2.26				
USD 5,019	Lear Corp	547,171	3.20				
USD 8,177	Lennar Corp	503,867	2.94				
USD 4,651	M&T Bank Corp	483,564	2.83				
USD 7,406	ManpowerGroup Inc	509,162	2.97				
USD 14,826	MetLife Inc	541,446	3.16				
USD 41,388	Mosaic Co	517,764	3.02				
CAD 8,963	Newmont Goldcorp Corp	551,994	3.22				
USD 9,076	Omnicom Group Inc	495,550	2.90				
USD 8,524	Oracle Corp	471,121	2.75				
USD 4,177	Sanderson Farms Inc	484,073	2.83				
USD 15,475	Skechers U.S.A. Inc	485,605	2.84				
USD 17,141	Wells Fargo & Co	438,810	2.56				
<b>Total United States</b>				<b>14,932,207 87.23</b>			
<b>Total Common and Preferred Stocks</b>				<b>15,811,367 92.36</b>			
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				15,811,367 92.36			



## Schedule of Investments

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 95.34%				Common and Preferred Stocks - 95.34% <i>(continued)</i>			
Cayman Islands				Taiwan			
HKD 1,654,500	Dali Foods Group Co Ltd	1,003,316	3.62	TWD 115,000	Catcher Technology Co Ltd	865,292	3.12
HKD 369,000	Haitian International Holdings Ltd	749,384	2.70	USD 20,654	Taiwan Semiconductor Manufacturing Co Ltd-ADR	1,172,527	4.23
HKD 1,485,000	Lee & Man Paper Manufacturing Ltd	797,063	2.87	Total Taiwan		2,037,819	7.35
Total Cayman Islands				Total Common and Preferred Stocks		26,448,798	95.34
China				Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
HKD 1,003,772	China Construction Bank Corp	812,037	2.93	Mutual Fund - 0.02%			
HKD 342,500	CITIC Securities Co Ltd	647,840	2.33	Ireland			
CNY 93,900	Gree Electric Appliances Inc of Zhuhai	751,572	2.71	USD 4,841	State Street USD Liquidity LVNAV Fund	4,841	0.02
HKD 1,125,000	Industrial & Commercial Bank of China Ltd	682,218	2.46	Total Ireland		4,841	0.02
CNY 54,200	Jiangsu Yanghe Brewery Joint-Stock Co Ltd	806,280	2.91	Total Mutual Fund		4,841	0.02
HKD 247,900	Zhuzhou CRRC Times Electric Co Ltd	630,109	2.27	TOTAL INVESTMENTS		26,453,639	95.36
Total China				Other Net Assets/(Liabilities)		1,287,393	4.64
Hong Kong				TOTAL NET ASSETS			
HKD 321,000	Haier Electronics Group Co Ltd	971,228	3.50	27,741,032			
HKD 1,157,000	WH Group Ltd	991,230	3.57	100.00			
Total Hong Kong							
Indonesia							
IDR 2,235,600	Bank Mandiri Persero Tbk PT	774,674	2.79				
Total Indonesia							
Japan							
JPY 50,522	Alfresa Holdings Corp	1,054,132	3.80				
JPY 41,458	ITOCHU Corp	892,105	3.22				
JPY 30,000	Japan Tobacco Inc	556,565	2.01				
JPY 30,989	KDDI Corp	928,938	3.35				
JPY 57,800	Kinden Corp	953,109	3.43				
JPY 42,500	Komatsu Ltd	868,042	3.13				
JPY 30,989	Kurita Water Industries Ltd	859,138	3.10				
JPY 19,400	Ono Pharmaceutical Co Ltd	564,099	2.03				
JPY 26,879	Sumitomo Mitsui Financial Group Inc	755,407	2.72				
JPY 22,300	Suzuki Motor Corp	755,908	2.72				
JPY 46,100	Tokyo Broadcasting System Holdings Inc	735,395	2.65				
JPY 8,702	Toyota Motor Corp	545,423	1.97				
JPY 19,700	Trend Micro Inc	1,099,263	3.96				
Total Japan							
Korea							
KRW 24,178	KB Financial Group Inc	682,415	2.46				
KRW 12,834	KT&G Corp	834,367	3.01				
KRW 32,219	Samsung Electronics Co Ltd-Preferred Stock	1,245,528	4.49				
KRW 27,405	Shinhan Financial Group Co Ltd	655,023	2.36				
Total Korea							
Singapore							
SGD 55,800	United Overseas Bank Ltd	809,171	2.92				
Total Singapore							

## Schedule of Investments

as at 30 June 2020 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 95.61%				Common and Preferred Stocks - 95.61% <i>(continued)</i>			
Cayman Islands				Spain			
HKD 5,843,000	Dali Foods Group Co Ltd	3,154,780	2.74	EUR 132,770	ACS Actividades de Construccion y Servicios SA	2,979,359	2.59
<u>Total Cayman Islands</u>		<u>3,154,780</u>	<u>2.74</u>	EUR 132,770	ACS Actividades de Construccion y Servicios SA	184,351	0.16
China				EUR 962,667	Banco Bilbao Vizcaya Argentaria SA	2,949,612	2.56
HKD 1,759,500	CITIC Securities Co Ltd	2,963,183	2.57	<u>Total Spain</u>		<u>6,113,322</u>	<u>5.31</u>
HKD 1,188,800	Zhuzhou CRRC Times Electric Co Ltd	2,690,360	2.34	Switzerland			
<u>Total China</u>		<u>5,653,543</u>	<u>4.91</u>	CHF 160,996	ABB Ltd	3,226,755	2.80
France				CHF 73,622	Adecco Group AG	3,075,652	2.67
EUR 80,010	BNP Paribas SA	2,829,954	2.46	CHF 372,113	Credit Suisse Group AG	3,425,882	2.98
EUR 3,757	Dassault Aviation SA	3,082,618	2.68	CHF 78,847	LafargeHolcim Ltd	3,075,374	2.67
EUR 49,465	Ipsen SA	3,742,027	3.25	<u>Total Switzerland</u>		<u>12,803,663</u>	<u>11.12</u>
<u>Total France</u>		<u>9,654,599</u>	<u>8.39</u>	United States			
Germany				USD 49,727	Affiliated Managers Group Inc	3,301,113	2.87
EUR 38,391	Continental AG	3,346,160	2.91	USD 59,901	Bristol-Myers Squibb Co	3,135,983	2.72
<u>Total Germany</u>		<u>3,346,160</u>	<u>2.91</u>	USD 76,613	Cisco Systems Inc	3,181,436	2.76
Hong Kong				USD 66,587	Citigroup Inc	3,029,511	2.63
HKD 4,278,000	WH Group Ltd	3,263,204	2.84	USD 25,340	F5 Networks Inc	3,146,884	2.73
<u>Total Hong Kong</u>		<u>3,263,204</u>	<u>2.84</u>	USD 237,626	Howmet Aerospace Inc	3,353,401	2.91
Hungary				USD 35,035	Lear Corp	3,400,717	2.96
HUF 173,662	Richter Gedeon Nyrt	3,194,549	2.78	USD 28,416	M&T Bank Corp	2,630,469	2.29
<u>Total Hungary</u>		<u>3,194,549</u>	<u>2.78</u>	USD 86,254	MetLife Inc	2,804,609	2.44
Indonesia				USD 259,487	Mosaic Co	2,890,248	2.51
IDR 11,034,500	Bank Mandiri Persero Tbk PT	3,404,394	2.96	USD 118,081	Skechers U.S.A. Inc	3,299,098	2.87
<u>Total Indonesia</u>		<u>3,404,394</u>	<u>2.96</u>	<u>Total United States</u>		<u>34,173,469</u>	<u>29.69</u>
Japan				<u>Total Common and Preferred Stocks</u>			
JPY 171,300	Alfresa Holdings Corp	3,182,248	2.77			<u>110,032,867</u>	<u>95.61</u>
JPY 193,600	Komatsu Ltd	3,520,624	3.06	<u>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</u>			
JPY 103,400	Sumitomo Mitsui Trust Holdings Inc	2,581,351	2.24			<u>110,032,867</u>	<u>95.61</u>
JPY 242,400	Tokyo Broadcasting System Holdings Inc	3,442,823	2.99	Mutual Fund - 2.22%			
JPY 64,400	Trend Micro Inc	3,199,510	2.78	Ireland			
JPY 386,100	Zeon Corp	3,157,727	2.74	USD 2,866,746	State Street USD Liquidity LVNAV Fund	2,552,417	2.22
<u>Total Japan</u>		<u>19,084,283</u>	<u>16.58</u>	<u>Total Ireland</u>		<u>2,552,417</u>	<u>2.22</u>
Korea				<u>Total Mutual Fund</u>		<u>2,552,417</u>	<u>2.22</u>
KRW 53,336	KT&G Corp	3,087,294	2.68	<u>TOTAL INVESTMENTS</u>			
KRW 90,054	Samsung Electronics Co Ltd-Preferred Stock	3,099,607	2.70			<u>112,585,284</u>	<u>97.83</u>
<u>Total Korea</u>		<u>6,186,901</u>	<u>5.38</u>				

### Derivatives

Forward Foreign Exchange Contracts – (0.39)%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought USD / Sold JPY, due 31/07/20	JPMorgan Chase Bank NA London	7,030,593	756,579,000	13,593	0.01
<u>Total Unrealised Gain on Forward Foreign Exchange Contracts</u>				<u>13,593</u>	<u>0.01</u>

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Derivatives (continued)

Forward Foreign Exchange Contracts – (0.39)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold CHF, due 31/07/20	Credit Suisse London	1,558,758	1,514,000	(35,952)	(0.03)
Bought USD / Sold CHF, due 31/07/20	Societe Generale	1,558,922	1,514,000	(35,806)	(0.03)
Bought USD / Sold CHF, due 31/07/20	Standard Chartered Bank	1,558,591	1,514,000	(36,101)	(0.03)
Bought USD / Sold EUR, due 31/07/20	BNP Paribas SA	2,336,355	2,160,000	(81,125)	(0.07)
Bought USD / Sold EUR, due 31/07/20	Credit Suisse London	2,336,541	2,160,000	(80,960)	(0.07)
Bought USD / Sold EUR, due 31/07/20	UBS AG London	2,336,312	2,160,000	(81,163)	(0.07)
Bought USD / Sold JPY, due 31/07/20	Citibank NA	1,464,114	157,938,000	(315)	(0.00)
Bought USD / Sold KRW, due 31/07/20	Citibank NA	1,966,137	2,413,826,000	(36,277)	(0.03)
Bought USD / Sold KRW, due 31/07/20	Merrill Lynch International	1,966,697	2,413,826,000	(35,778)	(0.03)
Bought USD / Sold KRW, due 31/07/20	Standard Chartered Bank	1,964,217	2,413,826,000	(37,985)	(0.04)
<b>Total Unrealised Loss on Forward Foreign Exchange Contracts</b>				<b>(461,462)</b>	<b>(0.40)</b>
<b>Total Forward Foreign Exchange Contracts</b>				<b>(447,869)</b>	<b>(0.39)</b>
Other Net Assets/(Liabilities)				2,950,972	2.56
<b>TOTAL NET ASSETS</b>				<b>115,088,387</b>	<b>100.00</b>

## Schedule of Investments

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 99.09%				Common and Preferred Stocks - 99.09% <i>(continued)</i>			
Australia				France <i>(continued)</i>			
AUD 54,294	AGL Energy Ltd	637,353	0.15	EUR 6,859	Faurecia SA	267,857	0.06
AUD 19,882	ASX Ltd	1,168,746	0.28	EUR 4,889	Gecina SA REIT	604,019	0.14
AUD 50,037	Coca-Cola Amatil Ltd	298,341	0.07	EUR 3,299	ICADE REIT	229,727	0.05
AUD 110,773	Dexus REIT	701,658	0.17	EUR 18,616	Klepierre SA REIT	370,813	0.09
AUD 141,501	Fortescue Metals Group Ltd	1,349,315	0.32	EUR 12,277	L'Oreal SA	3,939,492	0.93
AUD 206,641	GPT Group REIT	593,276	0.14	EUR 59,579	Peugeot SA	968,946	0.23
AUD 56,489	LendLease Group	481,102	0.11	EUR 2,959	Sartorius Stedim Biotech	747,765	0.18
AUD 13,104	Magellan Financial Group Ltd	523,372	0.12	EUR 56,780	Schneider Electric SE	6,305,821	1.49
AUD 282,832	Medibank Pvt Ltd	582,242	0.14	EUR 14,915	SCOR SE	408,743	0.10
AUD 409,752	Mirvac Group REIT	612,188	0.14	EUR 34,048	Suez	399,045	0.10
AUD 46,341	Sonic Healthcare Ltd	970,893	0.23	EUR 24,276	Valeo SA	636,924	0.15
AUD 255,263	Stockland REIT	581,728	0.14	EUR 54,807	Veolia Environnement SA	1,232,361	0.29
AUD 421,730	Telstra Corp Ltd	908,830	0.21	EUR 11,643	Vinci SA	1,072,301	0.25
AUD 337,428	Vicinity Centres REIT	332,216	0.08	<b>Total France</b>		<b>24,838,473</b>	<b>5.87</b>
AUD 115,803	Wesfarmers Ltd	3,574,312	0.85	Germany			
AUD 128,448	Woolworths Group Ltd	3,296,910	0.78	EUR 987	adidas AG	258,957	0.06
<b>Total Australia</b>		<b>16,612,482</b>	<b>3.93</b>	EUR 42,419	Allianz SE	8,659,574	2.05
Canada				EUR 4,991	Bayerische Motoren Werke AG—Preferred Stock	242,052	0.06
CAD 12,700	Air Canada	158,051	0.04	EUR 12,208	Evonik Industries AG	310,015	0.07
CAD 15,762	BCE Inc	655,246	0.15	EUR 6,192	Hannover Rueck SE	1,066,827	0.25
CAD 10,800	CAE Inc	174,608	0.04	EUR 10,525	Henkel AG & Co KGaA	876,539	0.21
CAD 21,300	CI Financial Corp	270,081	0.06	EUR 3,084	Henkel AG & Co KGaA—Preferred Stock	287,079	0.07
CAD 35,100	Hydro One Ltd	657,932	0.16	EUR 14,792	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	3,844,395	0.91
CAD 11,300	Ia Financial Corp Inc	377,164	0.09	EUR 8,867	Puma SE	685,376	0.16
CAD 6,900	Loblaw Cos Ltd	334,918	0.08	EUR 7,589	Uniper SE	244,627	0.06
CAD 58,037	Power Corp of Canada	1,017,565	0.24	<b>Total Germany</b>		<b>16,475,441</b>	<b>3.90</b>
CAD 17,100	RioCan Real Estate Investment Trust REIT	192,846	0.05	Hong Kong			
CAD 6,900	Shopify Inc	6,534,077	1.54	HKD 188,000	Hang Lung Properties Ltd	445,352	0.11
CAD 60,300	Sun Life Financial Inc	2,208,786	0.52	<b>Total Hong Kong</b>		<b>445,352</b>	<b>0.11</b>
CAD 40,322	TELUS Corp	674,106	0.16	Ireland			
CAD 20,346	Thomson Reuters Corp	1,377,911	0.33	USD 54,483	Accenture PLC	11,698,590	2.77
<b>Total Canada</b>		<b>14,633,291</b>	<b>3.46</b>	USD 79,183	Johnson Controls International PLC	2,703,307	0.64
Denmark				USD 45,970	Linde PLC	9,750,697	2.30
DKK 12,201	Coloplast A/S	1,890,103	0.45	USD 24,379	Trane Technologies PLC	2,169,243	0.51
DKK 15,198	Novo Nordisk A/S	983,434	0.23	<b>Total Ireland</b>		<b>26,321,837</b>	<b>6.22</b>
DKK 19,428	Orsted A/S	2,240,854	0.53	Israel			
DKK 11,856	Tryg A/S	343,033	0.08	ILS 35,923	Bank Hapoalim BM	213,611	0.05
<b>Total Denmark</b>		<b>5,457,424</b>	<b>1.29</b>	ILS 1	Isracard Ltd	1	0.00
Finland				ILS 13,887	Mizrahi Tefahot Bank Ltd	259,287	0.06
EUR 36,305	Neste Oyj	1,419,411	0.33	<b>Total Israel</b>		<b>472,899</b>	<b>0.11</b>
EUR 7,753	Orion Oyj	374,957	0.09	Italy			
<b>Total Finland</b>		<b>1,794,368</b>	<b>0.42</b>	EUR 112,849	Assicurazioni Generali SpA	1,707,274	0.40
France				EUR 299,145	Enel SpA	2,579,691	0.61
EUR 5,641	Amundi SA	441,598	0.11	EUR 53,654	Poste Italiane SpA	466,424	0.11
EUR 198,502	AXA SA	4,149,499	0.98				
EUR 13,323	Bouygues SA	455,047	0.11				
EUR 17,557	Cie Generale des Etablissements Michelin SCA	1,820,866	0.43				
EUR 18,935	CNP Assurances	217,985	0.05				
EUR 4,760	Covivio REIT	344,830	0.08				
EUR 23,752	Credit Agricole SA	224,834	0.05				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.09% (continued)				Common and Preferred Stocks - 99.09% (continued)			
Italy (continued)				Portugal			
EUR 203,608	Snam SpA	991,109	0.23	EUR 262,864	EDP - Energias de Portugal SA	1,254,752	0.30
EUR 144,496	Terna Rete Elettrica Nazionale SpA	992,894	0.24	EUR 25,183	Jeronimo Martins SGPS SA	440,810	0.10
<b>Total Italy</b>		<b>6,737,392</b>	<b>1.59</b>	<b>Total Portugal</b>		<b>1,695,562</b>	<b>0.40</b>
Japan				Singapore			
JPY 20,500	Advantest Corp	1,162,905	0.28	SGD 291,000	Ascendas REIT	661,245	0.16
JPY 58,660	Bridgestone Corp	1,886,189	0.45	SGD 249,444	CapitaLand Mall Trust REIT	350,461	0.08
JPY 37,200	Daiichi Sankyo Co Ltd	3,036,411	0.72	SGD 227,400	Mapletree Commercial Trust REIT	314,600	0.07
JPY 2,700	Disco Corp	652,945	0.15	SGD 82,490	Singapore Exchange Ltd	493,148	0.12
JPY 20,200	Fujitsu Ltd	2,362,923	0.56	<b>Total Singapore</b>		<b>1,819,454</b>	<b>0.43</b>
JPY 10,900	Itochu Techno-Solutions Corp	408,175	0.10	Spain			
JPY 10,100	Japan Airlines Co Ltd	181,807	0.04	EUR 24,417	Enagas SA	596,471	0.14
JPY 79	Japan Prime Realty Investment Corp REIT	231,395	0.05	EUR 32,113	Endesa SA	790,965	0.19
JPY 240	Japan Retail Fund Investment Corp REIT	299,208	0.07	EUR 338,608	Iberdrola SA	3,924,774	0.93
JPY 181,400	KDDI Corp	5,437,712	1.29	EUR 59,280	Industria de Diseno Textil SA	1,569,299	0.37
JPY 49,700	Konica Minolta Inc	171,371	0.04	EUR 118,988	Mapfre SA	211,688	0.05
JPY 24,500	LIXIL Group Corp	342,003	0.08	<b>Total Spain</b>		<b>7,093,197</b>	<b>1.68</b>
JPY 16,700	Medipal Holdings Corp	321,353	0.08	Sweden			
JPY 25,400	NEC Corp	1,217,204	0.29	SEK 34,818	Atlas Copco AB	1,474,691	0.35
JPY 201	Nippon Prologis REIT Inc	611,095	0.14	SEK 82,505	Hennes & Mauritz AB	1,195,513	0.28
JPY 34,800	Nomura Research Institute Ltd	944,150	0.22	SEK 9,939	ICA Gruppen AB	471,312	0.11
JPY 119,700	Olympus Corp	2,302,798	0.54	SEK 16,588	Industrivarden AB	375,857	0.09
JPY 19,000	Omron Corp	1,271,539	0.30	SEK 7,527	L E Lundbergforetagen AB	341,584	0.08
JPY 287	Orix JREIT Inc	376,158	0.09	SEK 24,916	Securitas AB	335,765	0.08
JPY 3,300	Rinnai Corp	275,293	0.07	SEK 34,306	Skanska AB	697,782	0.17
JPY 63,832	Sekisui House Ltd	1,214,397	0.29	SEK 38,395	SKF AB	713,571	0.17
JPY 16,044	Tokyo Electron Ltd	3,931,996	0.93	SEK 52,164	Tele2 AB	691,757	0.16
JPY 28,000	Toppan Printing Co Ltd	466,386	0.11	SEK 281,003	Telia Co AB	1,049,616	0.25
JPY 272,400	Z Holding Corp	1,328,103	0.31	<b>Total Sweden</b>		<b>7,347,448</b>	<b>1.74</b>
<b>Total Japan</b>		<b>30,433,516</b>	<b>7.20</b>	Switzerland			
Luxembourg				CHF 15,209	Adecco Group AG	713,622	0.17
EUR 31,581	Aroundtown SA	180,827	0.04	CHF 2,504	Baloise Holding AG	375,514	0.09
<b>Total Luxembourg</b>		<b>180,827</b>	<b>0.04</b>	CHF 115	Chocoladefabriken Lindt & Spruengli AG	946,652	0.22
Netherlands				USD 46,529	Chubb Ltd	5,891,502	1.39
EUR 65,279	Altice Europe NV	251,848	0.06	USD 13,700	Garmin Ltd	1,335,750	0.32
EUR 11,681	Heineken Holding NV	955,757	0.23	CHF 2,677	Geberit AG	1,339,701	0.32
EUR 4,701	Koninklijke DSM NV	650,487	0.15	CHF 5,546	Kuehne Nagel International AG	921,260	0.22
EUR 11,447	NN Group NV	384,415	0.09	CHF 60,969	Nestle SA	6,739,373	1.59
EUR 12,701	Randstad NV	565,755	0.13	CHF 2,067	Schindler Holding AG	486,892	0.11
EUR 4,331	Wolters Kluwer NV	338,170	0.08	CHF 5,621	Sonova Holding AG	1,122,064	0.27
<b>Total Netherlands</b>		<b>3,146,432</b>	<b>0.74</b>	EUR 69,655	STMicroelectronics NV	1,893,239	0.45
New Zealand				CHF 1,116	Swiss Life Holding AG	413,399	0.10
NZD 58,989	Fisher & Paykel Healthcare Corp Ltd	1,351,880	0.32	CHF 7,668	Swiss Prime Site AG	708,899	0.17
NZD 138,576	Meridian Energy Ltd	429,092	0.10	CHF 29,852	Swiss Re AG	2,301,712	0.54
<b>Total New Zealand</b>		<b>1,780,972</b>	<b>0.42</b>	CHF 2,660	Swisscom AG	1,392,110	0.33
Norway				USD 34,349	TE Connectivity Ltd	2,801,161	0.66
NOK 18,483	Gjensidige Forsikring ASA	339,312	0.08	CHF 6,091	Zurich Insurance Group AG	2,148,290	0.51
NOK 80,434	Orkla ASA	702,870	0.17	<b>Total Switzerland</b>		<b>31,531,140</b>	<b>7.46</b>
<b>Total Norway</b>		<b>1,042,182</b>	<b>0.25</b>				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.09% (continued)				Common and Preferred Stocks - 99.09% (continued)			
United Kingdom				United States (continued)			
GBP 96,155	3i Group PLC	989,205	0.23	USD 52,200	Flex Ltd	535,050	0.13
GBP 109,094	Barratt Developments PLC	668,457	0.16	USD 115,500	Ford Motor Co	702,240	0.17
GBP 12,791	Berkeley Group Holdings PLC	658,260	0.15	USD 62,075	General Mills Inc	3,826,924	0.90
GBP 41,327	Burberry Group PLC	816,763	0.19	USD 132,044	General Motors Co	3,340,973	0.79
USD 23,100	Coca-Cola European Partners PLC	872,256	0.21	USD 5,100	Globe Life Inc	378,573	0.09
GBP 4,046	Croda International PLC	262,760	0.06	USD 37,059	Hartford Financial Services Group Inc	1,428,624	0.34
GBP 36,733	Diageo PLC	1,217,061	0.29	USD 50,400	Healthpeak Properties Inc REIT	1,389,024	0.33
GBP 118,567	Direct Line Insurance Group PLC	397,019	0.09	USD 10,600	Henry Schein Inc	618,934	0.15
GBP 358,759	ITV PLC	331,044	0.08	USD 15,200	Hershey Co	1,970,224	0.47
GBP 130,091	Kingfisher PLC	354,915	0.08	USD 39,100	Howmet Aerospace Inc	619,735	0.15
GBP 137,918	M&G PLC	285,525	0.07	USD 178,864	Intel Corp	10,701,433	2.53
GBP 13,487	Next PLC	815,563	0.19	USD 3,313	International Business Machines Corp	400,111	0.09
GBP 32,296	Persimmon PLC	912,227	0.22	USD 6,501	Intuit Inc	1,925,531	0.46
GBP 111,508	Segro PLC REIT	1,233,125	0.29	USD 11,400	Kimberly-Clark Corp	1,611,390	0.38
GBP 350,946	Taylor Wimpey PLC	618,355	0.15	USD 26,500	Kimco Realty Corp REIT	340,260	0.08
GBP 128,029	WPP PLC	997,880	0.24	USD 59,446	Kroger Co	2,012,247	0.48
<b>Total United Kingdom</b>		<b>11,430,415</b>	<b>2.70</b>	USD 3,800	Laboratory Corp of America Holdings	631,218	0.15
United States				USD 14,945	Lam Research Corp	4,834,110	1.14
USD 75,404	Aflac Inc	2,716,806	0.64	USD 1,764	Lear Corp	192,311	0.05
USD 22,541	Air Products & Chemicals Inc	5,442,750	1.29	USD 13,800	Leidos Holdings Inc	1,292,646	0.31
USD 29,755	Allstate Corp	2,885,937	0.68	USD 2,960	LyondellBasell Industries NV	194,531	0.05
USD 7,800	American Financial Group Inc	494,988	0.12	USD 6,397	ManpowerGroup Inc	439,794	0.10
USD 5,900	American Water Works Co Inc	759,094	0.18	USD 3,900	MarketAxess Holdings Inc	1,953,588	0.46
USD 15,900	AmerisourceBergen Corp	1,602,243	0.38	USD 16,600	McKesson Corp	2,546,772	0.60
USD 10,444	Apple Inc	3,809,971	0.90	USD 25,102	Merck & Co Inc	1,941,138	0.46
USD 59,500	Applied Materials Inc	3,596,775	0.85	USD 16,100	Microsoft Corp	3,276,511	0.77
USD 8,100	Arrow Electronics Inc	556,389	0.13	USD 5,600	Nasdaq Inc	669,032	0.16
USD 19,100	Arthur J Gallagher & Co	1,862,059	0.44	USD 58,914	NIKE Inc	5,776,518	1.37
USD 312,827	AT&T Inc	9,456,760	2.24	USD 11,200	OGE Energy Corp	340,032	0.08
USD 31,807	Ball Corp	2,210,268	0.52	USD 11,700	Owens Corning	652,392	0.15
USD 57,879	Berkshire Hathaway Inc	10,331,980	2.44	USD 6,300	Paychex Inc	477,225	0.11
USD 24,365	Best Buy Co Inc	2,126,334	0.50	USD 11,386	Pinnacle West Capital Corp	834,480	0.20
USD 18,500	Biogen Inc	4,949,675	1.17	USD 13,200	PPL Corp	341,088	0.08
USD 32,900	Blackstone Group Inc	1,864,114	0.44	USD 43,464	Procter & Gamble Co	5,196,991	1.23
USD 3,202	Capital One Financial Corp	200,413	0.05	USD 10,201	Progressive Corp	817,202	0.19
USD 30,000	Cardinal Health Inc	1,565,700	0.37	USD 13,800	Quest Diagnostics Inc	1,572,648	0.37
USD 32,323	CBRE Group Inc	1,461,646	0.35	USD 6,282	Reinsurance Group of America Inc	492,760	0.12
USD 3,500	CDW Corp	406,630	0.10	USD 22,920	Republic Services Inc	1,880,586	0.44
USD 1,000	Cintas Corp	266,360	0.06	USD 14,700	ResMed Inc	2,822,400	0.67
USD 119,891	Cisco Systems Inc	5,591,716	1.32	USD 4,600	Ross Stores Inc	392,104	0.09
USD 28,921	CMS Energy Corp	1,689,565	0.40	USD 24,200	Seagate Technology PLC	1,171,522	0.28
USD 195,800	Coca-Cola Co	8,748,344	2.07	USD 3,300	Snap-on Inc	457,083	0.11
USD 1,700	Costco Wholesale Corp	515,457	0.12	USD 8,700	Steris Plc	1,334,928	0.32
USD 14,872	Cummins Inc	2,576,723	0.61	USD 49,731	Sysco Corp	2,718,297	0.64
USD 13,211	Danaher Corp	2,336,101	0.55	USD 23,948	T Rowe Price Group Inc	2,957,578	0.70
USD 9,200	DaVita Inc	728,088	0.17	USD 52,099	Target Corp	6,248,233	1.48
USD 3,900	Eastman Chemical Co	271,596	0.06	USD 3,700	Teledyne Technologies Inc	1,150,515	0.27
USD 10,245	Ecolab Inc	2,038,243	0.48	USD 74,815	Texas Instruments Inc	9,499,261	2.25
USD 33,114	Eversource Energy	2,757,403	0.65	USD 124,075	TJX Cos Inc	6,273,232	1.48
USD 8,500	Exelon Corp	308,465	0.07	USD 26,484	Travelers Cos Inc	3,020,500	0.71
USD 17,400	Fastenal Co	745,416	0.18				
USD 12,900	Fidelity National Financial	395,514	0.09				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.09% (continued)				Common and Preferred Stocks - 99.09% (continued)			
United States (continued)				United States (continued)			
USD 6,900	United Airlines Holdings Inc	238,809	0.06	USD 21,500	Xerox Holdings Corp	328,735	0.08
USD 7,900	Varian Medical Systems Inc	967,908	0.23	USD 7,400	Xylem Inc	480,704	0.11
USD 15,881	Verisk Analytics Inc	2,702,946	0.64				
USD 34,818	VF Corp	2,121,809	0.50	<u>Total United States</u>		<u>207,783,176</u>	<u>49.13</u>
USD 23,565	Waste Management Inc	2,495,769	0.59	<u>Total Common and Preferred Stocks</u>		<u>419,073,280</u>	<u>99.09</u>
USD 7,600	West Pharmaceutical Services Inc	1,726,492	0.41	<u>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</u>		<u>419,073,280</u>	<u>99.09</u>
USD 43,000	Western Union Co	929,660	0.22	<u>TOTAL INVESTMENTS</u>		<u>419,073,280</u>	<u>99.09</u>
USD 15,100	WR Berkley Corp	865,079	0.20				
USD 4,633	WW Grainger Inc	1,455,503	0.34				

### Derivatives

Futures Contracts – 0.01%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
S&P EMINI INDEX FUTURE, due 18/09/20	USD	17	2,626,670	28,595	0.01
Unrealised Gain on Futures Contracts			2,626,670	28,595	0.01
<u>Total Futures Contracts</u>			<u>2,626,670</u>	<u>28,595</u>	<u>0.01</u>
<u>Other Net Assets/(Liabilities)</u>				<u>3,798,871</u>	<u>0.90</u>
<u>TOTAL NET ASSETS</u>				<u>422,900,746</u>	<u>100.00</u>

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 235,469 held as cash at Goldman Sachs & Co.

## Schedule of Investments

as at 30 June 2020 (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>			
Austria				France <i>(continued)</i>			
EUR 34,676	OMV AG	1,031,958	0.26	EUR 3,262	Hermes International	2,426,276	0.61
EUR 4,919	Raiffeisen Bank International AG	78,015	0.02	EUR 6,276	Iliad SA	1,089,827	0.27
<b>Total Austria</b>		<b>1,109,973</b>	<b>0.28</b>	EUR 2,957	Ingenico Group SA	419,894	0.11
Belgium				EUR 5,449	Kering SA	2,638,678	0.66
EUR 31,465	Ageas	992,406	0.25	EUR 16,567	L'Oreal SA	4,733,192	1.19
EUR 16,315	Anheuser-Busch InBev SA	715,658	0.18	EUR 16,905	LVMH Moët Hennessy Louis Vuitton SE	6,601,402	1.66
EUR 25,726	Colruyt SA	1,259,802	0.32	EUR 248,612	Natixis SA	578,023	0.15
EUR 21,232	KBC Group NV	1,084,106	0.27	EUR 3,813	Pernod Ricard SA	534,011	0.14
EUR 32,325	Telenet Group Holding NV	1,184,388	0.30	EUR 113,281	Peugeot SA	1,640,309	0.41
<b>Total Belgium</b>		<b>5,236,360</b>	<b>1.32</b>	EUR 9,851	Safran SA	878,906	0.22
Denmark				EUR 60,550	Sanofi	5,488,857	1.38
DKK 15,558	Carlsberg A/S	1,829,845	0.46	EUR 6,283	Sartorius Stedim Biotech	1,413,675	0.36
DKK 2,390	Chr Hansen Holding A/S	219,338	0.06	EUR 41,532	Schneider Electric SE	4,106,684	1.03
DKK 4,588	Coloplast A/S	632,813	0.16	EUR 86,995	Societe Generale SA	1,287,526	0.32
DKK 135,501	Danske Bank A/S	1,604,959	0.40	EUR 8,263	Suez	86,224	0.02
DKK 1,385	Genmab A/S	412,536	0.10	EUR 1,151	Thales SA	82,734	0.02
DKK 113,643	Novo Nordisk A/S	6,547,324	1.65	EUR 145,695	TOTAL SA	4,949,988	1.25
DKK 29,128	Pandora A/S	1,408,102	0.36	EUR 1,982	Ubisoft Entertainment SA	145,479	0.04
DKK 23,336	Vestas Wind Systems A/S	2,114,690	0.53	EUR 8,763	Valeo SA	204,704	0.05
<b>Total Denmark</b>		<b>14,769,607</b>	<b>3.72</b>	EUR 74,139	Veolia Environnement SA	1,484,263	0.37
Finland				EUR 35,198	Vinci SA	2,886,236	0.73
EUR 27,912	Elisa OYJ	1,511,156	0.38	EUR 10,087	Vivendi SA	230,387	0.06
EUR 2,311	Fortum OYJ	39,067	0.01	<b>Total France</b>		<b>66,836,828</b>	<b>16.83</b>
EUR 9,387	Kone OYJ	574,672	0.14	Germany			
EUR 603,526	Nokia OYJ	2,346,811	0.59	EUR 7,345	adidas AG	1,715,792	0.43
SEK 30,976	Nordea Bank Abp	190,373	0.05	EUR 28,533	Allianz SE	5,186,158	1.31
EUR 48,868	Stora Enso OYJ	519,467	0.13	EUR 35,217	BASF SE	1,756,624	0.44
EUR 65,798	UPM-Kymmene OYJ	1,692,325	0.43	EUR 35,569	Bayer AG	2,340,085	0.59
<b>Total Finland</b>		<b>6,873,871</b>	<b>1.73</b>	EUR 14,124	Bayerische Motoren Werke AG	802,526	0.20
France				EUR 1,310	Bayerische Motoren Werke AG—Preferred Stock	56,566	0.01
EUR 16,556	Air Liquide SA	2,125,790	0.54	EUR 43,776	Covestro AG	1,481,818	0.37
EUR 14,344	Airbus SE	911,131	0.23	EUR 16,827	Daimler AG	608,212	0.15
EUR 4,111	Alstom SA	170,237	0.04	EUR 19,939	Delivery Hero AG	1,813,651	0.46
EUR 20,355	Amundi SA	1,418,743	0.36	EUR 16,244	Deutsche Boerse AG	2,616,096	0.66
EUR 17,663	Arkema SA	1,503,828	0.38	EUR 90,421	Deutsche Post AG	2,943,204	0.74
EUR 21,144	Atos SE	1,604,830	0.40	EUR 254,671	Deutsche Telekom AG	3,806,058	0.96
EUR 40,480	AXA SA	753,414	0.19	EUR 46,631	Deutsche Wohnen SE	1,862,908	0.47
EUR 2,049	BioMerieux	250,593	0.06	EUR 7,761	E.ON SE	77,726	0.02
EUR 85,073	BNP Paribas SA	3,009,032	0.76	EUR 60,933	Evonik Industries AG	1,377,695	0.35
EUR 20,375	Capgemini SE	2,077,231	0.52	EUR 26,294	Fresenius Medical Care AG & Co KGaA	2,006,232	0.51
EUR 64,976	Cie de Saint-Gobain	2,082,481	0.52	EUR 25,103	Fresenius SE & Co KGaA	1,107,544	0.28
EUR 14,826	Cie Generale des Etablissements Michelin SCA	1,369,033	0.35	EUR 8,102	Hannover Rueck SE	1,242,847	0.31
EUR 18,594	Credit Agricole SA	156,710	0.04	EUR 5,442	Henkel AG & Co KGaA	403,524	0.10
EUR 16,802	Danone SA	1,034,331	0.26	EUR 23,275	Henkel AG & Co KGaA—Preferred Stock	1,929,032	0.49
EUR 1,031	Dassault Aviation SA	845,935	0.21	EUR 8,152	Infineon Technologies AG	170,173	0.04
EUR 3,093	Dassault Systemes SE	475,085	0.12	EUR 15,392	LANXESS AG	722,808	0.18
EUR 4,881	Eiffage SA	397,313	0.10	EUR 16,631	Merck KGaA	1,717,982	0.43
EUR 13,007	Engie SA	143,077	0.04	EUR 1,126	MTU Aero Engines AG	173,573	0.04
EUR 5,567	EssilorLuxottica SA	636,030	0.16				
EUR 17,679	Faurecia SA	614,699	0.16				
EUR 12,273	Gecina SA REIT	1,350,030	0.34				



## Schedule of Investments (continued)

as at 30 June 2020 (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 - 97.38% (continued)				Common and Preferred Stocks - 97.38% (continued)			
Germany (continued)				Norway			
EUR 12,580	Muenchener Ruckversicherungs-Gesellschaft AG in Muenchen	2,911,012	0.73	NOK 130,008	DNB ASA	1,525,055	0.38
EUR 20,841	RWE AG	648,364	0.16	NOK 16,366	Gjensidige Forsikring ASA	267,504	0.07
EUR 53,684	SAP SE	6,673,995	1.68	NOK 158,715	Orkla ASA	1,234,854	0.31
EUR 1,050	Scout24 AG	72,503	0.02	NOK 32,189	Telenor ASA	416,213	0.11
EUR 50,735	Siemens AG	5,314,999	1.34	NOK 5,426	Yara International ASA	167,212	0.04
EUR 20,935	Siemens Healthineers AG	892,878	0.23	<b>Total Norway</b>		<b>3,610,838</b>	<b>0.91</b>
EUR 3,361	Symrise AG	347,863	0.09	Portugal			
EUR 27,335	Telefonica Deutschland Holding AG	71,809	0.02	EUR 65,506	Galp Energia SGPS SA	674,384	0.17
EUR 1,704	Volkswagen AG	244,183	0.06	<b>Total Portugal</b>		<b>674,384</b>	<b>0.17</b>
EUR 18,166	Volkswagen AG--Preferred Stock	2,451,320	0.62	South Africa			
EUR 6,524	Vonovia SE	356,080	0.09	GBP 35,676	Mondi PLC	592,840	0.15
<b>Total Germany</b>		<b>57,903,840</b>	<b>14.58</b>	<b>Total South Africa</b>		<b>592,840</b>	<b>0.15</b>
Ireland				Spain			
EUR 77,721	CRH PLC	2,370,490	0.60	EUR 8,917	Aena SME SA	1,058,448	0.27
EUR 16,328	Flutter Entertainment PLC	1,910,376	0.48	EUR 13,879	Amadeus IT Group SA	643,708	0.16
EUR 359	Kerry Group PLC	39,598	0.01	EUR 420,220	Banco Bilbao Vizcaya Argentaria SA	1,287,554	0.32
<b>Total Ireland</b>		<b>4,320,464</b>	<b>1.09</b>	EUR 359,002	Banco Santander SA	780,650	0.20
Italy				EUR 69,005	Endesa SA	1,513,280	0.38
EUR 588,589	Enel SpA	4,519,186	1.14	EUR 17,768	Grifols SA	480,269	0.12
EUR 61,438	Eni SpA	521,609	0.13	EUR 427,667	Iberdrola SA	4,413,523	1.11
EUR 999	Ferrari NV	151,698	0.04	EUR 56,102	Industria de Diseno Textil SA	1,322,324	0.33
EUR 1,490,109	Intesa Sanpaolo SpA	2,538,550	0.64	EUR 44,839	Red Electrica Corp SA	744,552	0.19
EUR 115,750	Leonardo SpA	682,925	0.17	EUR 129,909	Repsol SA	1,011,471	0.25
EUR 167,875	Mediobanca Banca di Credito Finanziario SpA	1,072,721	0.27	EUR 325,913	Telefonica SA	1,384,152	0.35
EUR 167,945	Poste Italiane SpA	1,299,894	0.33	EUR 447,658	Telefonica SA	78,385	0.02
EUR 349,680	Snam SpA	1,515,513	0.38	<b>Total Spain</b>		<b>14,718,316</b>	<b>3.70</b>
EUR 17,704	UniCredit SpA	144,961	0.03	Sweden			
<b>Total Italy</b>		<b>12,447,057</b>	<b>3.13</b>	SEK 59,910	Alfa Laval AB	1,170,261	0.29
Luxembourg				SEK 25,141	Atlas Copco AB	948,074	0.24
EUR 44,505	Aroundtown SA	226,886	0.06	SEK 8,452	Atlas Copco AB	278,341	0.07
<b>Total Luxembourg</b>		<b>226,886</b>	<b>0.06</b>	SEK 16,444	Epiroc AB	179,070	0.05
Netherlands				SEK 26,271	Essity AB	755,944	0.19
EUR 690	Adyen NV	893,895	0.22	SEK 11,988	Evolution Gaming Group AB	636,519	0.16
EUR 24,315	ASML Holding NV	7,948,573	2.00	SEK 28,445	Industrivarden AB	573,848	0.14
EUR 13,386	EXOR NV	680,544	0.17	SEK 47,500	Investor AB	2,232,011	0.56
EUR 87,669	Fiat Chrysler Automobiles NV	784,111	0.20	SEK 39,366	Lundin Petroleum AB	844,955	0.21
EUR 6,263	Heineken NV	513,942	0.13	SEK 136,209	Sandvik AB	2,266,246	0.57
EUR 26,682	ING Groep NV	165,375	0.04	SEK 239,785	Skandinaviska Enskilda Banken AB	1,849,260	0.47
EUR 107,352	Koninklijke Ahold Delhaize NV	2,604,359	0.66	SEK 79,621	Skanska AB	1,441,914	0.36
EUR 18,773	Koninklijke DSM NV	2,312,834	0.58	SEK 90,124	SKF AB	1,491,301	0.38
EUR 78,672	Koninklijke KPN NV	185,666	0.05	SEK 58,948	Swedbank AB	672,629	0.17
EUR 75,173	Koninklijke Philips NV	3,121,183	0.79	SEK 22,179	Swedish Match AB	1,388,307	0.35
EUR 12,389	Prosus NV	1,025,066	0.26	SEK 13,318	Tele2 AB	157,248	0.04
EUR 35,236	Randstad NV	1,397,460	0.35	SEK 37,011	Telefonaktiebolaget LM Ericsson	304,747	0.08
GBP 233,029	Royal Dutch Shell PLC	3,299,354	0.83	SEK 163,599	Volvo AB	2,281,069	0.57
GBP 217,241	Royal Dutch Shell PLC	2,925,254	0.74	<b>Total Sweden</b>		<b>19,471,744</b>	<b>4.90</b>
EUR 30,378	Wolters Kluwer NV	2,111,879	0.53				
<b>Total Netherlands</b>		<b>29,969,495</b>	<b>7.55</b>				

## Schedule of Investments (continued)

as at 30 June 2020 (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 - 97.38% (continued)				Common and Preferred Stocks - 97.38% (continued)			
Switzerland				United Kingdom (continued)			
CHF 52,440	ABB Ltd	1,051,026	0.26	GBP 27,596	Ferguson PLC	2,007,333	0.51
CHF 34,313	Adecco Group AG	1,433,469	0.36	GBP 295,226	GlaxoSmithKline PLC	5,315,419	1.34
CHF 4,437	Alcon Inc	226,636	0.06	GBP 61,475	Halma PLC	1,557,517	0.39
CHF 3,268	Baloise Holding AG	436,351	0.11	GBP 894,997	HSBC Holdings PLC	3,727,714	0.94
CHF 69	Barry Callebaut AG	117,157	0.03	GBP 78,436	Imperial Brands PLC	1,327,557	0.33
CHF 108	Chocoladefabriken Lindt & Spruengli AG	791,550	0.20	GBP 60,903	ITV PLC	50,036	0.01
CHF 5	Chocoladefabriken Lindt & Spruengli AG	382,432	0.10	GBP 94,871	J Sainsbury PLC	217,819	0.05
CHF 6,553	Cie Financiere Richemont SA	372,156	0.09	GBP 20,370	Johnson Matthey PLC	470,150	0.12
GBP 51,168	Coca-Cola HBC AG	1,141,581	0.29	GBP 599,332	Kingfisher PLC	1,455,817	0.37
CHF 242,141	Credit Suisse Group AG	2,229,286	0.56	GBP 445,917	Legal & General Group PLC	1,083,653	0.27
CHF 4,491	Geberit AG	2,001,081	0.50	GBP 3,829,969	Lloyds Banking Group PLC	1,313,536	0.33
CHF 864	Givaudan SA	2,864,194	0.72	GBP 7,172	London Stock Exchange Group PLC	659,452	0.17
CHF 18,273	LafargeHolcim Ltd	712,726	0.18	GBP 298,890	National Grid PLC	3,252,639	0.82
CHF 5,722	Logitech International SA	332,597	0.08	GBP 19,500	Next PLC	1,049,878	0.26
CHF 2,641	Lonza Group AG	1,241,287	0.31	GBP 22,581	Ocado Group PLC	503,792	0.13
CHF 170,836	Nestle SA	16,813,265	4.23	GBP 12,667	Pearson PLC	80,239	0.02
CHF 128,048	Novartis AG	9,916,662	2.50	GBP 6,345	Persimmon PLC	159,569	0.04
CHF 40,536	Roche Holding AG	12,506,564	3.15	GBP 50,646	Prudential PLC	678,908	0.17
CHF 895	Sika AG	153,352	0.04	GBP 24,309	Reckitt Benckiser Group PLC	1,987,527	0.50
CHF 8,674	Sonova Holding AG	1,541,650	0.39	GBP 124,381	RELX PLC	2,558,798	0.64
EUR 76,713	STMicroelectronics NV	1,856,455	0.47	GBP 139,162	Rentokil Initial PLC	780,172	0.20
CHF 5,183	Swiss Life Holding AG	1,709,418	0.43	GBP 82,774	Rio Tinto PLC	4,142,383	1.04
CHF 16,777	Swiss Prime Site AG	1,380,952	0.35	GBP 205,096	Sage Group PLC	1,515,785	0.38
CHF 3,710	Swisscom AG	1,728,734	0.44	GBP 110,831	Smith & Nephew PLC	1,835,618	0.46
CHF 115,195	UBS Group AG	1,180,373	0.30	GBP 1,407	Spirax-Sarco Engineering PLC	154,416	0.04
CHF 8,345	Zurich Insurance Group AG	2,620,552	0.66	GBP 542,344	Standard Life Aberdeen PLC	1,596,619	0.40
<b>Total Switzerland</b>		<b>66,741,506</b>	<b>16.81</b>	GBP 116,663	Tesco PLC	292,751	0.07
United Kingdom				EUR 79,876	Unilever NV	3,774,141	0.95
GBP 19,828	3i Group PLC	181,617	0.05	GBP 58,727	Unilever PLC	2,813,626	0.71
GBP 59,713	Anglo American PLC	1,228,037	0.31	GBP 124,065	United Utilities Group PLC	1,242,300	0.31
GBP 33,017	Ashtead Group PLC	987,614	0.25	GBP 2,017,992	Vodafone Group PLC	2,860,737	0.72
GBP 5,839	Associated British Foods PLC	123,012	0.03	GBP 185,259	WPP PLC	1,285,616	0.32
GBP 59,049	AstraZeneca PLC	5,470,368	1.38	<b>Total United Kingdom</b>		<b>81,212,859</b>	<b>20.45</b>
GBP 10,724	AVEVA Group PLC	482,762	0.12	<b>Total Common and Preferred Stocks</b>		<b>386,716,868</b>	<b>97.38</b>
GBP 376,487	BAE Systems PLC	2,002,152	0.50	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
GBP 1,543,938	Barclays PLC	1,943,444	0.49			<b>386,716,868</b>	<b>97.38</b>
GBP 115,792	Barratt Developments PLC	631,703	0.16	Other transferable securities			
GBP 30,508	Berkeley Group Holdings PLC	1,397,877	0.35	Common and Preferred Stocks - 0.81%			
GBP 746,713	BP PLC	2,523,569	0.63	Australia			
GBP 115,865	British American Tobacco PLC	3,957,166	1.00	GBP 176,089	BHP Group PLC	3,204,890	0.81
GBP 99,343	British Land Co PLC REIT	422,294	0.11	<b>Total Australia</b>		<b>3,204,890</b>	<b>0.81</b>
GBP 8,287	Burberry Group PLC	145,822	0.04	<b>Total Common and Preferred Stocks</b>		<b>3,204,890</b>	<b>0.81</b>
USD 39,700	Coca-Cola European Partners PLC	1,334,703	0.34	<b>Total Other transferable securities</b>		<b>3,204,890</b>	<b>0.81</b>
GBP 92,791	Compass Group PLC	1,135,144	0.29	<b>TOTAL INVESTMENTS</b>		<b>389,921,758</b>	<b>98.19</b>
GBP 129,991	Diageo PLC	3,834,700	0.97				
GBP 439,205	Direct Line Insurance Group PLC	1,309,414	0.33				
GBP 11,284	Experian PLC	349,944	0.09				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

### Derivatives

Forward Foreign Exchange Contracts Hedge – 0.03%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold EUR, due 02/07/20	Merrill Lynch International	5,297,000	4,971,375	5,882	0.00
	Westpac Banking Corporation	5,340,000	5,010,999	6,662	0.00
Bought CHF / Sold EUR, due 02/07/20	BNP Paribas SA	2,263,885	16,873,000	135	0.00
Bought EUR / Sold DKK, due 04/08/20	Barclays Bank PLC	181,603	162,000	3,384	0.00
Bought EUR / Sold GBP, due 02/07/20	Citibank NA	4,436,131	3,985,666	51,417	0.02
	JPMorgan Chase Bank NA				
Bought EUR / Sold GBP, due 02/07/20	London	4,433,646	3,985,666	48,932	0.01
Bought EUR / Sold GBP, due 02/07/20	UBS AG London	4,433,446	3,985,668	48,730	0.01
	Westpac Banking Corporation	613,184	549,000	9,217	0.00
Bought EUR / Sold GBP, due 02/07/20	Barclays Bank PLC	224,255	2,342,000	440	0.00
Bought EUR / Sold SEK, due 02/07/20	BNP Paribas SA	564,937	622,000	11,137	0.00
Bought EUR / Sold USD, due 02/07/20	BNP Paribas SA	4,205,666	4,600,615	26,125	0.01
Bought GBP / Sold EUR, due 02/07/20	Goldman Sachs International	4,205,668	4,595,906	30,836	0.01
	JPMorgan Chase Bank NA				
Bought GBP / Sold EUR, due 02/07/20	London	4,205,666	4,595,302	31,439	0.01
Bought NOK / Sold EUR, due 02/07/20	HSBC Bank PLC	6,181,000	566,704	3,761	0.00
	JPMorgan Chase Bank NA				
Bought SEK / Sold EUR, due 02/07/20	London	31,612,000	3,014,245	6,781	0.00
<b>Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge</b>				<b>284,878</b>	<b>0.07</b>

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought DKK / Sold EUR, due 02/07/20	BNP Paribas SA	16,873,000	2,263,942	(72)	(0.00)
Bought EUR / Sold CHF, due 02/07/20	BNP Paribas SA	84,747	91,000	(761)	(0.00)
	Goldman Sachs International	4,728,095	5,047,000	(14,253)	(0.00)
Bought EUR / Sold CHF, due 02/07/20	Merrill Lynch International	4,728,374	5,047,000	(13,974)	(0.00)
	Westpac Banking Corporation	422,545	452,000	(2,172)	(0.00)
Bought EUR / Sold CHF, due 02/07/20	Merrill Lynch International	4,972,565	5,297,000	(5,949)	(0.00)
	Westpac Banking Corporation	4,971,958	5,297,000	(6,555)	(0.00)
Bought EUR / Sold CHF, due 04/08/20	Barclays Bank PLC	2,048,576	15,272,000	(485)	(0.00)
Bought EUR / Sold DKK, due 02/07/20	BNP Paribas SA	136,178	1,015,000	(6)	(0.00)
	Westpac Banking Corporation	78,597	586,000	(27)	(0.00)
Bought EUR / Sold DKK, due 02/07/20	BNP Paribas SA	4,598,271	4,205,666	(26,152)	(0.01)
Bought EUR / Sold GBP, due 04/08/20	Goldman Sachs International	4,593,552	4,205,668	(30,873)	(0.01)
	JPMorgan Chase Bank NA				
Bought EUR / Sold GBP, due 04/08/20	London	4,592,968	4,205,666	(31,455)	(0.01)
Bought EUR / Sold NOK, due 02/07/20	BNP Paribas SA	568,242	6,181,000	(2,223)	(0.00)
Bought EUR / Sold NOK, due 04/08/20	HSBC Bank PLC	566,378	6,181,000	(3,750)	(0.00)
Bought EUR / Sold SEK, due 02/07/20	Citibank NA	2,665,144	28,154,000	(25,415)	(0.01)
	Westpac Banking Corporation	106,076	1,116,000	(575)	(0.00)
	JPMorgan Chase Bank NA				
Bought EUR / Sold SEK, due 04/08/20	London	3,013,320	31,612,000	(6,761)	(0.00)
Bought EUR / Sold USD, due 04/08/20	HSBC Bank PLC	222,358	251,000	(960)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.03% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought GBP / Sold EUR, due 02/07/20	Westpac Banking Corporation	51,000	57,022	(915)	(0.00)
Bought USD / Sold EUR, due 02/07/20	HSBC Bank PLC	622,000	554,295	(496)	(0.00)
<b>Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge</b>				<b>(173,829)</b>	<b>(0.04)</b>
<b>Total Forward Foreign Exchange Contracts Hedge</b>				<b>111,049</b>	<b>0.03</b>

Futures Contracts – 0.03%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 18/09/20	EUR	66	2,127,180	98,010	0.02
FTSE 100 INDEX FUTURE, due 18/09/20	GBP	12	811,559	20,468	0.01
SWISS MARKET INDEX FUTURE, due 18/09/20	CHF	6	564,234	14,978	0.00
Unrealised Gain on Futures Contracts			3,502,973	133,456	0.03
<b>Total Futures Contracts</b>			<b>3,502,973</b>	<b>133,456</b>	<b>0.03</b>
Other Net Assets/(Liabilities)				6,954,007	1.75
<b>TOTAL NET ASSETS</b>				<b>397,120,270</b>	<b>100.00</b>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes EUR 413,217 held as cash at Barclays Capital Inc.

## Schedule of Investments

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market ( <i>continued</i> )			
Common and Preferred Stocks - 98.36%				Common and Preferred Stocks - 98.36% ( <i>continued</i> )			
Bermuda				United States ( <i>continued</i> )			
USD 3,022	IHS Markit Ltd	228,161	0.04	USD 17,082	Akamai Technologies Inc	1,829,311	0.33
<b>Total Bermuda</b>				USD 10,765	Alexion Pharmaceuticals Inc	1,208,264	0.22
<b>Canada</b>				USD 20,490	Allstate Corp	1,987,325	0.36
CAD 54,272	Atco Ltd	1,604,650	0.29	USD 6,378	Alphabet Inc	9,016,005	1.63
CAD 157,708	B2Gold Corp	893,910	0.16	USD 6,079	Alphabet Inc	8,620,326	1.56
CAD 23,649	Bank of Montreal	1,254,682	0.23	USD 9,612	Altice USA Inc	216,654	0.04
CAD 29,736	Can Apartment Prop REIT	1,060,846	0.19	USD 69,352	Altria Group Inc	2,722,066	0.49
CAD 18,816	Canadian National Railway Co	1,659,317	0.30	USD 7,413	Amazon.com Inc	20,451,133	3.70
CAD 21,273	Canadian Natural Resources Ltd	367,826	0.07	USD 2,736	American Express Co	260,467	0.05
CAD 2,574	Canadian Pacific Railway Ltd	652,609	0.12	USD 19,593	American Financial Group Inc	1,243,372	0.23
CAD 135,059	CI Financial Corp	1,712,532	0.31	USD 7,093	American Tower Corp REIT	1,833,824	0.33
CAD 50,119	Enbridge Inc	1,519,025	0.28	USD 1,052	American Water Works Co Inc	135,350	0.02
CAD 104,760	First Capital REIT	1,067,598	0.19	USD 19,600	AmerisourceBergen Corp	1,975,092	0.36
CAD 2,185	Fortis Inc	82,828	0.02	USD 17,695	Amgen Inc	4,173,543	0.75
CAD 82,567	Hydro One Ltd	1,547,677	0.28	USD 10,821	Amphenol Corp	1,036,760	0.19
CAD 225,532	Kinross Gold Corp	1,622,771	0.29	USD 10,232	Anthem Inc	2,690,811	0.49
USD 4,056	Lululemon Athletica Inc	1,265,513	0.23	USD 87,435	Apple Inc	31,896,288	5.77
CAD 16,230	Magna International Inc	720,460	0.13	USD 45,506	Applied Materials Inc	2,750,838	0.50
CAD 13,522	National Bank of Canada	610,773	0.11	USD 102,777	AT&T Inc	3,106,949	0.56
CAD 18,975	ONEX Corp	854,432	0.15	USD 954	Autodesk Inc	228,187	0.04
CAD 43,516	Open Text Corp	1,841,922	0.33	USD 10,645	AvalonBay Communities Inc REIT	1,646,143	0.30
CAD 89,452	RioCan Real Estate Investment Trust REIT	1,008,798	0.18	USD 8,650	Avery Dennison Corp	986,878	0.18
CAD 23,598	Royal Bank of Canada	1,595,897	0.29	USD 74,332	Axalta Coating Systems Ltd	1,676,187	0.30
CAD 1,817	Shopify Inc	1,720,640	0.31	USD 26,901	Baker Hughes a GE Co	414,006	0.08
CAD 48,478	Sun Life Financial Inc	1,775,747	0.32	USD 212,390	Bank of America Corp	5,044,262	0.91
CAD 2,546	Thomson Reuters Corp	172,425	0.03	USD 17,708	Berkshire Hathaway Inc	3,161,055	0.57
CAD 2,283	Toronto-Dominion Bank	101,562	0.02	USD 23,736	Best Buy Co Inc	2,071,441	0.37
CAD 2,573	Wheaton Precious Metals Corp	112,800	0.02	USD 8,237	Biogen Inc	2,203,809	0.40
<b>Total Canada</b>				USD 673	BlackRock Inc	366,173	0.07
<b>Ireland</b>				USD 1,676	Boeing Co	307,211	0.06
USD 17,126	Accenture PLC	3,677,294	0.66	USD 673	Booking Holdings Inc	1,071,645	0.19
USD 59,849	Johnson Controls International PLC	2,043,245	0.37	USD 22,111	Booz Allen Hamilton Holdings Corp	1,720,015	0.31
USD 2,343	Linde PLC	496,974	0.09	USD 40,073	Bristol-Myers Squibb Co	2,356,292	0.43
USD 40,746	Medtronic PLC	3,736,408	0.68	USD 12,834	Broadcom Inc	4,050,539	0.73
USD 6,204	Willis Towers Watson PLC	1,221,878	0.22	USD 987	Broadridge Financial Solutions Inc	124,550	0.02
<b>Total Ireland</b>				USD 8,676	CBRE Group Inc	392,329	0.07
<b>United Kingdom</b>				USD 15,139	CDW Corp	1,758,849	0.32
USD 915	Aon PLC	176,229	0.03	USD 15,632	Celanese Corp	1,349,667	0.24
USD 69,989	Nielsen Holdings PLC	1,040,037	0.19	USD 13,389	Cerner Corp	917,816	0.17
USD 33,289	Pentair PLC	1,264,649	0.23	USD 30,672	Chevron Corp	2,736,863	0.50
<b>Total United Kingdom</b>				USD 1,010	Chipotle Mexican Grill Inc	1,062,884	0.19
<b>United States</b>				USD 105,824	Cisco Systems Inc	4,935,631	0.89
USD 11,811	3M Co	1,842,398	0.33	USD 70,134	Citigroup Inc	3,583,847	0.65
USD 18,348	Abbott Laboratories	1,677,558	0.30	USD 68,297	Citizens Financial Group Inc	1,723,816	0.31
USD 46,119	AbbVie Inc	4,527,963	0.82	USD 11,760	Citrix Systems Inc	1,739,422	0.31
USD 12,231	Activision Blizzard Inc	928,333	0.17	USD 66,818	Coca-Cola Co	2,985,428	0.54
USD 13,119	Adobe Inc	5,710,832	1.03	USD 16,086	Colgate-Palmolive Co	1,178,460	0.21
USD 66,748	AES Corp	967,178	0.18	USD 122,344	Comcast Corp	4,768,969	0.86
USD 24,642	Agilent Technologies Inc	2,177,614	0.39	USD 55,689	ConocoPhillips	2,340,052	0.42
USD 38,298	AGNC Investment Corp REIT	494,044	0.09	USD 10,639	Corteva Inc	285,019	0.05
				USD 2,932	Costco Wholesale Corp	889,012	0.16

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.36% (continued)				Common and Preferred Stocks - 98.36% (continued)			
United States (continued)				United States (continued)			
USD 1,413	Crown Castle International Corp REIT	236,466	0.04	USD 25,058	International Business Machines Corp	3,026,255	0.55
USD 13,417	CSX Corp	935,702	0.17	USD 6,709	Intuit Inc	1,987,139	0.36
USD 7,079	Cummins Inc	1,226,508	0.22	USD 24,854	Invitation Homes Inc REIT	684,231	0.12
USD 2,376	CVS Health Corp	154,369	0.03	USD 292	IPG Photonics Corp	46,834	0.01
USD 2,779	Danaher Corp	491,411	0.09	USD 47,789	Johnson & Johnson	6,720,567	1.22
USD 40,833	DENTSPLY SIRONA Inc	1,799,102	0.33	USD 73,990	JPMorgan Chase & Co	6,959,499	1.26
USD 10,843	DISH Network Corp	374,192	0.07	USD 1,350	Kellogg Co	89,181	0.02
USD 1,015	Dollar General Corp	193,368	0.04	USD 17,139	Kimberly-Clark Corp	2,422,598	0.44
USD 17,863	Dover Corp	1,724,851	0.31	USD 138,391	Kinder Morgan Inc	2,099,391	0.38
USD 3,154	DR Horton Inc	174,889	0.03	USD 935	KLA-Tencor Corp	181,839	0.03
USD 17,014	DTE Energy Co	1,829,005	0.33	USD 22,920	Kroger Co	775,842	0.14
USD 27,949	Dynatrace Inc	1,134,729	0.21	USD 3,675	L3Harris Technologies Inc	623,537	0.11
USD 23,760	Eastman Chemical Co	1,654,646	0.30	USD 11,009	Laboratory Corp of America Holdings	1,828,705	0.33
USD 17,265	Eaton Corp PLC	1,510,342	0.27	USD 1,915	Lam Research Corp	619,426	0.11
USD 48,579	eBay Inc	2,547,969	0.46	USD 10,854	Las Vegas Sands Corp	494,291	0.09
USD 16,317	Edwards Lifesciences Corp	1,127,668	0.20	USD 10,937	Liberty Media Corp-Liberty SiriusXM	376,780	0.07
USD 18,314	Electronic Arts Inc	2,418,364	0.44	USD 9,099	Lockheed Martin Corp	3,320,407	0.60
USD 25,019	Eli Lilly & Co	4,107,619	0.74	USD 6,964	Lowe's Cos Inc	940,976	0.17
USD 22,298	Emerson Electric Co	1,383,145	0.25	USD 28,902	LyondellBasell Industries NV	1,899,439	0.34
USD 10,569	Entergy Corp	991,478	0.18	USD 17,663	Marsh & McLennan Cos Inc	1,896,476	0.34
USD 3,758	Equinix Inc REIT	2,639,243	0.48	USD 22,326	Mastercard Inc	6,601,798	1.19
USD 24,203	Equitable Holdings Inc	466,876	0.08	USD 18,700	Maxim Integrated Products Inc	1,133,407	0.21
USD 17,139	Equity LifeStyle Properties Inc REIT	1,070,845	0.19	USD 22,186	McDonald's Corp	4,092,651	0.74
USD 305	Essex Property Trust Inc REIT	69,897	0.01	USD 3,584	McKesson Corp	549,857	0.10
USD 1,481	Estee Lauder Cos Inc	279,435	0.05	USD 53,184	Merck & Co Inc	4,112,719	0.74
USD 4,193	Eversource Energy	349,151	0.06	USD 49,520	MetLife Inc	1,808,470	0.33
USD 57,777	Exelon Corp	2,096,727	0.38	USD 1,153	Mettler-Toledo International Inc	928,799	0.17
USD 45,853	Exxon Mobil Corp	2,050,546	0.37	USD 145,159	Microsoft Corp	29,541,308	5.34
USD 48,972	Facebook Inc	11,120,072	2.01	USD 14,634	Mid-America Apartment Communities Inc REIT	1,678,081	0.30
USD 1,276	Fidelity National Information Services Inc	171,099	0.03	USD 49,145	Mondelez International Inc	2,512,784	0.45
USD 4,411	First Republic Bank	467,522	0.08	USD 2,364	MongoDB Inc	535,068	0.10
USD 16,121	FMC Corp	1,605,974	0.29	USD 3,237	Monster Beverage Corp	224,389	0.04
USD 7,038	Fortinet Inc	966,106	0.18	USD 9,130	Moody's Corp	2,508,285	0.45
USD 2,423	Fortune Brands Home & Security Inc	154,902	0.03	USD 55,913	Morgan Stanley	2,700,598	0.49
USD 11,103	General Dynamics Corp	1,659,454	0.30	USD 2,645	Motorola Solutions Inc	370,644	0.07
USD 15,504	Gilead Sciences Inc	1,192,878	0.22	USD 6,170	MSCI Inc	2,059,669	0.37
USD 17,673	Globe Life Inc	1,311,867	0.24	USD 7,653	Nasdaq Inc	914,304	0.17
USD 23,844	GoDaddy Inc	1,748,480	0.32	USD 4,874	Netflix Inc	2,217,865	0.40
USD 7,705	Goldman Sachs Group Inc	1,522,662	0.28	USD 9,880	Newmont Goldcorp Corp	609,991	0.11
USD 4,331	HCA Healthcare Inc	420,367	0.08	USD 4,796	NextEra Energy Inc	1,151,855	0.21
USD 12,979	Hershey Co	1,682,338	0.30	USD 29,103	NIKE Inc	2,853,549	0.52
USD 32,858	HollyFrontier Corp	959,454	0.17	USD 3,084	Norfolk Southern Corp	541,458	0.10
USD 21,125	Hologic Inc	1,204,125	0.22	USD 9,867	NRG Energy Inc	321,270	0.06
USD 26,952	Home Depot Inc	6,751,745	1.22	USD 15,958	NVIDIA Corp	6,062,604	1.10
USD 22,337	Honeywell International Inc	3,229,707	0.58	USD 286	NVR Inc	932,002	0.17
USD 7,932	Huntington Ingalls Industries Inc	1,384,055	0.25	USD 8,069	Okta Inc	1,615,656	0.29
USD 6,812	IDEXX Laboratories Inc	2,249,050	0.41	USD 1,742	Old Dominion Freight Line Inc	295,426	0.05
USD 106,531	Intel Corp	6,373,750	1.15	USD 22,108	Omnicom Group Inc	1,207,097	0.22
				USD 72,612	Oracle Corp	4,013,265	0.73

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.36% (continued)				Common and Preferred Stocks - 98.36% (continued)			
United States (continued)				United States (continued)			
USD 3,794	Otis Worldwide Corp	215,727	0.04	USD 22,041	Target Corp	2,643,377	0.48
USD 19,625	PACCAR Inc	1,468,931	0.27	USD 3,399	Tesla Inc	3,670,274	0.66
USD 11,086	Parker-Hannifin Corp	2,031,731	0.37	USD 13,735	Texas Instruments Inc	1,743,933	0.32
USD 14,444	PayPal Holdings Inc	2,516,578	0.46	USD 9,360	Thermo Fisher Scientific Inc	3,391,502	0.61
USD 38,583	PepsiCo Inc	5,102,988	0.92	USD 53,085	TJX Cos Inc	2,683,978	0.49
USD 143,421	Pfizer Inc	4,689,867	0.85	USD 11,038	T-Mobile US Inc	1,149,608	0.21
USD 17,663	Philip Morris International Inc	1,237,470	0.22	USD 15,293	T-Mobile US Inc-Rights	2,569	0.00
USD 22,570	Phillips 66	1,622,783	0.29	USD 2,092	Twilio Inc	459,027	0.08
USD 7,052	PPG Industries Inc	747,935	0.14	USD 15,220	Tyson Foods Inc	908,786	0.16
USD 63,561	PPL Corp	1,642,416	0.30	USD 3,492	Uber Technologies Inc	108,531	0.02
USD 38,888	Principal Financial Group Inc	1,615,407	0.29	USD 22,471	Union Pacific Corp	3,799,172	0.69
USD 44,539	Procter & Gamble Co	5,325,528	0.96	USD 19,536	United Parcel Service Inc	2,172,012	0.39
USD 12,041	Prologis Inc REIT	1,123,787	0.20	USD 23,331	UnitedHealth Group Inc	6,881,478	1.24
USD 18,261	Public Service Enterprise Group Inc	897,711	0.16	USD 19,127	Valero Energy Corp	1,125,050	0.20
USD 2,510	Public Storage REIT	481,644	0.09	USD 13,511	Varian Medical Systems Inc	1,655,368	0.30
USD 33,813	PulteGroup Inc	1,150,656	0.21	USD 4,642	Verisk Analytics Inc	790,068	0.14
USD 4,389	QUALCOMM Inc	400,321	0.07	USD 99,363	Verizon Communications Inc	5,477,882	0.99
USD 20,145	Raytheon Technologies Corp	1,241,335	0.22	USD 912	Vertex Pharmaceuticals Inc	264,763	0.05
USD 23,012	Republic Services Inc	1,888,135	0.34	USD 24,650	Visa Inc	4,761,640	0.86
USD 2,688	ResMed Inc	516,096	0.09	USD 18,463	Walgreens Boots Alliance Inc	782,647	0.14
USD 16,673	Robert Half International Inc	880,835	0.16	USD 38,203	Walmart Inc	4,575,955	0.83
USD 9,546	S&P Global Inc	3,145,216	0.57	USD 20,380	Walt Disney Co	2,272,574	0.41
USD 7,255	salesforce.com Inc	1,359,079	0.25	USD 9,909	Waste Management Inc	1,049,462	0.19
USD 2,911	Sempra Energy	341,257	0.06	USD 3,957	Wayfair Inc	781,943	0.14
USD 15,972	Signature Bank	1,707,726	0.31	USD 16,525	Wells Fargo & Co	423,040	0.08
USD 32,420	Sirius XM Holdings Inc	190,305	0.03	USD 1,820	Western Digital Corp	80,353	0.01
USD 15,833	Skyworks Solutions Inc	2,024,407	0.37	USD 71,774	Western Union Co	1,551,754	0.28
USD 43,744	Southern Co	2,268,126	0.41	USD 10,108	WestRock Co	285,652	0.05
USD 36,975	Starbucks Corp	2,720,990	0.49	USD 90,063	Williams Cos Inc	1,712,998	0.31
USD 64,085	Steel Dynamics Inc	1,671,978	0.30	USD 4,838	WW Grainger Inc	1,519,906	0.28
USD 10,836	Steris Plc	1,662,676	0.30	USD 2,678	Yum! Brands Inc	232,745	0.04
USD 14,498	Stryker Corp	2,612,395	0.47	<b>Total United States</b>	<b>503,264,895</b>	<b>91.00</b>	
USD 76,237	Synchrony Financial	1,689,412	0.31	<b>Total Common and Preferred Stocks</b>	<b>543,977,010</b>	<b>98.36</b>	
USD 11,563	Synopsys Inc	2,254,785	0.41	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>	<b>543,977,010</b>	<b>98.36</b>	
USD 34,866	Sysco Corp	1,905,776	0.34	<b>TOTAL INVESTMENTS</b>	<b>543,977,010</b>	<b>98.36</b>	
USD 17,511	T Rowe Price Group Inc	2,162,608	0.39				
USD 13,850	Take-Two Interactive Software Inc	1,933,044	0.35				

### Derivatives

Forward Foreign Exchange Contracts Hedge – 0.08%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold CAD, due 02/07/20	Bank of Montreal	18,433	28,000	146	0.00
Bought EUR / Sold USD, due 02/07/20	Bank of Montreal	11,220,936	12,497,828	104,966	0.02
Bought EUR / Sold USD, due 02/07/20	Citibank NA	10,671,475	11,877,832	107,836	0.02
Bought EUR / Sold USD, due 02/07/20	Toronto Dominion Bank	10,671,692	11,877,828	108,083	0.02

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.08% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold USD, due 02/07/20	Westpac Banking Corporation	12,695,932	14,130,828	128,608	0.02
Bought USD / Sold EUR, due 02/07/20	Westpac Banking Corporation	421,000	374,524	353	0.00
<b>Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge</b>				<b>449,992</b>	<b>0.08</b>

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold CAD, due 02/07/20	HSBC Bank PLC	2,118,931	3,259,778	(13,499)	(0.00)
Bought EUR / Sold CAD, due 02/07/20	Westpac Banking Corporation	53,305	82,000	(337)	(0.00)
Bought EUR / Sold USD, due 02/07/20	Barclays Bank PLC	309,521	350,000	(2,361)	(0.00)
<b>Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge</b>				<b>(16,197)</b>	<b>(0.00)</b>
<b>Total Forward Foreign Exchange Contracts Hedge</b>				<b>433,795</b>	<b>0.08</b>

Futures Contracts – 0.03%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
S&P EMINI INDEX FUTURE, due 18/09/20	USD	53	8,189,030	168,085	0.03
S&P/TSX 60 INDEX FUTURE, due 17/09/20	CAD	3	409,031	7,112	0.00
<b>Unrealised Gain on Futures Contracts</b>			<b>8,598,061</b>	<b>175,197</b>	<b>0.03</b>
<b>Total Futures Contracts</b>			<b>8,598,061</b>	<b>175,197</b>	<b>0.03</b>
<b>Other Net Assets/(Liabilities)</b>				<b>8,466,834</b>	<b>1.53</b>
<b>TOTAL NET ASSETS</b>				<b>553,052,836</b>	<b>100.00</b>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 701,975 held as cash at Barclays Capital Inc.



## Schedule of Investments

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net 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 - 96.97%				Common and Preferred Stocks - 96.97% <i>(continued)</i>			
Argentina				Canada <i>(continued)</i>			
USD 63	MercadoLibre Inc	62,104	0.12	CAD 1,586	National Bank of Canada	71,638	0.13
<b>Total Argentina</b>		<b>62,104</b>	<b>0.12</b>	CAD 1,669	Open Text Corp	70,644	0.13
Australia				CAD 679	Parkland Corp	16,805	0.03
AUD 5,414	AGL Energy Ltd	63,555	0.12	CAD 1,690	Quebecor Inc	36,195	0.07
AUD 19,575	Aurizon Holdings Ltd	66,309	0.12	CAD 3,443	RioCan Real Estate Investment Trust REIT	38,829	0.07
AUD 4,960	BHP Group Ltd	122,324	0.23	CAD 1,980	Royal Bank of Canada	133,904	0.25
AUD 5,831	Brambles Ltd	43,639	0.08	CAD 56	Shopify Inc	53,030	0.10
AUD 7,660	Coca-Cola Amatil Ltd	45,672	0.09	CAD 2,076	Sun Life Financial Inc	76,044	0.14
AUD 1,036	Commonwealth Bank of Australia	49,516	0.09	CAD 3,653	Suncor Energy Inc	61,393	0.12
AUD 1,949	Crown Resorts Ltd	12,976	0.02	CAD 978	Thomson Reuters Corp	66,234	0.12
AUD 253	CSL Ltd	49,993	0.09	CAD 1,036	Toronto-Dominion Bank	46,087	0.09
AUD 7,907	Fortescue Metals Group Ltd	75,399	0.14	<b>Total Canada</b>		<b>1,767,300</b>	<b>3.29</b>
AUD 23,532	GPT Group REIT	67,561	0.13	Cayman Islands			
AUD 42,922	Mirvac Group REIT	64,127	0.12	USD 2,900	Melco Resorts & Entertainment Ltd-ADR	45,008	0.08
AUD 12,487	Santos Ltd	45,566	0.08	<b>Total Cayman Islands</b>		<b>45,008</b>	<b>0.08</b>
AUD 43,536	Scentre Group REIT	65,045	0.12	China			
AUD 27,933	Stockland REIT	63,657	0.12	SGD 96,200	Yangzijiang Shipbuilding Holdings Ltd	64,131	0.12
AUD 6,660	Telstra Corp Ltd	14,352	0.03	<b>Total China</b>		<b>64,131</b>	<b>0.12</b>
AUD 57,533	Vicinity Centres REIT	56,644	0.11	Denmark			
AUD 2,538	Wesfarmers Ltd	78,336	0.15	DKK 577	Carlsberg A/S	76,221	0.14
AUD 1,611	Woodside Petroleum Ltd	24,014	0.04	DKK 2,922	Danske Bank A/S	38,872	0.07
AUD 2,559	Woolworths Group Ltd	65,683	0.12	DKK 2,703	Novo Nordisk A/S	174,906	0.33
<b>Total Australia</b>		<b>1,074,368</b>	<b>2.00</b>	DKK 1,019	Pandora A/S	55,327	0.10
Austria				DKK 186	Vestas Wind Systems A/S	18,931	0.04
EUR 1,423	OMV AG	47,564	0.09	<b>Total Denmark</b>		<b>364,257</b>	<b>0.68</b>
<b>Total Austria</b>		<b>47,564</b>	<b>0.09</b>	Finland			
Belgium				EUR 2,169	Fortum OYJ	41,183	0.08
EUR 1,275	Ageas	45,166	0.08	EUR 2,370	UPM-Kymmene OYJ	68,463	0.13
EUR 442	Colruyt SA	24,310	0.05	<b>Total Finland</b>		<b>109,646</b>	<b>0.21</b>
EUR 698	Groupe Bruxelles Lambert SA	58,546	0.11	France			
EUR 1,522	Telenet Group Holding NV	62,634	0.12	EUR 514	Air Liquide SA	74,125	0.14
<b>Total Belgium</b>		<b>190,656</b>	<b>0.36</b>	EUR 679	Arkema SA	64,929	0.12
Canada				EUR 2,317	BNP Paribas SA	92,045	0.17
CAD 2,220	Atco Ltd	65,638	0.12	EUR 407	Capgemini SE	46,604	0.09
CAD 13,328	B2Gold Corp	75,545	0.14	EUR 364	Danone SA	25,167	0.05
CAD 1,416	Bank of Montreal	75,125	0.14	EUR 711	Eiffage SA	65,003	0.12
CAD 415	Barrick Gold Corp	11,131	0.02	EUR 527	Gecina SA REIT	65,109	0.12
CAD 4,009	Bausch Health Cos Inc	73,116	0.14	EUR 54	Hermes International	45,112	0.08
CAD 1,337	Canadian National Railway Co	117,905	0.22	EUR 64	Iliad SA	12,482	0.02
CAD 3,854	Canadian Natural Resources Ltd	66,638	0.12	EUR 155	Kering SA	84,302	0.16
CAD 323	Canadian Pacific Railway Ltd	81,893	0.15	EUR 479	L'Oreal SA	153,704	0.28
CAD 337	Canadian Tire Corp Ltd	29,108	0.05	EUR 236	LVMH Moet Hennessy Louis Vuitton SE	103,507	0.19
CAD 5,174	CI Financial Corp	65,606	0.12	EUR 6,709	Orange SA	80,212	0.15
CAD 74	Constellation Software Inc	83,285	0.16	EUR 4,515	Peugeot SA	73,428	0.14
CAD 1,525	Enbridge Inc	46,220	0.09	EUR 1,691	Sanofi	172,167	0.32
CAD 5,843	First Capital REIT	59,545	0.11	EUR 1,071	Schneider Electric SE	118,942	0.22
CAD 3,124	Hydro One Ltd	58,558	0.11	EUR 2,906	Societe Generale SA	48,305	0.09
CAD 891	IGM Financial Inc	21,582	0.04	EUR 4,526	Suez	53,045	0.10
CAD 7,702	Kinross Gold Corp	55,418	0.10				
CAD 528	Loblaw Cos Ltd	25,629	0.05				
USD 271	Lululemon Athletica Inc	84,555	0.16				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 96.97% (continued)				Common and Preferred Stocks - 96.97% (continued)			
France (continued)				Ireland (continued)			
EUR 4,056	TOTAL SA	154,773	0.29	USD 2,118	Medtronic PLC	194,221	0.36
EUR 573	Unibail-Rodamco-Westfield REIT	32,281	0.06	EUR 2,094	Smurfit Kappa Group PLC	69,992	0.13
EUR 3,022	Veolia Environnement SA	67,951	0.13	USD 769	Trane Technologies PLC	68,426	0.13
EUR 528	Vinci SA	48,628	0.09	USD 294	Willis Towers Watson PLC	57,903	0.11
EUR 1,948	Vivendi SA	49,972	0.09	<b>Total Ireland</b>		<b>934,004</b>	<b>1.74</b>
<b>Total France</b>		<b>1,731,793</b>	<b>3.22</b>	Israel			
Germany				ILS 10,938	Bank Leumi Le-Israel BM	54,707	0.10
EUR 668	Allianz SE	136,368	0.25	ILS 15,786	Israel Discount Bank Ltd	47,892	0.09
EUR 397	BASF SE	22,241	0.04	<b>Total Israel</b>		<b>102,599</b>	<b>0.19</b>
EUR 456	Bayer AG	33,695	0.06	Italy			
EUR 1,468	Covestro AG	55,811	0.10	EUR 14,815	Enel SpA	127,758	0.24
EUR 438	Delivery Hero AG	44,747	0.08	EUR 6,763	Eni SpA	64,489	0.12
EUR 537	Deutsche Boerse AG	97,134	0.18	EUR 50,152	Intesa Sanpaolo SpA	95,961	0.18
EUR 2,231	Deutsche Post AG	81,562	0.15	EUR 1,752	Poste Italiane SpA	15,230	0.03
EUR 7,794	Deutsche Telekom AG	130,826	0.24	EUR 15,020	Snam SpA	73,113	0.14
EUR 764	Deutsche Wohnen SE	34,281	0.06	EUR 5,060	Terna Rete Elettrica Nazionale SpA	34,770	0.06
EUR 2,501	Evonik Industries AG	63,512	0.12	<b>Total Italy</b>		<b>411,321</b>	<b>0.77</b>
EUR 1,081	Fresenius SE & Co KGaA	53,567	0.10	Japan			
EUR 388	Hannover Rueck SE	66,849	0.13	JPY 1,000	Ajinomoto Co Inc	16,610	0.03
EUR 723	LANXESS AG	38,133	0.07	JPY 7,000	Amada Holdings Co Ltd	57,163	0.11
EUR 595	Merck KGaA	69,033	0.13	JPY 2,000	Asahi Group Holdings Ltd	70,000	0.13
EUR 345	Muenchener Ruckversicherungs-Gesellschaft AG in Muenchen	89,664	0.17	JPY 4,300	Astellas Pharma Inc	71,723	0.13
EUR 2,575	RWE AG	89,974	0.17	JPY 2,400	Bridgestone Corp	77,171	0.14
EUR 848	SAP SE	118,406	0.22	JPY 3,300	Chubu Electric Power Co Inc	41,355	0.08
EUR 1,211	Siemens AG	142,488	0.27	JPY 6,400	Daicel Corp	49,416	0.09
EUR 205	Symrise AG	23,830	0.05	JPY 2,900	Daiwa House Industry Co Ltd	68,330	0.13
EUR 606	Volkswagen AG—Preferred Stock	91,844	0.17	JPY 6,100	Daiwa Securities Group Inc	25,427	0.05
<b>Total Germany</b>		<b>1,483,965</b>	<b>2.76</b>	JPY 1,503	Electric Power Development Co Ltd	28,490	0.05
Hong Kong				JPY 1,700	FUJIFILM Holdings Corp	72,642	0.14
HKD 8,800	AIA Group Ltd	82,091	0.15	JPY 800	Fujitsu Ltd	93,581	0.17
HKD 24,000	BOC Hong Kong Holdings Ltd	76,331	0.14	JPY 2,498	Hitachi Ltd	78,794	0.15
HKD 4,500	CLP Holdings Ltd	44,127	0.08	JPY 3,400	Honda Motor Co Ltd	86,840	0.16
HKD 48,000	HK Electric Investments & HK Electric Investments Ltd	49,793	0.09	JPY 3,200	Hulic Co Ltd	30,017	0.06
USD 400	Jardine Matheson Holdings Ltd	16,696	0.03	JPY 7,500	Inpex Corp	46,362	0.09
HKD 16,500	Kerry Properties Ltd	42,578	0.08	JPY 3,700	ITOCHU Corp	79,618	0.15
HKD 9,700	Link REIT	79,285	0.15	JPY 1,600	Itochu Techno-Solutions Corp	59,916	0.11
HKD 5,000	Power Assets Holdings Ltd	27,192	0.05	JPY 1,500	Japan Post Holdings Co Ltd	10,660	0.02
HKD 6,500	Swire Pacific Ltd	34,469	0.07	JPY 2,700	Kamigumi Co Ltd	52,906	0.10
HKD 61,000	WH Group Ltd	52,260	0.10	JPY 3,754	KDDI Corp	112,531	0.21
<b>Total Hong Kong</b>		<b>504,822</b>	<b>0.94</b>	JPY 100	Keyence Corp	41,739	0.08
Ireland				JPY 200	Kyocera Corp	10,873	0.02
USD 1,039	Accenture PLC	223,094	0.42	JPY 3,000	Medipal Holdings Corp	57,728	0.11
USD 1,100	AerCap Holdings NV	33,880	0.06	JPY 5,300	Mitsubishi Electric Corp	68,752	0.13
EUR 1,989	CRH PLC	68,135	0.13	JPY 4,400	Mitsubishi Gas Chemical Co Inc	66,478	0.12
EUR 174	Flutter Entertainment PLC	22,865	0.04	JPY 20,900	Mitsubishi Motors Corp	51,531	0.10
USD 240	Jazz Pharmaceuticals PLC	26,482	0.05	JPY 23,196	Mitsubishi UFJ Financial Group Inc	90,647	0.17
USD 2,546	Johnson Controls International PLC	86,920	0.16	JPY 10,300	Mitsubishi UFJ Lease & Finance Co Ltd	48,691	0.09
USD 387	Linde PLC	82,086	0.15	JPY 2,300	Mitsui Chemicals Inc	47,904	0.09

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 96.97% (continued)				Common and Preferred Stocks - 96.97% (continued)			
Japan (continued)				Netherlands (continued)			
JPY 63,500	Mizuho Financial Group Inc	77,812	0.14	GBP 4,477	Royal Dutch Shell PLC	67,709	0.13
JPY 1,500	NEC Corp	71,882	0.13	EUR 1,076	Wolters Kluwer NV	84,016	0.16
JPY 600	Nippon Express Co Ltd	31,033	0.06	<b>Total Netherlands</b>			
JPY 3,194	Nippon Telegraph & Telephone Corp	74,473	0.14	<b>790,981 1.47</b>			
JPY 1,300	Nitto Denko Corp	73,504	0.14	Norway			
JPY 12,600	Nomura Holdings Inc	56,340	0.11	NOK 4,361	DNB ASA	57,456	0.11
JPY 2,900	Nomura Real Estate Holdings Inc	53,761	0.10	NOK 3,103	Gjensidige Forsikring ASA	56,965	0.10
JPY 2,700	Nomura Research Institute Ltd	73,253	0.14	NOK 565	Yara International ASA	19,556	0.04
JPY 3,000	NTT DOCOMO Inc	80,141	0.15	<b>Total Norway</b>			
JPY 3,100	Obayashi Corp	28,964	0.05	<b>133,977 0.25</b>			
JPY 2,600	Ono Pharmaceutical Co Ltd	75,601	0.14	Singapore			
JPY 3,100	ORIX Corp	38,173	0.07	SGD 4,900	DBS Group Holdings Ltd	73,058	0.14
JPY 1,800	Otsuka Holdings Co Ltd	78,400	0.15	SGD 14,369	Singapore Technologies Engineering Ltd	33,990	0.06
JPY 800	Sega Sammy Holdings Inc	9,566	0.02	<b>Total Singapore</b>			
JPY 3,500	Sekisui House Ltd	66,587	0.12	<b>107,048 0.20</b>			
JPY 3,500	Softbank Corp	44,608	0.08	South Africa			
JPY 700	SoftBank Group Corp	35,362	0.07	GBP 1,500	Mondi PLC	27,996	0.05
JPY 2,100	Sony Corp	143,731	0.27	<b>Total South Africa</b>			
JPY 500	Subaru Corp	10,388	0.02	<b>27,996 0.05</b>			
JPY 5,500	Sumitomo Electric Industries Ltd	63,190	0.12	Spain			
JPY 1,900	Sumitomo Heavy Industries Ltd	41,299	0.08	EUR 733	ACS Actividades de Construccion y Servicios SA	18,474	0.03
JPY 3,500	Sumitomo Mitsui Financial Group Inc	98,364	0.18	EUR 733	ACS Actividades de Construccion y Servicios SA	1,143	0.00
JPY 2,000	Sumitomo Mitsui Trust Holdings Inc	56,078	0.10	EUR 356	Aena SME SA	47,461	0.09
JPY 1,700	Suntory Beverage & Food Ltd	66,260	0.12	EUR 2,673	Endesa SA	65,838	0.12
JPY 1,300	Suzuken Co Ltd Via Aichi Japan	48,440	0.09	EUR 11,974	Iberdrola SA	138,790	0.26
JPY 6,200	T&D Holdings Inc	52,929	0.10	EUR 3,437	Red Electrica Corp SA	64,100	0.12
JPY 2,400	Taiheiy Cement Corp	55,437	0.10	EUR 1,649	Repsol SA	14,420	0.03
JPY 600	Taisei Corp	21,801	0.04	<b>Total Spain</b>			
JPY 738	Takeda Pharmaceutical Co Ltd	26,323	0.05	<b>350,226 0.65</b>			
JPY 400	TDK Corp	39,598	0.07	Sweden			
JPY 1,100	Teijin Ltd	17,476	0.03	SEK 2,764	Boliden AB	62,895	0.12
JPY 3,300	TIS Inc	69,557	0.13	SEK 425	Essity AB	13,735	0.03
JPY 500	Tokyo Electron Ltd	122,538	0.23	SEK 1,452	Investor AB	76,632	0.14
JPY 2,300	Toppan Printing Co Ltd	38,310	0.07	SEK 901	Kinnevik AB	23,703	0.04
JPY 400	Toshiba Corp	12,736	0.02	SEK 1,860	Lundin Petroleum AB	44,840	0.08
JPY 1,000	Toyota Industries Corp	52,927	0.10	SEK 3,104	Sandvik AB	58,004	0.11
JPY 3,640	Toyota Motor Corp	228,147	0.42	SEK 9,401	Skandinaviska Enskilda Banken AB	81,431	0.15
JPY 1,900	Toyota Tsusho Corp	48,061	0.09	SEK 1,886	Skanska AB	38,361	0.07
JPY 800	West Japan Railway Co	44,833	0.08	SEK 2,751	SKF AB	51,127	0.09
JPY 15,900	Z Holding Corp	77,521	0.14	SEK 604	Swedish Match AB	42,464	0.08
<b>Total Japan</b>				SEK 3,964	Volvo AB	62,077	0.12
<b>4,119,299 7.67</b>				<b>Total Sweden</b>			
				<b>555,269 1.03</b>			
Netherlands				Switzerland			
EUR 356	ASML Holding NV	130,708	0.24	CHF 1,510	Adecco Group AG	70,851	0.13
EUR 3,244	Koninklijke Ahold Delhaize NV	88,391	0.16	CHF 385	Baloise Holding AG	57,737	0.11
EUR 386	Koninklijke DSM NV	53,412	0.10	USD 74	Chubb Ltd	9,370	0.02
EUR 28,828	Koninklijke KPN NV	76,412	0.14	GBP 2,640	Coca-Cola HBC AG	66,153	0.12
EUR 2,159	Koninklijke Philips NV	100,681	0.19	CHF 1,001	LafargeHolcim Ltd	43,852	0.08
USD 929	NXP Semiconductors NV	105,943	0.20	CHF 4,289	Nestle SA	474,096	0.88
GBP 5,264	Royal Dutch Shell PLC	83,709	0.15	CHF 3,145	Novartis AG	273,559	0.51
				CHF 1,036	Roche Holding AG	359,000	0.67
				CHF 199	Swiss Life Holding AG	73,715	0.14
				CHF 507	Swiss Prime Site AG	46,872	0.09

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 96.97% (continued)				Common and Preferred Stocks - 96.97% (continued)			
Switzerland (continued)				United States (continued)			
CHF 922	Swiss Re AG	71,090	0.13	USD 43	Air Products & Chemicals Inc	10,383	0.02
CHF 109	Swisscom AG	57,045	0.11	USD 760	Akamai Technologies Inc	81,388	0.15
USD 679	TE Connectivity Ltd	55,372	0.10	USD 775	Alexion Pharmaceuticals Inc	86,986	0.16
CHF 283	Zurich Insurance Group AG	99,814	0.18	USD 838	Allstate Corp	81,278	0.15
<b>Total Switzerland</b>		<b>1,758,526</b>	<b>3.27</b>	USD 395	Alphabet Inc	558,376	1.04
United Kingdom				USD 390	Alphabet Inc	553,039	1.03
GBP 3,376	Anglo American PLC	77,980	0.15	USD 1,366	Altice USA Inc	30,790	0.06
USD 380	Aon PLC	73,188	0.14	USD 2,928	Altria Group Inc	114,924	0.21
GBP 1,091	Ashtead Group PLC	36,653	0.07	USD 507	Amazon.com Inc	1,398,722	2.60
GBP 1,062	AstraZeneca PLC	110,501	0.21	USD 260	American Express Co	24,752	0.05
GBP 12,985	BAE Systems PLC	77,558	0.14	USD 473	American Financial Group Inc	30,017	0.06
GBP 7,227	Barratt Developments PLC	44,282	0.08	USD 488	American Tower Corp REIT	126,168	0.23
GBP 1,228	Berkeley Group Holdings PLC	63,196	0.12	USD 573	Ameriprise Financial Inc	85,973	0.16
GBP 23,973	BP PLC	90,996	0.17	USD 971	Amgen Inc	229,020	0.43
GBP 1,860	British American Tobacco PLC	71,348	0.13	USD 1,021	Amphenol Corp	97,822	0.18
GBP 12,108	British Land Co PLC REIT	57,808	0.11	USD 248	Analog Devices Inc	30,415	0.06
USD 1,400	Coca-Cola European Partners PLC	52,864	0.10	USD 330	Anthem Inc	86,783	0.16
GBP 3,096	Diageo PLC	102,579	0.19	USD 5,557	Apple Inc	2,027,194	3.77
GBP 18,468	Direct Line Insurance Group PLC	61,840	0.11	USD 2,103	Applied Materials Inc	127,126	0.24
GBP 2,133	Experian PLC	74,296	0.14	USD 608	Assurant Inc	62,800	0.12
GBP 904	Ferguson PLC	73,855	0.14	USD 7,101	AT&T Inc	214,663	0.40
GBP 8,325	GlaxoSmithKline PLC	168,347	0.31	USD 210	Autodesk Inc	50,230	0.09
GBP 14,214	HSBC Holdings PLC	66,493	0.12	USD 120	Automatic Data Processing Inc	17,867	0.03
GBP 2,323	Imperial Brands PLC	44,160	0.08	USD 73	AutoZone Inc	82,353	0.15
GBP 4,103	Land Securities Group PLC REIT	28,035	0.05	USD 3,042	Axalta Coating Systems Ltd	68,597	0.13
USD 554	Liberty Global PLC	11,917	0.02	USD 1,468	Baker Hughes a GE Co	22,593	0.04
GBP 158,450	Lloyds Banking Group PLC	61,035	0.11	USD 11,694	Bank of America Corp	277,732	0.52
GBP 6,680	Pearson PLC	47,525	0.09	USD 841	Bank of New York Mellon Corp	32,505	0.06
USD 1,660	Pentair PLC	63,063	0.12	USD 1,372	Baxter International Inc	118,129	0.22
GBP 326	Reckitt Benckiser Group PLC	29,936	0.06	USD 143	Becton Dickinson and Co	34,216	0.06
GBP 4,794	RELX PLC	110,769	0.21	USD 1,402	Berkshire Hathaway Inc	250,271	0.47
AUD 597	Rio Tinto Ltd	40,265	0.07	USD 1,084	Best Buy Co Inc	94,601	0.18
GBP 1,778	Rio Tinto PLC	99,937	0.19	USD 365	Biogen Inc	97,656	0.18
GBP 4,161	Smith & Nephew PLC	77,403	0.14	USD 160	Bio-Rad Laboratories Inc	72,238	0.13
GBP 18,204	Standard Life Aberdeen PLC	60,191	0.11	USD 222	BlackRock Inc	120,788	0.22
GBP 17,845	Taylor Wimpey PLC	31,442	0.06	USD 260	Boeing Co	47,658	0.09
EUR 1,966	Unilever NV	104,333	0.19	USD 78	Booking Holdings Inc	124,203	0.23
GBP 1,452	Unilever PLC	78,133	0.15	USD 897	Booz Allen Hamilton Holdings Corp	69,778	0.13
GBP 5,261	United Utilities Group PLC	59,167	0.11	USD 3,424	Bristol-Myers Squibb Co	201,331	0.37
GBP 13,833	Vodafone Group PLC	22,025	0.04	USD 8,218	Bristol-Myers Squibb Co-Rights	29,420	0.05
GBP 5,527	WPP PLC	43,078	0.08	USD 435	Broadcom Inc	137,290	0.26
<b>Total United Kingdom</b>		<b>2,316,198</b>	<b>4.31</b>	USD 294	Broadridge Financial Solutions Inc	37,100	0.07
United States				USD 3,289	Cabot Oil & Gas Corp	56,505	0.11
USD 1,013	3M Co	158,018	0.29	USD 1,039	Cadence Design Systems Inc	99,702	0.19
USD 2,116	Abbott Laboratories	193,466	0.36	USD 621	Capital One Financial Corp	38,868	0.07
USD 2,788	AbbVie Inc	273,726	0.51	USD 931	Carrier Global Corp	20,687	0.04
USD 1,575	Activision Blizzard Inc	119,542	0.22	USD 635	Caterpillar Inc	80,327	0.15
USD 740	Adobe Inc	322,129	0.60	USD 728	Cboe Global Markets Inc	67,908	0.13
USD 438	Advanced Micro Devices Inc	23,043	0.04	USD 721	CBRE Group Inc	32,604	0.06
USD 4,755	AES Corp	68,900	0.13	USD 904	CDK Global Inc	37,444	0.07
USD 985	Agilent Technologies Inc	87,044	0.16	USD 643	CDW Corp	74,704	0.14
USD 3,407	AGNC Investment Corp REIT	43,950	0.08				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 96.97% (continued)				Common and Preferred Stocks - 96.97% (continued)			
United States (continued)				United States (continued)			
USD 1,122	Cerner Corp	76,913	0.14	USD 656	Fidelity National Information Services Inc	87,963	0.16
USD 88	Charter Communications Inc	44,884	0.08	USD 1,683	Fifth Third Bancorp	32,448	0.06
USD 2,025	Chevron Corp	180,691	0.34	USD 166	Fiserv Inc	16,205	0.03
USD 222	Church & Dwight Co Inc	17,161	0.03	USD 754	FMC Corp	75,113	0.14
USD 673	Cigna Corp	126,288	0.24	USD 192	Fortinet Inc	26,356	0.05
USD 226	Cintas Corp	60,197	0.11	USD 1,141	Fortune Brands Home & Security Inc	72,944	0.14
USD 6,314	Cisco Systems Inc	294,485	0.55	USD 2,784	General Electric Co	19,015	0.04
USD 2,970	Citigroup Inc	151,767	0.28	USD 584	General Mills Inc	36,004	0.07
USD 1,300	Citizens Financial Group Inc	32,812	0.06	USD 2,308	Gilead Sciences Inc	177,578	0.33
USD 544	Citrix Systems Inc	80,463	0.15	USD 949	GoDaddy Inc	69,590	0.13
USD 97	Clorox Co	21,279	0.04	USD 553	Goldman Sachs Group Inc	109,284	0.20
USD 260	CME Group Inc	42,260	0.08	USD 656	HCA Healthcare Inc	63,671	0.12
USD 3,840	Coca-Cola Co	171,571	0.32	USD 484	Hershey Co	62,736	0.12
USD 789	Cognizant Technology Solutions Corp	44,831	0.08	USD 1,110	Hilton Worldwide Holdings Inc	81,529	0.15
USD 1,507	Colgate-Palmolive Co	110,403	0.21	USD 1,728	HollyFrontier Corp	50,458	0.09
USD 4,773	Comcast Corp	186,052	0.35	USD 1,487	Hologic Inc	84,759	0.16
USD 2,760	ConocoPhillips	115,975	0.22	USD 1,617	Home Depot Inc	405,075	0.75
USD 76	Cooper Cos Inc	21,557	0.04	USD 1,223	Honeywell International Inc	176,834	0.33
USD 558	Costco Wholesale Corp	169,191	0.31	USD 1,627	Howmet Aerospace Inc	25,788	0.05
USD 570	Crown Castle International Corp REIT	95,389	0.18	USD 2,517	HP Inc	43,871	0.08
USD 1,666	CSX Corp	116,187	0.22	USD 144	Humana Inc	55,836	0.10
USD 495	Cummins Inc	85,764	0.16	USD 408	Huntington Ingalls Industries Inc	71,192	0.13
USD 1,314	CVS Health Corp	85,371	0.16	USD 322	IDEX Corp	50,889	0.09
USD 739	Danaher Corp	130,677	0.24	USD 279	IDEXX Laboratories Inc	92,115	0.17
USD 1,578	DENTSPLY SIRONA Inc	69,527	0.13	USD 120	Illinois Tool Works Inc	20,982	0.04
USD 413	Dollar General Corp	78,681	0.15	USD 29	Illumina Inc	10,740	0.02
USD 394	Dominion Energy Inc	31,985	0.06	USD 227	Incyte Corp	23,601	0.04
USD 79	Domino's Pizza Inc	29,186	0.05	USD 626	Ingredion Inc	51,958	0.10
USD 709	Dover Corp	68,461	0.13	USD 6,107	Intel Corp	365,382	0.68
USD 652	DTE Energy Co	70,090	0.13	USD 864	Intercontinental Exchange Inc	79,142	0.15
USD 210	Duke Energy Corp	16,777	0.03	USD 1,278	International Business Machines Corp	154,344	0.29
USD 1,855	Dynatrace Inc	75,313	0.14	USD 2,883	Interpublic Group of Cos Inc	49,472	0.09
USD 893	E*TRADE Financial Corp	44,409	0.08	USD 441	Intuit Inc	130,620	0.24
USD 994	Eastman Chemical Co	69,222	0.13	USD 35	Intuitive Surgical Inc	19,944	0.04
USD 911	Eaton Corp PLC	79,694	0.15	USD 261	IPG Photonics Corp	41,862	0.08
USD 2,145	eBay Inc	112,505	0.21	USD 128	IQVIA Holdings Inc	18,161	0.03
USD 1,293	Edwards Lifesciences Corp	89,359	0.17	USD 3,106	Johnson & Johnson	436,797	0.81
USD 807	Electronic Arts Inc	106,564	0.20	USD 4,039	JPMorgan Chase & Co	379,908	0.71
USD 1,282	Eli Lilly & Co	210,479	0.39	USD 500	Kansas City Southern	74,645	0.14
USD 1,731	Emerson Electric Co	107,374	0.20	USD 1,055	Kellogg Co	69,693	0.13
USD 170	Equinix Inc REIT	119,391	0.22	USD 708	Keysight Technologies Inc	71,352	0.13
USD 528	Equity Residential REIT	31,057	0.06	USD 733	Kimberly-Clark Corp	103,610	0.19
USD 319	Estee Lauder Cos Inc	60,189	0.11	USD 4,880	Kinder Morgan Inc	74,030	0.14
USD 509	Eversource Energy	42,384	0.08	USD 445	KLA-Tencor Corp	86,544	0.16
USD 2,409	Exelon Corp	87,423	0.16	USD 2,545	Kroger Co	86,148	0.16
USD 4,101	Exxon Mobil Corp	183,397	0.34	USD 560	L3Harris Technologies Inc	95,015	0.18
USD 378	F5 Networks Inc	52,723	0.10	USD 463	Laboratory Corp of America Holdings	76,909	0.14
USD 2,835	Facebook Inc	643,743	1.20	USD 276	Lam Research Corp	89,275	0.17
USD 86	Fair Isaac Corp	35,951	0.07	USD 1,522	Las Vegas Sands Corp	69,312	0.13
USD 2,279	Fidelity National Financial	69,874	0.13				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 96.97% (continued)				Common and Preferred Stocks - 96.97% (continued)			
United States (continued)				United States (continued)			
USD 711	Leidos Holdings Inc	66,599	0.12	USD 559	Qorvo Inc	61,786	0.11
USD 467	Lockheed Martin Corp	170,418	0.32	USD 1,378	QUALCOMM Inc	125,687	0.23
USD 1,266	Lowe's Cos Inc	171,062	0.32	USD 188	Quest Diagnostics Inc	21,424	0.04
USD 638	LyondellBasell Industries NV	41,929	0.08	USD 552	Ralph Lauren Corp	40,031	0.07
USD 1,072	Marathon Petroleum Corp	40,071	0.07	USD 2,688	Raytheon Technologies Corp	165,635	0.31
USD 1,105	Marsh & McLennan Cos Inc	118,644	0.22	USD 194	Regeneron Pharmaceuticals Inc	120,988	0.23
USD 1,023	Masco Corp	51,365	0.10	USD 4,799	Regions Financial Corp	53,365	0.10
USD 1,157	Mastercard Inc	342,125	0.64	USD 865	Republic Services Inc	70,973	0.13
USD 124	Match Group Inc	13,274	0.02	USD 472	ResMed Inc	90,624	0.17
USD 1,289	Maxim Integrated Products Inc	78,126	0.15	USD 165	Robert Half International Inc	8,717	0.02
USD 1,223	McDonald's Corp	225,607	0.42	USD 752	Ross Stores Inc	64,100	0.12
USD 169	McKesson Corp	25,928	0.05	USD 1,229	Royal Caribbean Cruises Ltd	61,819	0.12
USD 3,697	Merck & Co Inc	285,889	0.53	USD 955	RPM International Inc	71,682	0.13
USD 2,087	MetLife Inc	76,217	0.14	USD 442	S&P Global Inc	145,630	0.27
USD 111	Mettler-Toledo International Inc	89,416	0.17	USD 730	salesforce.com Inc	136,751	0.25
USD 2,405	Micron Technology Inc	123,906	0.23	USD 265	Seagate Technology PLC	12,829	0.02
USD 9,192	Microsoft Corp	1,870,664	3.48	USD 1,162	Sealed Air Corp	38,172	0.07
USD 565	Mid-America Apartment Communities Inc REIT	64,789	0.12	USD 110	ServiceNow Inc	44,557	0.08
USD 2,626	Mondelez International Inc	134,267	0.25	USD 638	Signature Bank	68,215	0.13
USD 382	Moody's Corp	104,947	0.20	USD 681	Skyworks Solutions Inc	87,073	0.16
USD 2,235	Morgan Stanley	107,950	0.20	USD 1,045	Snap Inc	24,547	0.05
USD 530	Motorola Solutions Inc	74,269	0.14	USD 1,888	Southern Co	97,893	0.18
USD 245	MSCI Inc	81,786	0.15	USD 175	Stanley Black & Decker Inc	24,391	0.05
USD 662	Nasdaq Inc	79,089	0.15	USD 1,882	Starbucks Corp	138,496	0.26
USD 406	Netflix Inc	184,746	0.34	USD 1,260	Steel Dynamics Inc	32,873	0.06
USD 288	Newmont Goldcorp Corp	17,781	0.03	USD 548	Stryker Corp	98,744	0.18
USD 369	NextEra Energy Inc	88,623	0.16	USD 2,602	Synchrony Financial	57,660	0.11
USD 2,134	NIKE Inc	209,239	0.39	USD 517	Synopsys Inc	100,815	0.19
USD 510	Norfolk Southern Corp	89,541	0.17	USD 1,739	Sysco Corp	95,054	0.18
USD 3,699	NortonLifeLock Inc	73,351	0.14	USD 773	T Rowe Price Group Inc	95,465	0.18
USD 839	NRG Energy Inc	27,318	0.05	USD 569	Take-Two Interactive Software Inc	79,415	0.15
USD 604	NVIDIA Corp	229,466	0.43	USD 1,009	Target Corp	121,009	0.23
USD 1,024	Omnicom Group Inc	55,910	0.10	USD 1,208	TD Ameritrade Holding Corp	43,947	0.08
USD 3,994	Oracle Corp	220,748	0.41	USD 69	Teledyne Technologies Inc	21,456	0.04
USD 615	Otis Worldwide Corp	34,969	0.07	USD 123	Tesla Inc	132,817	0.25
USD 1,145	Owens Corning	63,845	0.12	USD 1,079	Texas Instruments Inc	137,001	0.25
USD 1,112	PACCAR Inc	83,233	0.15	USD 616	Thermo Fisher Scientific Inc	223,201	0.42
USD 488	Parker-Hannifin Corp	89,436	0.17	USD 2,477	TJX Cos Inc	125,237	0.23
USD 1,285	PayPal Holdings Inc	223,886	0.42	USD 918	T-Mobile US Inc	95,610	0.18
USD 2,214	PepsiCo Inc	292,824	0.55	USD 918	T-Mobile US Inc-Rights	154	0.00
USD 7,098	Pfizer Inc	232,105	0.43	USD 780	Truist Financial Corp	29,289	0.05
USD 2,532	Phillip Morris International Inc	177,392	0.33	USD 246	Twitter Inc	7,328	0.01
USD 977	Phillips 66	70,246	0.13	USD 983	Tyson Foods Inc	58,695	0.11
USD 814	PNC Financial Services Group Inc	85,641	0.16	USD 63	Ulta Salon Cosmetics & Fragrance Inc	12,815	0.02
USD 711	PPG Industries Inc	75,409	0.14	USD 525	Union Pacific Corp	88,762	0.17
USD 802	PPL Corp	20,724	0.04	USD 1,321	United Parcel Service Inc	146,869	0.27
USD 3,176	Procter & Gamble Co	379,754	0.71	USD 194	United Rentals Inc	28,914	0.05
USD 190	Progressive Corp	15,221	0.03	USD 1,221	UnitedHealth Group Inc	360,134	0.67
USD 388	Prologis Inc REIT	36,212	0.07	USD 529	Varian Medical Systems Inc	64,813	0.12
USD 1,400	Public Service Enterprise Group Inc	68,824	0.13	USD 192	VeriSign Inc	39,711	0.07
USD 749	PulteGroup Inc	25,488	0.05	USD 5,283	Verizon Communications Inc	291,252	0.54
				USD 152	Vertex Pharmaceuticals Inc	44,127	0.08

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets	
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Other transferable securities				
Common and Preferred Stocks - 96.97% (continued)				Common and Preferred Stocks - 0.21%				
United States (continued)				Australia				
USD 1,820	Visa Inc	351,569	0.65	GBP 5,578	BHP Group PLC	114,024	0.21	
USD 1,836	Walgreens Boots Alliance Inc	77,828	0.14	Total Australia			114,024	0.21
USD 1,993	Walmart Inc	238,722	0.44	Total Common and Preferred Stocks			114,024	0.21
USD 1,777	Walt Disney Co	198,153	0.37	Total Other transferable securities			114,024	0.21
USD 833	Waste Management Inc	88,223	0.16	TOTAL INVESTMENTS			52,208,957	97.18
USD 64	Wayfair Inc	12,647	0.02					
USD 5,251	Wells Fargo & Co	134,426	0.25					
USD 280	West Pharmaceutical Services Inc	63,608	0.12					
USD 1,558	Western Digital Corp	68,786	0.13					
USD 2,621	Western Union Co	56,666	0.11					
USD 100	WW Grainger Inc	31,416	0.06					
USD 999	Yum! Brands Inc	86,823	0.16					
USD 261	Zimmer Biomet Holdings Inc	31,153	0.06					
USD 180	Zoetis Inc	24,667	0.05					
Total United States		33,041,875	61.50					
Total Common and Preferred Stocks		52,094,933	96.97					
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				52,094,933				96.97

### Derivatives

Futures Contracts – 0.04%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
MSCI EAFE INDEX FUTURE, due 18/09/20	USD	5	444,600	2,565	0.01
S&P EMINI INDEX FUTURE, due 18/09/20	USD	6	927,060	16,443	0.03
Unrealised Gain on Futures Contracts			1,371,660	19,008	0.04
Total Futures Contracts			1,371,660	19,008	0.04
Other Net Assets/(Liabilities)				1,495,656	2.78
TOTAL NET ASSETS				53,723,621	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 113,621 held as cash at Goldman Sachs & Co.

## Schedule of Investments

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net 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>			
Argentina				Brazil <i>(continued)</i>			
USD 2,300	Globant SA	344,655	0.02	BRL 277,809	TIM Participacoes SA	718,454	0.05
Total Argentina		344,655	0.02	BRL 369,800	Tupy SA	1,286,366	0.09
Bermuda				BRL 652,900	Ultrapar Participacoes SA	2,185,529	0.15
USD 695,900	Veon Ltd-ADR	1,252,620	0.08	Total Brazil		76,637,198	5.16
HKD 764,000	Yuexiu Transport Infrastructure Ltd	533,290	0.04	Cayman Islands			
Total Bermuda		1,785,910	0.12	HKD 2,300,000	Bosideng International Holdings Ltd	712,216	0.05
Brazil				HKD 336,500	China Hongqiao Group Ltd	149,354	0.01
USD 1,669,618	Ambev SA-ADR	4,407,792	0.30	HKD 470,000	China Yuhua Education Corp Ltd	385,681	0.03
BRL 119,600	B2W Cia Digital	2,331,751	0.16	HKD 602,000	Lee & Man Paper Manufacturing Ltd	323,119	0.02
BRL 566,800	B3 SA - Brasil Bolsa Balcao	5,686,787	0.38	USD 20,000	Momo Inc-ADR	349,600	0.02
BRL 135,334	Banco Bradesco SA	467,315	0.03	USD 102,894	TAL Education Group-ADR	7,035,892	0.47
USD 1,545,969	Banco Bradesco SA-ADR	5,890,142	0.40	USD 255,400	Vipshop Holdings Ltd-ADR	5,085,014	0.34
BRL 412,500	Banco Santander Brasil SA	2,105,021	0.14	USD 12,000	Weibo Corp-ADR	403,200	0.03
BRL 736,672	BB Seguridade Participacoes SA	3,658,674	0.25	Total Cayman Islands		14,444,076	0.97
BRL 1,009,200	BR Malls Participacoes SA	1,852,687	0.12	Chile			
BRL 721,300	CCR SA	1,904,795	0.13	CLP 1,322,883	Aguas Andinas SA	448,484	0.03
BRL 60,200	Cia de Saneamento de Minas Gerais-COPASA	638,422	0.04	CLP 199,865	Cia Cervecerias Unidas SA	1,440,655	0.10
BRL 137,300	Cia Paranaense de Energia-Preferred Stock	1,520,832	0.10	CLP 4,735,799	Colbun SA	756,020	0.05
BRL 206,700	Cia Siderurgica Nacional SA	402,046	0.03	CLP 504,104	Embotelladora Andina SA-Preferred Stock	1,234,766	0.08
USD 202,500	Cosan Ltd	3,049,650	0.20	USD 421,902	Enel Americas SA-ADR	3,168,484	0.21
BRL 209,400	Cosan SA Industria e Comercio	2,704,642	0.18	CLP 19,365,330	Enel Chile SA	1,448,978	0.10
BRL 207,000	EDP - Energias do Brasil SA	656,724	0.04	CLP 98,475	Inversiones Aguas Metropolitanas SA	84,583	0.01
BRL 323,303	Engie Brasil Energia SA	2,478,295	0.17	Total Chile		8,581,970	0.58
BRL 287,200	Fleury SA	1,286,197	0.09	China			
BRL 125,000	Gol Linhas Aereas Inteligentes SA	422,297	0.03	HKD 1,721,000	3SBio Inc	2,180,547	0.15
BRL 74,000	Instituto Hermes Pardini SA	296,766	0.02	HKD 490,000	AAC Technologies Holdings Inc	3,006,213	0.20
BRL 129,500	IRB Brasil Resseguros S/A	259,434	0.02	HKD 1,424,940	Agricultural Bank of China Ltd	573,620	0.04
USD 1,191,220	Itau Unibanco Holding SA-ADR	5,586,822	0.38	USD 465,859	Alibaba Group Holding Ltd-ADR	100,485,786	6.77
BRL 1,347,526	Itausa - Investimentos Itau SA-Preferred Stock	2,353,532	0.16	HKD 1,708,200	Angang Steel Co Ltd	416,556	0.03
BRL 70,727	Jereissati Participacoes SA	295,748	0.02	CNY 1,047,383	Angang Steel Co Ltd	363,070	0.02
BRL 248,800	Klabin SA	921,196	0.06	HKD 619,500	Anhui Conch Cement Co Ltd	4,172,390	0.28
BRL 230,124	Lojas Renner SA	1,751,873	0.12	CNY 206,183	Anhui Conch Cement Co Ltd	1,543,510	0.10
BRL 97,000	Mahle-Metal Leve SA	316,397	0.02	HKD 180,000	Anhui Expressway Co Ltd	83,144	0.01
BRL 1,476,200	Metalurgica Gerdau SA-Preferred Stock	1,965,291	0.13	HKD 96,464	Anhui Gujing Distillery Co Ltd	1,036,523	0.07
BRL 241,200	Natura & Co Holding SA	1,752,728	0.12	HKD 565,000	ANTA Sports Products Ltd	4,986,291	0.34
USD 22,218	Nexa Resources SA	147,528	0.01	HKD 439,000	AviChina Industry & Technology Co Ltd	198,813	0.01
BRL 195,900	Petrobras Distribuidora SA	768,858	0.05	HKD 538,500	BAIC Motor Corp Ltd	232,757	0.02
BRL 640,700	Petroleo Brasileiro SA	2,606,767	0.18	USD 92,010	Baidu Inc-ADR	11,031,079	0.74
BRL 1,231,900	Petroleo Brasileiro SA-Preferred Stock	4,834,896	0.33	CNY 694,300	Bank of Chengdu Co Ltd	781,950	0.05
BRL 57,258	Porto Seguro SA	525,779	0.03	HKD 25,959,215	Bank of China Ltd	9,612,725	0.65
BRL 140,692	Qualicorp Consultoria e Corretora de Seguros SA	743,074	0.05	HKD 6,193,000	Bank of Communications Co Ltd	3,819,461	0.26
BRL 251,092	Sao Martinho SA	969,925	0.06	CNY 2,956,800	Bank of Jiangsu Co Ltd	2,372,050	0.16
BRL 127,700	Ser Educacional SA	348,856	0.02	HKD 1,876,000	Beijing Capital International Airport Co Ltd	1,173,945	0.08
BRL 146,500	SLC Agricola SA	629,671	0.04	HKD 141,500	BYD Electronic International Co Ltd	323,879	0.02
BRL 263,128	Sul America SA	2,159,827	0.14	HKD 8,515,000	CGN Power Co Ltd	1,757,833	0.12
USD 197,270	Telefonica Brasil SA-ADR	1,747,812	0.12	HKD 1,834,000	China CITIC Bank Corp Ltd	799,814	0.05



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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)			
China (continued)				China (continued)			
HKD 1,121,617	China Communications Services Corp Ltd	697,533	0.05	CNY 284,853	Henan Shuanghui Investment & Development Co Ltd	1,857,575	0.13
HKD 28,176,430	China Construction Bank Corp	22,794,317	1.54	HKD 545,500	Hengan International Group Co Ltd	4,272,249	0.29
CNY 505,800	China Construction Bank Corp	451,572	0.03	CNY 278,999	Hengli Petrochemical Co Ltd	552,649	0.04
HKD 2,748,000	China Everbright Bank Co Ltd	1,031,770	0.07	CNY 94,400	Huadong Medicine Co Ltd	337,918	0.02
CNY 1,444,000	China Everbright Bank Co Ltd	731,424	0.05	USD 1,131,349	Huaxin Cement Co Ltd	2,059,055	0.14
CNY 738,300	China Film Co Ltd	1,371,565	0.09	CNY 574,184	Huaxin Cement Co Ltd	1,926,200	0.13
HKD 3,436,000	China Galaxy Securities Co Ltd	1,857,549	0.13	CNY 395,700	Hubei Kaile Science & Technology Co Ltd	756,940	0.05
HKD 1,591,000	China Lesso Group Holdings Ltd	2,069,206	0.14	CNY 1,592,047	Hunan Valin Steel Co Ltd	849,212	0.06
HKD 920,565	China Life Insurance Co Ltd	1,852,901	0.12	HKD 19,943,503	Industrial & Commercial Bank of China Ltd	12,094,067	0.81
HKD 1,681,000	China Longyuan Power Group Corp Ltd	943,474	0.06	CNY 1,499,500	Industrial & Commercial Bank of China Ltd	1,056,561	0.07
HKD 2,454,000	China Maple Leaf Educational Systems Ltd	747,239	0.05	CNY 304,601	Industrial Bank Co Ltd	680,075	0.05
HKD 1,108,000	China Medical System Holdings Ltd	1,305,220	0.09	CNY 527,800	Inner Mongolia Eerduosi Resources Co Ltd	526,474	0.04
HKD 1,541,156	China Merchants Bank Co Ltd	7,088,906	0.48	CNY 702,400	Inner Mongolia MengDian HuaNeng Thermal Power Corp Ltd	244,477	0.02
HKD 1,029,000	China Minsheng Banking Corp Ltd	706,318	0.05	CNY 136,157	Jafron Biomedical Co Ltd	1,338,886	0.09
HKD 2,370,250	China National Building Material Co Ltd	2,523,023	0.17	USD 192,607	JD.com Inc-ADR	11,591,089	0.78
CNY 1,669,200	China National Chemical Engineering Co Ltd	1,294,219	0.09	HKD 1,889,369	Jiangsu Expressway Co Ltd	2,213,481	0.15
HKD 583,000	China Pacific Insurance Group Co Ltd	1,557,084	0.10	CNY 734,592	Joincare Pharmaceutical Group Industry Co Ltd	1,687,917	0.11
HKD 377,000	China Railway Construction Corp Ltd	296,232	0.02	CNY 493,470	Jointown Pharmaceutical Group Co Ltd	1,300,048	0.09
HKD 1,403,000	China Reinsurance Group Corp	143,007	0.01	USD 6,430	JOYY Inc-ADR	569,376	0.04
HKD 342,500	China Resources Pharmaceutical Group Ltd	197,534	0.01	CNY 6,192	Kweichow Moutai Co Ltd	1,281,618	0.09
HKD 269,000	China Shineway Pharmaceutical Group Ltd	177,356	0.01	USD 134,400	Lao Feng Xiang Co Ltd	410,592	0.03
HKD 1,383,000	China Suntien Green Energy Corp Ltd	315,841	0.02	HKD 3,782,000	Lenovo Group Ltd	2,093,398	0.14
HKD 10,437,068	China Telecom Corp Ltd	2,922,209	0.20	CNY 38,233	Lepu Medical Technology Beijing Co Ltd	197,555	0.01
HKD 1,165,700	China Vanke Co Ltd	3,684,902	0.25	HKD 176,500	Livzon Pharmaceutical Group Inc	890,419	0.06
CNY 1,275,197	China Yangtze Power Co Ltd	3,417,245	0.23	HKD 960,000	Logan Property Holdings Co Ltd	1,699,411	0.11
HKD 7,002,695	CNOOC Ltd	7,788,352	0.52	HKD 385,000	Longfor Group Holdings Ltd	1,830,507	0.12
HKD 1,288,884	Country Garden Holdings Co Ltd	1,583,157	0.11	HKD 919,000	Lonking Holdings Ltd	278,648	0.02
HKD 2,803,200	CSPC Pharmaceutical Group Ltd	5,295,028	0.36	CNY 219,216	Luzhou Laojiao Co Ltd	2,826,212	0.19
CNY 2,740,757	Daqin Railway Co Ltd	2,729,996	0.18	HKD 761,500	Meituan Dianping	16,889,581	1.14
HKD 239,700	ENN Energy Holdings Ltd	2,696,855	0.18	USD 25,262	NetEase Inc-ADR	10,846,998	0.73
HKD 2,909,495	Fosun International Ltd	3,701,414	0.25	USD 13,700	New Oriental Education & Technology Group Inc-ADR	1,784,151	0.12
CNY 572,240	Fujian Sunner Development Co Ltd	2,347,983	0.16	HKD 4,165,846	PICC Property & Casualty Co Ltd	3,434,608	0.23
HKD 2,404,987	Geely Automobile Holdings Ltd	3,785,695	0.25	USD 28,000	Pinduoduo Inc-ADR	2,403,520	0.16
CNY 734,170	Gemdale Corp	1,423,102	0.10	HKD 1,693,000	Ping An Insurance Group Co of China Ltd	16,929,017	1.14
HKD 2,025,000	Great Wall Motor Co Ltd	1,264,572	0.09	USD 41,529	Qudian Inc-ADR	70,599	0.00
USD 15,900	GSX Techedu Inc	953,841	0.06	HKD 644,000	Seazen Group Ltd	559,209	0.04
HKD 51,053	Guangdong Electric Power Development Co Ltd	13,174	0.00	CNY 44,600	Seazen Holdings Co Ltd	197,135	0.01
HKD 65,300	Guangdong Provincial Expressway Development Co Ltd	38,082	0.00	HKD 335,500	Semiconductor Manufacturing International Corp	1,168,771	0.08
CNY 81,300	Haier Smart Home Co Ltd	203,602	0.01	CNY 1,702,462	Shaanxi Coal Industry Co Ltd	1,736,727	0.12
CNY 101,500	Hangzhou Tigermed Consulting Co Ltd	1,463,099	0.10	CNY 186,800	Shandong Buchang Pharmaceuticals Co Ltd	762,503	0.05

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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)			
China (continued)				China (continued)			
CNY 198,100	Shandong Hualu Hengsheng Chemical Co Ltd	495,548	0.03	CNY 2,772,445	Wuchan Zhongda Group Co Ltd	1,651,444	0.11
CNY 1,104,900	Shandong Sun Paper Industry JSC Ltd	1,488,260	0.10	CNY 258,716	Wuhu Sanqi Interactive Entertainment Network Technology Group Co Ltd	1,713,121	0.12
HKD 96,000	Shandong Weigao Group Medical Polymer Co Ltd	213,541	0.01	CNY 80,298	Wuliangye Yibin Co Ltd	1,944,126	0.13
CNY 86,800	Shanghai Baosight Software Co Ltd	725,569	0.05	HKD 90,500	Wuxi Biologics Cayman Inc	1,655,762	0.11
USD 325,200	Shanghai Baosight Software Co Ltd	751,862	0.05	CNY 961,090	Xiamen C & D Inc	1,101,458	0.07
CNY 3,745,918	Shanghai Construction Group Co Ltd	1,627,105	0.11	HKD 932,600	Xiaomi Corp	1,545,018	0.10
HKD 532,000	Shanghai Fosun Pharmaceutical Group Co Ltd	1,777,806	0.12	CNY 898,100	Xinxing Ductile Iron Pipes Co Ltd	435,851	0.03
USD 169,400	Shanghai Mechanical and Electrical Industry Co Ltd	171,941	0.01	CNY 2,739,700	Xinyu Iron & Steel Co Ltd	1,581,547	0.11
HKD 596,100	Shanghai Pharmaceuticals Holding Co Ltd	1,001,390	0.07	CNY 108,176	Zhejiang Chint Electrics Co Ltd	403,302	0.03
CNY 2,077,064	Shanghai Pudong Development Bank Co Ltd	3,109,241	0.21	HKD 1,110,000	Zhejiang Expressway Co Ltd	784,832	0.05
CNY 692,600	Shanghai Yuyuan Tourist Mart Group Co Ltd	868,230	0.06	CNY 320,321	Zhengzhou Yutong Bus Co Ltd	552,922	0.04
CNY 592,806	Shanxi Lu'an Environmental Energy Development Co Ltd	467,183	0.03	USD 10,400	ZTO Express Cayman Inc-ADR	381,784	0.03
CNY 4,821,056	Shanxi Xishan Coal & Electricity Power Co Ltd	2,557,951	0.17	<b>Total China</b>		<b>517,459,707</b>	<b>34.86</b>
HKD 1,758,000	Shenzhen Expressway Co Ltd	1,778,312	0.12	Colombia			
CNY 50,200	Shenzhen Kangtai Biological Products Co Ltd	1,151,771	0.08	USD 22,600	Bancolombia SA-ADR	594,606	0.04
CNY 35,730	Shenzhen Mindray Bio-Medical Electronics Co Ltd	1,545,423	0.10	COP 4,319,435	Ecopetrol SA	2,396,939	0.16
HKD 22,000	Shenzhou International Group Holdings Ltd	265,120	0.02	COP 95,066	Interconexion Electrica SA ESP	477,964	0.03
HKD 1,061,988	Sinopharm Group Co Ltd	2,718,531	0.18	<b>Total Colombia</b>		<b>3,469,509</b>	<b>0.23</b>
HKD 738,000	Sunac China Holdings Ltd	3,089,898	0.21	Cyprus			
HKD 7,500	Sunny Optical Technology Group Co Ltd	119,993	0.01	USD 23,103	TCS Group Holding PLC-GDR	468,991	0.03
CNY 96,500	Suofeiya Home Collection Co Ltd	330,007	0.02	<b>Total Cyprus</b>		<b>468,991</b>	<b>0.03</b>
CNY 3,040,656	TangShan Port Group Co Ltd	959,381	0.06	Czech Republic			
CNY 432,200	TCL Corp	379,136	0.03	CZK 32,345	Komerční banka A/S	751,313	0.05
HKD 1,514,300	Tencent Holdings Ltd	97,417,567	6.56	CZK 584,125	Moneta Money Bank AS	1,317,413	0.09
HKD 187,000	Tianneng Power International Ltd	318,485	0.02	CZK 32,699	O2 Czech Republic AS	301,885	0.02
HKD 964,000	Tingyi Cayman Islands Holding Corp	1,495,046	0.10	<b>Total Czech Republic</b>		<b>2,370,611</b>	<b>0.16</b>
USD 30,136	Trip.com Group Ltd-ADR	781,125	0.05	Egypt			
HKD 56,000	Tsingtao Brewery Co Ltd	415,460	0.03	EGP 195,101	Egyptian Financial Group-Hermes Holding Co	169,112	0.01
HKD 1,336,000	Uni-President China Holdings Ltd	1,330,751	0.09	EGP 112,625	Telecom Egypt Co	93,017	0.01
CNY 148,900	Wanhua Chemical Group Co Ltd	1,053,166	0.07	<b>Total Egypt</b>		<b>262,129</b>	<b>0.02</b>
HKD 4,466,000	Want Want China Holdings Ltd	3,370,914	0.23	Greece			
HKD 1,626,000	Weichai Power Co Ltd	3,029,429	0.20	EUR 117,786	Hellenic Telecommunications Organization SA	1,588,819	0.10
CNY 1,318,572	Weichai Power Co Ltd	2,559,628	0.17	EUR 63,958	JUMBO SA	1,149,351	0.08
CNY 588,010	Weifu High-Technology Group Co Ltd	1,720,498	0.12	EUR 30,244	Motor Oil Hellas Corinth Refineries SA	418,832	0.03
HKD 2,192,000	West China Cement Ltd	398,779	0.03	EUR 105,980	OPAP SA	1,005,221	0.07
CNY 493,421	Winning Health Technology Group Co Ltd	1,601,511	0.11	<b>Total Greece</b>		<b>4,162,223</b>	<b>0.28</b>
				Hong Kong			
				HKD 30,000	Beijing Enterprises Holdings Ltd	100,252	0.01
				HKD 3,198,000	Brilliance China Automotive Holdings Ltd	2,863,591	0.19
				HKD 1,882,000	China Everbright Ltd	2,724,492	0.18
				HKD 1,872,000	China Jinmao Holdings Group Ltd	1,316,362	0.09
				HKD 1,900,193	China Mobile Ltd	12,822,493	0.86
				HKD 418,340	China Overseas Land & Investment Ltd	1,265,742	0.09
				HKD 144,000	China Resources Beer Holdings Co Ltd	802,637	0.05

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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)			
Hong Kong (continued)				India (continued)			
HKD 2,948,000	China Resources Cement Holdings Ltd	3,609,664	0.24	USD 1,171,558	Infosys Ltd-ADR	11,317,250	0.76
HKD 252,000	China Resources Gas Group Ltd	1,227,413	0.08	INR 56,081	Ipca Laboratories Ltd	1,243,674	0.08
HKD 854,000	China Resources Land Ltd	3,233,993	0.22	INR 49,108	IRB Infrastructure Developers Ltd	57,593	0.00
HKD 1,748,000	China Traditional Chinese Medicine Holdings Co Ltd	843,502	0.06	INR 1,018,101	JSW Steel Ltd	2,553,217	0.17
HKD 2,810,000	CITIC Ltd	2,639,434	0.18	INR 151,375	LIC Housing Finance Ltd	531,390	0.04
HKD 1,871,341	Far East Horizon Ltd	1,588,737	0.11	INR 24,042	Mahanagar Gas Ltd	335,011	0.02
HKD 54,000	Hua Hong Semiconductor Ltd	187,421	0.01	INR 948,664	Manappuram Finance Ltd	1,901,631	0.13
HKD 132,710	Nine Dragons Paper Holdings Ltd	120,031	0.01	INR 70,081	Marico Ltd	326,626	0.02
HKD 876,500	Shimao Group Holdings Ltd	3,709,359	0.25	INR 140,757	Muthoot Finance Ltd	2,024,656	0.14
HKD 1,546,826	Sino Biopharmaceutical Ltd	2,913,852	0.20	INR 3,575,173	National Aluminium Co Ltd	1,508,127	0.10
HKD 1,306,000	Sinotruk Hong Kong Ltd	3,378,552	0.23	INR 16,024	Nestle India Ltd	3,644,897	0.25
HKD 993,000	SITC International Holdings Co Ltd	1,059,566	0.07	INR 3,168,869	NHPC Ltd	839,394	0.06
HKD 1,950,500	Sun Art Retail Group Ltd	3,332,016	0.22	INR 2,132,659	NMDC Ltd	2,292,141	0.15
HKD 61,000	Vinda International Holdings Ltd	218,013	0.01	INR 80,164	Oil India Ltd	99,430	0.01
HKD 7,984,000	Yuexiu Property Co Ltd	1,421,585	0.10	INR 151,104	Petronet LNG Ltd	516,430	0.03
<b>Total Hong Kong</b>		<b>51,378,707</b>	<b>3.46</b>	INR 493,217	Power Finance Corp Ltd	548,717	0.04
Hungary				INR 1,267,903	Power Grid Corp of India Ltd	2,936,183	0.20
HUF 251,882	Magyar Telekom Telecommunications PLC	304,899	0.02	INR 62,455	Rajesh Exports Ltd	385,465	0.03
HUF 309,084	MOL Hungarian Oil & Gas PLC	1,819,773	0.12	INR 1,782,017	REC Ltd	2,551,344	0.17
HUF 25,690	Richter Gedeon Nyrt	530,770	0.04	INR 349,337	Reliance Industries Ltd	7,884,445	0.53
<b>Total Hungary</b>		<b>2,655,442</b>	<b>0.18</b>	INR 27,088	Reliance Industries Ltd	286,150	0.02
India				USD 125,336	Reliance Industries Ltd-GDR	5,790,523	0.39
INR 17,436	Alembic Pharmaceuticals Ltd	210,792	0.01	INR 29,423	Shriram Transport Finance Co Ltd	268,730	0.02
INR 53,686	Apollo Hospitals Enterprise Ltd	959,794	0.06	INR 470,764	Sun TV Network Ltd	2,514,877	0.17
INR 24,268	Aurobindo Pharma Ltd	248,036	0.02	INR 219,362	Tata Chemicals Ltd	900,792	0.06
INR 104,499	Axis Bank Ltd	562,813	0.04	INR 193,120	Tata Consultancy Services Ltd	5,325,627	0.36
INR 656,804	Bharat Electronics Ltd	771,163	0.05	INR 157,436	Tata Consumer Products Ltd	807,888	0.05
INR 226,981	Bharti Airtel Ltd	1,683,033	0.11	INR 790,135	Tata Steel Ltd	3,418,865	0.23
INR 582,155	Bharti Infratel Ltd	1,707,827	0.12	INR 173,369	Tech Mahindra Ltd	1,247,736	0.08
INR 59,643	Biocon Ltd	308,153	0.02	INR 15,507	Torrent Pharmaceuticals Ltd	487,183	0.03
INR 326,823	Century Textiles & Industries Ltd	1,274,763	0.09	INR 345,174	Torrent Power Ltd	1,457,202	0.10
INR 26,390	DCM Shriram Ltd	110,920	0.01	INR 348,129	Welspun India Ltd	171,059	0.01
INR 94,434	Divi's Laboratories Ltd	2,850,264	0.19	INR 588,427	Wipro Ltd	1,711,809	0.12
INR 72,551	Dr Reddy's Laboratories Ltd	3,790,674	0.26	INR 95,391	Zee Entertainment Enterprises Ltd	216,167	0.01
INR 184,698	Engineers India Ltd	184,444	0.01	<b>Total India</b>		<b>116,081,305</b>	<b>7.82</b>
INR 2,285,782	GAIL India Ltd	3,092,464	0.21	Indonesia			
INR 324,544	Glenmark Pharmaceuticals Ltd	1,935,562	0.13	IDR 6,630,600	Astra International Tbk PT	2,227,993	0.15
INR 87,117	Gujarat State Petronet Ltd	254,704	0.02	IDR 1,072,700	Bank Central Asia Tbk PT	2,138,266	0.15
INR 660,008	HCL Technologies Ltd	4,867,645	0.33	IDR 4,987,100	Bank Mandiri Persero Tbk PT	1,728,117	0.12
INR 49,251	Hero MotoCorp Ltd	1,661,372	0.11	IDR 6,329,600	Bank Negara Indonesia Persero Tbk PT	2,029,371	0.14
INR 677,172	Hindustan Petroleum Corp Ltd	1,943,970	0.13	IDR 23,915,795	Bank Rakyat Indonesia Persero Tbk PT	5,072,794	0.34
INR 103,076	Hindustan Unilever Ltd	2,976,086	0.20	IDR 2,577,323	Indofood CBP Sukses Makmur Tbk PT	1,686,942	0.11
INR 424,717	Hindustan Zinc Ltd	1,102,241	0.07	IDR 6,542,000	Indofood Sukses Makmur Tbk PT	2,988,208	0.20
INR 443,921	Housing Development Finance Corp Ltd	10,316,388	0.69	USD 203,626	Telekomunikasi Indonesia Persero Tbk PT-ADR	4,455,337	0.30
INR 623,448	ICICI Bank Ltd	2,901,986	0.20	<b>Total Indonesia</b>		<b>22,327,028</b>	<b>1.51</b>
INR 61,337	ICICI Securities Ltd	381,692	0.03				
INR 1,178,069	Indian Oil Corp Ltd	1,331,698	0.09				
INR 93,990	Indraprastha Gas Ltd	550,592	0.04				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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)			
Korea				Korea (continued)			
KRW 8,840	AMOREPACIFIC Group	379,219	0.03	KRW 11,330	LS Industrial Systems Co Ltd	451,184	0.03
KRW 10,805	Celltrion Inc	2,748,747	0.18	KRW 18,039	NAVER Corp	4,004,168	0.27
KRW 111,026	Cheil Worldwide Inc	1,513,760	0.10	KRW 1,408	NCSOFT Corp	1,042,963	0.07
KRW 8,508	Chong Kun Dang Pharmaceutical Corp	767,442	0.05	KRW 333,459	NH Investment & Securities Co Ltd	2,292,643	0.15
KRW 20,497	CJ ENM Co Ltd	1,879,552	0.13	KRW 2,133	NongShim Co Ltd	648,137	0.04
KRW 5,300	Daelim Industrial Co Ltd	362,630	0.02	KRW 36,600	Optoelectronics Solutions Co	1,436,189	0.10
KRW 15,383	Daesang Corp	330,590	0.02	KRW 26,914	Samjin Pharmaceutical Co Ltd	604,130	0.04
KRW 100,837	Daishin Securities Co Ltd	809,814	0.05	KRW 14,933	Samsung C&T Corp	1,440,103	0.10
KRW 23,298	Daou Technology Inc	385,443	0.03	KRW 40,787	Samsung Electro-Mechanics Co Ltd	4,374,214	0.29
KRW 31,920	DB HiTek Co Ltd	765,592	0.05	KRW 1,288,408	Samsung Electronics Co Ltd	56,555,632	3.81
KRW 6,894	DB Insurance Co Ltd	245,590	0.02	KRW 207,241	Samsung Electronics Co Ltd-Preferred Stock	8,011,561	0.54
KRW 5,616	Dong A St Co Ltd	405,261	0.03	KRW 192,184	Samsung Engineering Co Ltd	1,957,230	0.13
KRW 16,926	Dongjin Semichem Co Ltd	396,115	0.03	KRW 14,757	Samsung Fire & Marine Insurance Co Ltd	2,159,232	0.15
KRW 15,906	Dongsuh Cos Inc	209,594	0.01	KRW 4,775	Samsung SDI Co Ltd	1,443,000	0.10
KRW 22,455	Doosan Bobcat Inc	490,973	0.03	KRW 58,476	Samsung Securities Co Ltd	1,280,993	0.09
KRW 4,866	E-MART Inc	426,789	0.03	KRW 2,361	SFA Engineering Corp	64,185	0.00
KRW 4,447	Fila Korea Ltd	129,767	0.01	KRW 195,722	Shinhan Financial Group Co Ltd	4,678,062	0.31
KRW 6,988	Green Cross Corp	859,811	0.06	KRW 5,078	Shinsegae Inc	930,872	0.06
KRW 14,668	Green Cross Holdings Corp	292,665	0.02	KRW 156,324	SK Hynix Inc	11,059,710	0.74
KRW 9,012	GS Home Shopping Inc	818,149	0.05	KRW 3,335	SK Telecom Co Ltd	585,015	0.04
KRW 13,971	GS Retail Co Ltd	423,364	0.03	KRW 19,658	Soulbrain Co Ltd	1,567,279	0.11
KRW 149,596	Hana Financial Group Inc	3,357,935	0.23	KRW 5,755	Suheung Co Ltd	255,491	0.02
KRW 11,777	Handsome Co Ltd	342,682	0.02	KRW 28,553	Woongjin Coway Co Ltd	1,713,868	0.12
KRW 25,363	Hankook Tire Co Ltd	519,764	0.03	<b>Total Korea</b>		<b>172,075,024</b>	<b>11.59</b>
KRW 12,450	Hansol Paper Co Ltd	144,388	0.01	Malaysia			
KRW 53,813	Huchems Fine Chemical Corp	711,333	0.05	MYR 1,729,300	AMMB Holdings Bhd	1,255,105	0.09
KRW 11,077	Huons Global Co Ltd	289,622	0.02	MYR 3,037,600	Astro Malaysia Holdings Bhd	588,380	0.04
KRW 28,378	Hyundai Glovis Co Ltd	2,394,619	0.16	MYR 441,743	Berjaya Sports Toto Bhd	226,799	0.02
KRW 38,820	Hyundai Greenfood Co Ltd	249,473	0.02	MYR 124,900	Carlsberg Brewery Malaysia Bhd	722,292	0.05
KRW 7,660	Hyundai Home Shopping Network Corp	407,565	0.03	MYR 690,100	DiGi.Com Bhd	694,126	0.05
KRW 26,313	Hyundai Mobis Co Ltd	4,200,105	0.28	MYR 83,500	Fraser & Neave Holdings Bhd	632,924	0.04
KRW 41,579	Hyundai Motor Co	3,377,203	0.23	MYR 2,989,200	Genting Malaysia Bhd	1,764,919	0.12
KRW 20,988	Il Dong Pharmaceutical Co Ltd	260,856	0.02	MYR 280,000	HAP Seng Consolidated Bhd	575,029	0.04
KRW 9,496	Kakao Corp	2,111,801	0.14	MYR 261,400	Hartalega Holdings Bhd	793,046	0.05
KRW 53,388	Kangwon Land Inc	954,269	0.06	MYR 12,100	Heineken Malaysia Bhd	63,705	0.00
KRW 179,387	KB Financial Group Inc	5,063,132	0.34	MYR 155,816	Hong Leong Financial Group Bhd	476,357	0.03
KRW 47,462	KEPCO Plant Service & Engineering Co Ltd	1,146,254	0.08	MYR 257,100	KLCCP Stapled Group	477,600	0.03
KRW 52,027	Kginicis Co Ltd	945,080	0.06	MYR 330,100	Kossan Rubber Industries	655,578	0.04
KRW 150,251	Kia Motors Corp	4,003,446	0.27	MYR 202,046	Malayan Banking Bhd	354,111	0.02
KRW 7,893	KIWOOM Securities Co Ltd	572,199	0.04	MYR 336,400	Malaysia Airports Holdings Bhd	427,860	0.03
KRW 41,722	Korea Investment Holdings Co Ltd	1,543,525	0.10	MYR 1,320,600	MISC Bhd	2,360,746	0.16
KRW 225,559	Korea Real Estate Investment & Trust Co Ltd	318,785	0.02	MYR 1,605,800	MMC Corp Bhd	273,567	0.02
KRW 9,404	Korea Zinc Co Ltd	2,619,063	0.18	MYR 456,700	Padini Holdings Bhd	265,387	0.02
KRW 13,038	KT Skylife Co Ltd	85,955	0.01	MYR 1,172,970	Petronas Chemicals Group Bhd	1,697,179	0.11
KRW 44,589	Kumho Petrochemical Co Ltd	2,761,675	0.19	MYR 155,700	Petronas Gas Bhd	613,353	0.04
KRW 6,179	LG Chem Ltd	2,519,682	0.17	MYR 2,648,200	RHB Bank Bhd	2,960,298	0.20
KRW 78,440	LG Electronics Inc	4,121,385	0.28	MYR 1,489,627	Supermax Corp Bhd	2,781,101	0.19
KRW 648	LG Household & Health Care Ltd	725,118	0.05	MYR 1,210,200	Telekom Malaysia Bhd	1,172,072	0.08
KRW 21,585	LG Innotek Co Ltd	3,131,382	0.21				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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)			
Malaysia (continued)				Philippines (continued)			
MYR 464,300	Westports Holdings Bhd	411,748	0.03	PHP 1,289,060	Semirara Mining & Power Corp	328,054	0.02
MYR 1,528,064	YTL Corp Bhd	295,984	0.02	PHP 19,775	SM Investments Corp	372,679	0.03
<b>Total Malaysia</b>		<b>22,539,266</b>	<b>1.52</b>	<b>Total Philippines</b>		<b>9,263,194</b>	<b>0.63</b>
Mexico				Poland			
MXN 1,260,000	Alfa SAB de CV	706,150	0.05	PLN 13,679	Asseco Poland SA	228,234	0.02
MXN 12,875,104	America Movil SAB de CV	8,218,626	0.55	PLN 163,921	Bank Polska Kasa Opieki SA	2,231,114	0.15
MXN 329,999	Arca Continental SAB de CV	1,438,845	0.10	PLN 243,023	Cyfrowy Polsat SA	1,615,791	0.11
MXN 736,500	Corp Inmobiliaria Vesta SAB de CV	1,086,885	0.07	PLN 35,550	Grupa Lotos SA	539,229	0.04
MXN 800,000	Fibra Uno Administracion SA de CV REIT	631,843	0.04	PLN 21,577	KGHM Polska Miedz SA	495,835	0.03
USD 61,889	Fomento Economico Mexicano SAB de CV-ADR	3,837,737	0.26	PLN 149,721	Polski Koncern Naftowy ORLEN SA	2,370,161	0.16
MXN 245,419	Gruma SAB de CV	2,634,534	0.18	PLN 29,482	Powszechna Kasa Oszczednosci Bank Polski SA	170,826	0.01
MXN 216,900	Grupo Aeroportuario del Pacifico SAB de CV	1,551,351	0.10	PLN 193,455	Powszechny Zaklad Ubezpieczen SA	1,414,851	0.09
MXN 861,255	Grupo Financiero Banorte SAB de CV	2,971,362	0.20	<b>Total Poland</b>		<b>9,066,041</b>	<b>0.61</b>
MXN 140,000	Grupo Herdez SAB de CV	205,816	0.01	Qatar			
MXN 105,182	Industrias Bachoco SAB de CV	305,345	0.02	QAR 1,100,530	Masraf Al Rayan QSC	1,154,635	0.08
MXN 1,630,787	Kimberly-Clark de Mexico SAB de CV	2,532,247	0.17	QAR 961,237	Ooredoo QPSC	1,722,623	0.12
MXN 524,520	Macquarie Mexico Real Estate Management SA de CV REIT	535,484	0.04	QAR 147,690	Qatar Electricity & Water Co QSC	640,896	0.04
MXN 765,400	Orbia Advance Corp SAB de CV	1,125,559	0.08	QAR 1,059,240	Qatar Gas Transport Co Ltd	759,592	0.05
MXN 56,288	Prologis Property Mexico SA de CV REIT	100,143	0.01	QAR 346,287	Qatar Islamic Bank SAQ	1,497,946	0.10
MXN 428,400	Wal-Mart de Mexico SAB de CV	1,022,472	0.07	QAR 993,911	Qatar National Bank QPSC	4,747,078	0.32
<b>Total Mexico</b>		<b>28,904,399</b>	<b>1.95</b>	<b>Total Qatar</b>		<b>10,522,770</b>	<b>0.71</b>
Monaco				Russia			
USD 140,600	Costamare Inc	781,736	0.05	USD 3,930,413	Alrosa PJSC	3,557,287	0.24
<b>Total Monaco</b>		<b>781,736</b>	<b>0.05</b>	USD 1,004,413	Gazprom PJSC-ADR	5,420,396	0.37
Pakistan				USD 225,502	Globaltrans Investment PLC-GDR	1,215,456	0.08
PKR 708,500	Engro Fertilizers Ltd	254,368	0.02	USD 24,055,399	Inter RAO UES PJSC	1,642,431	0.11
<b>Total Pakistan</b>		<b>254,368</b>	<b>0.02</b>	USD 144,763	LUKOIL PJSC-ADR	10,750,100	0.72
Peru				USD 320,586	Magnit PJSC-GDR	4,164,412	0.28
USD 31,417	Credicorp Ltd	4,199,510	0.28	USD 115,087	Magnitogorsk Iron & Steel Works PJSC	59,737	0.00
<b>Total Peru</b>		<b>4,199,510</b>	<b>0.28</b>	USD 21,575	Mobile TeleSystems PJSC-ADR	198,274	0.01
Philippines				USD 4,326	Novatek PJSC-GDR	615,157	0.04
PHP 512,150	Aboitiz Equity Ventures Inc	467,693	0.03	USD 180,931	Novolipetsk Steel PJSC-GDR	3,596,908	0.24
PHP 2,650,400	Ayala Land Inc	1,797,963	0.12	USD 115,219	PhosAgro PJSC-GDR	1,421,802	0.10
PHP 198,240	Cebu Air Inc	157,558	0.01	USD 290,377	Rosneft Oil Co PJSC	1,474,413	0.10
PHP 10,406,411	Filinvest Land Inc	206,771	0.01	USD 635,902	Sberbank of Russia PJSC-ADR	7,233,028	0.49
PHP 43,495	Globe Telecom Inc	1,807,018	0.12	USD 136,497	Severstal PJSC-GDR	1,651,614	0.11
PHP 554,900	International Container Terminal Services Inc	1,141,540	0.08	USD 191,834	Tatneft PJSC	1,497,694	0.10
PHP 181,060	Manila Electric Co	973,890	0.07	USD 13,746,000	Unipor PJSC	537,262	0.04
PHP 50,958	Manila Water Co Inc	12,886	0.00	USD 27,228	X5 Retail Group NV-GDR	963,871	0.07
PHP 6,910,500	Megaworld Corp	423,021	0.03	<b>Total Russia</b>		<b>45,999,842</b>	<b>3.10</b>
PHP 1,575,830	Metro Pacific Investments Corp	117,021	0.01	Saudi Arabia			
PHP 58,080	PLDT Inc	1,457,100	0.10	SAR 73,312	Abdullah Al Othaim Markets Co	2,185,092	0.15
				SAR 91,537	Advanced Petrochemical Co	1,298,259	0.09
				SAR 226,056	Al Rajhi Bank	3,411,029	0.23
				SAR 40,828	Aldrees Petroleum and Transport Services Co	684,639	0.04
				SAR 809,190	Alinma Bank	3,136,663	0.21

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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)			
Saudi Arabia (continued)				South Africa (continued)			
SAR 56,728	Almarai Co JSC	783,394	0.05	ZAR 31,545	Pick n Pay Stores Ltd	92,592	0.01
SAR 84,273	Arab National Bank	426,869	0.03	ZAR 163,056	Reunert Ltd	320,387	0.02
SAR 250,603	Arriyadh Development Co	986,110	0.07	ZAR 75,604	Sanlam Ltd	256,466	0.02
SAR 577,516	Bank Al-Jazira	1,739,784	0.12	ZAR 236,467	Shoprite Holdings Ltd	1,451,465	0.10
SAR 2,830	Jarir Marketing Co	110,152	0.01	ZAR 151,319	Sibanye Stillwater Ltd	328,330	0.02
SAR 56,020	Leejam Sports Co JSC	873,679	0.06	ZAR 130,882	SPAR Group Ltd	1,292,625	0.09
SAR 5,013	Middle East Healthcare Co	40,494	0.00	ZAR 415,667	Standard Bank Group Ltd	2,499,983	0.17
SAR 514,857	Mobile Telecommunications Co Saudi Arabia	1,556,512	0.10	ZAR 22,917	Tiger Brands Ltd	235,303	0.02
SAR 10,406	Mouwasset Medical Services Co	250,510	0.02	ZAR 717,651	Truworths International Ltd	1,404,737	0.09
SAR 206,340	National Commercial Bank	2,049,098	0.14	ZAR 254,471	Vodacom Group Ltd	1,800,703	0.12
SAR 23,322	National Medical Care Co	261,759	0.02	ZAR 524,477	Woolworths Holdings Ltd	999,148	0.07
SAR 290,625	Riyadh Bank	1,306,302	0.09				
SAR 278,863	Sahara International Petrochemical Co	1,072,035	0.07				
SAR 37,328	Saudi Airlines Catering Co	770,245	0.05				
SAR 219,855	Saudi Basic Industries Corp	5,163,750	0.35				
SAR 49,851	Saudi British Bank	302,747	0.02				
SAR 75,987	Saudi Ground Services Co	570,257	0.04				
SAR 169,302	Saudi Industrial Investment Group	911,730	0.06				
SAR 124,063	Saudi Telecom Co	3,274,390	0.22				
SAR 16,874	Saudia Dairy & Foodstuff Co	742,258	0.05				
SAR 135,304	United International Transportation Co	1,100,179	0.07				
SAR 141,323	Yanbu National Petrochemical Co	1,929,016	0.13				
	<b>Total Saudi Arabia</b>	<b>36,936,952</b>	<b>2.49</b>				
Singapore				Taiwan			
HKD 199,700	BOC Aviation Ltd	1,275,429	0.09	TWD 71,300	Acter Co Ltd	505,065	0.03
	<b>Total Singapore</b>	<b>1,275,429</b>	<b>0.09</b>	TWD 279,000	Asia Vital Components Co Ltd	394,796	0.03
South Africa				TWD 177,000	Bioteque Corp	938,857	0.06
ZAR 60,607	African Rainbow Minerals Ltd	590,024	0.04	TWD 217,000	Catcher Technology Co Ltd	1,632,768	0.11
ZAR 17,096	Anglo American Platinum Ltd	1,233,943	0.08	TWD 2,909,334	Cathay Financial Holding Co Ltd	4,126,680	0.28
ZAR 43,353	AngloGold Ashanti Ltd	1,261,516	0.08	TWD 175,676	Chailease Holding Co Ltd	744,276	0.05
ZAR 86,446	Astral Foods Ltd	726,395	0.05	TWD 292,000	Cheng Uei Precision Industry Co Ltd	394,882	0.03
ZAR 245,881	Barloworld Ltd	976,448	0.06	TWD 177,000	Chicony Electronics Co Ltd	511,122	0.03
ZAR 23,924	Bidvest Group Ltd	195,578	0.01	TWD 79,000	Chipbond Technology Corp	172,167	0.01
ZAR 40,947	Clicks Group Ltd	495,747	0.03	TWD 974,000	ChipMOS Technologies Inc	1,115,803	0.08
ZAR 376,636	Coronation Fund Managers Ltd	867,076	0.06	TWD 110,000	Chong Hong Construction Co Ltd	323,612	0.02
ZAR 68,659	Emira Property Fund Ltd REIT	25,646	0.00	TWD 102,000	Chunghwa Telecom Co Ltd	404,481	0.03
ZAR 188,149	Gold Fields Ltd	1,756,635	0.12	USD 24,301	Chunghwa Telecom Co Ltd-ADR	956,730	0.06
ZAR 581,205	Impala Platinum Holdings Ltd	3,880,275	0.26	TWD 346,000	Compal Electronics Inc	225,745	0.02
ZAR 92,522	Imperial Logistics Ltd	209,433	0.01	TWD 8,692,210	CTBC Financial Holding Co Ltd	5,995,237	0.40
ZAR 117,576	Kumba Iron Ore Ltd	3,133,781	0.21	TWD 81,000	Delta Electronics Inc	459,845	0.03
ZAR 413,955	Liberty Holdings Ltd	1,574,339	0.11	TWD 3,730,319	E.Sun Financial Holding Co Ltd	3,514,815	0.24
ZAR 742,784	Life Healthcare Group Holdings Ltd	721,195	0.05	TWD 231,100	Elan Microelectronics Corp	943,841	0.06
ZAR 1,872,345	Momentum Metropolitan Holdings	1,897,669	0.13	TWD 1,326,000	Far Eastern Department Stores Ltd	1,119,063	0.08
ZAR 156,974	Motus Holdings Ltd	276,636	0.02	TWD 1,764,000	Far Eastern New Century Corp	1,668,071	0.11
ZAR 127,163	Naspers Ltd	23,149,960	1.56	TWD 487,964	Farglory Land Development Co Ltd	782,277	0.05
ZAR 1,526,694	Netcare Ltd	1,198,510	0.08	TWD 6,116,843	First Financial Holding Co Ltd	4,695,775	0.32
ZAR 1,860,808	Old Mutual Ltd	1,289,446	0.09	TWD 1,163,000	Formosa Taffeta Co Ltd	1,434,805	0.10
				TWD 1,909,727	Fubon Financial Holding Co Ltd	2,841,499	0.19
				TWD 168,000	General Interface Solution Holding Ltd	640,580	0.04
				TWD 567,593	Great Wall Enterprise Co Ltd	820,480	0.06
				TWD 3,636,151	Hon Hai Precision Industry Co Ltd	10,635,660	0.72
				TWD 7,000	Largan Precision Co Ltd	969,174	0.07
				TWD 2,129,590	Lite-On Technology Corp	3,341,864	0.22
				TWD 207,000	MediaTek Inc	4,062,194	0.27
				TWD 108,000	Micro-Star International Co Ltd	393,499	0.03
				TWD 161,000	Namchow Holdings Co Ltd	251,013	0.02
				TWD 113,000	Nien Made Enterprise Co Ltd	1,101,103	0.07
				TWD 555,350	Novatek Microelectronics Corp	4,291,542	0.29
				TWD 154,000	Phison Electronics Corp	1,534,546	0.10
				TWD 2,957,591	Pou Chen Corp	2,886,970	0.19

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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)			
Taiwan (continued)				Thailand (continued)			
TWD 875,000	Powertech Technology Inc	3,173,245	0.21	THB 251,600	Thai Vegetable Oil PCL	213,686	0.01
TWD 20,000	President Chain Store Corp	200,986	0.01	THB 372,800	Thanachart Capital PCL	428,194	0.03
TWD 635,000	Primax Electronics Ltd	1,030,910	0.07	THB 1,138,600	Tisco Financial Group PCL	2,560,307	0.17
TWD 1,066,000	Quanta Computer Inc	2,565,236	0.17	THB 950,900	TTW PCL	406,111	0.03
TWD 420,000	Realtek Semiconductor Corp	4,256,300	0.29	<b>Total Thailand</b>		<b>34,487,007</b>	<b>2.32</b>
TWD 436,000	Shinkong Synthetic Fibers Corp	166,246	0.01	<b>Turkey</b>			
USD 26,800	Silicon Motion Technology Corp	1,307,036	0.09	TRY 236,615	Anadolu Efes Biracilik Ve Malt Sanayii AS	735,932	0.05
TWD 35,000	Simplo Technology Co Ltd	379,010	0.03	TRY 222,213	BIM Birlesik Magazalar AS	2,204,382	0.15
TWD 8,925,875	SinoPac Financial Holdings Co Ltd	3,282,406	0.22	TRY 120,582	Coca-Cola Icecek AS	763,450	0.05
TWD 20,883	Sitronix Technology Corp	109,000	0.01	TRY 335,612	Eregli Demir ve Celik Fabrikalari TAS	420,081	0.03
TWD 72,000	Synemold Enterprise Corp	197,421	0.01	TRY 181,566	Ford Otomotiv Sanayi AS	1,877,972	0.13
TWD 1,277,000	Synnex Technology International Corp	1,802,676	0.12	TRY 763,166	KOC Holding AS	2,004,010	0.13
TWD 8,776,608	Taishin Financial Holding Co Ltd	3,971,181	0.27	TRY 70,488	Koza Altin Isletmeleri AS	857,096	0.06
TWD 965,140	Taiwan Cement Corp	1,398,422	0.09	TRY 689,296	Turkcell Iletisim Hizmetleri AS	1,653,164	0.11
TWD 231,000	Taiwan Mobile Co Ltd	865,139	0.06	<b>Total Turkey</b>		<b>10,516,087</b>	<b>0.71</b>
TWD 6,560,403	Taiwan Semiconductor Manufacturing Co Ltd	69,596,371	4.69	<b>United Arab Emirates</b>			
TWD 338,820	Taiwan Shin Kong Security Co Ltd	425,470	0.03	AED 1,169,087	Abu Dhabi Commercial Bank PJSC	1,575,482	0.11
TWD 277,000	Taiwan Styrene Monomer	153,970	0.01	AED 338,770	Abu Dhabi Islamic Bank PJSC	340,324	0.02
TWD 2,374,000	Teco Electric and Machinery Co Ltd	2,176,505	0.15	AED 1,170,540	Air Arabia PJSC	391,970	0.03
TWD 688,000	Tripod Technology Corp	3,054,720	0.21	AED 4,296,057	Aldar Properties PJSC	2,081,859	0.14
TWD 1,189,000	Unimicron Technology Corp	2,018,977	0.14	AED 1,621,198	Dubai Islamic Bank PJSC	1,686,012	0.11
TWD 1,083,000	Uni-President Enterprises Corp	2,617,157	0.18	AED 281,338	Emirates NBD Bank PJSC	678,615	0.05
TWD 115,960	United Integrated Services Co Ltd	789,980	0.05	AED 575,026	Emirates Telecommunications Group Co PJSC	2,583,050	0.17
TWD 2,791,000	Walsin Lihwa Corp	1,376,368	0.09	<b>Total United Arab Emirates</b>		<b>9,337,312</b>	<b>0.63</b>
TWD 2,070,000	Wistron Corp	2,511,685	0.17	<b>United Kingdom</b>			
TWD 6,892,000	Yuanta Financial Holding Co Ltd	4,076,171	0.27	GBP 489,458	Evraz PLC	1,744,170	0.12
TWD 806,000	Zhen Ding Technology Holding Ltd	3,510,346	0.24	<b>Total United Kingdom</b>		<b>1,744,170</b>	<b>0.12</b>
<b>Total Taiwan</b>		<b>183,843,771</b>	<b>12.39</b>	<b>United States</b>			
<b>Thailand</b>				KRW 26,642	Kolon Tissuegene Inc	177,414	0.01
THB 685,700	Advanced Info Service PCL	4,104,327	0.28	USD 143,995	Yum China Holdings Inc	6,921,840	0.47
THB 1,030,000	Charoen Pokphand Foods PCL	1,058,077	0.07	<b>Total United States</b>		<b>7,099,254</b>	<b>0.48</b>
THB 10,097,300	Chularat Hospital PCL	803,668	0.05	<b>Total Common and Preferred Stocks</b>			
THB 1,517,000	CP ALL PCL	3,325,301	0.22	<b>1,467,417,584 98.87</b>			
THB 293,600	CPN Retail Growth Leasehold REIT	246,982	0.02	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>			
THB 157,200	Delta Electronics Thailand PCL	273,380	0.02	<b>1,467,417,584 98.87</b>			
THB 948,900	GFPT PCL	399,117	0.03	<b>Other transferable securities</b>			
THB 878,800	Home Product Center PCL	437,872	0.03	<b>Common and Preferred Stocks - 0.00%</b>			
THB 2,733,500	Indorama Ventures PCL	2,454,247	0.17	<b>Cayman Islands</b>			
THB 6,381	Kasikornbank PCL	19,200	0.00	HKD 193,800	China Metal Recycling Holdings Ltd*	0	0.00
THB 166,500	Kiatnakin Bank PCL	215,482	0.01	<b>Total Cayman Islands</b>		<b>0</b>	<b>0.00</b>
THB 955,000	Major Cineplex Group PCL	463,480	0.03	<b>Hong Kong</b>			
THB 1,315,500	PTT Exploration & Production PCL	3,905,108	0.26	HKD 480,000	China Com Rich Rene Ene Invest**	0	0.00
THB 1,852,700	PTT Global Chemical PCL	2,772,381	0.19	<b>Total Hong Kong</b>		<b>0</b>	<b>0.00</b>
THB 5,260,040	PTT PCL	6,424,541	0.43				
THB 23,662,700	Quality Houses PCL	1,714,938	0.12				
THB 557,200	SPCG PCL	293,856	0.02				
THB 4,712,200	Thai Union Group PCL	1,966,752	0.13				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets
Other transferable securities (continued)			
Common and Preferred Stocks - 0.00% (continued)			
South Africa			
ZAR 173,267	Tsogo Sun Gaming Ltd	43,878	0.00
Total South Africa		43,878	0.00
Thailand			
THB 66,246	CPNREIT RTS REC (F)***	0	0.00
Total Thailand		0	0.00
Total Common and Preferred Stocks		43,878	0.00
Total Other transferable securities		43,878	0.00
TOTAL INVESTMENTS		1,467,461,462	98.87

### Derivatives

#### Futures Contracts – 0.01%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
MSCI EMERGING MARKETS INDEX FUTURE, due 18/09/20	USD	182	8,969,870	209,571	0.01
Unrealised Gain on Futures Contracts			8,969,870	209,571	0.01
Total Futures Contracts			8,969,870	209,571	0.01
Other Net Assets/(Liabilities)				16,563,643	1.12
TOTAL NET ASSETS				1,484,234,676	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral due for the futures contracts includes USD 716,809 due as cash to Goldman Sachs & Co.

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

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

\*\*\* Not traded right priced at 0.00 due to missing subscription price.



## Schedule of Investments

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 0.00%				Common and Preferred Stocks - 98.39% <i>(continued)</i>			
Brazil				Brazil <i>(continued)</i>			
BRL 8,920	Vale SA, zero coupon, perpetual *	0	0.00	BRL 310,150	Sao Martinho SA	1,198,055	0.08
<b>Total Brazil</b>		<b>0</b>	<b>0.00</b>	BRL 76,000	Ser Educacional SA	207,620	0.01
<b>Total Corporate Bonds</b>		<b>0</b>	<b>0.00</b>	BRL 101,900	SLC Agricola SA	437,976	0.03
Common and Preferred Stocks - 98.39%				BRL 172,705	Sul America SA	1,417,610	0.10
Argentina				USD 80,257	Telefonica Brasil SA-ADR	711,077	0.05
USD 3,500	Globant SA	524,475	0.04	BRL 144,400	Telefonica Brasil SA-Preferred Stock	1,263,119	0.09
USD 50,100	Grupo Financiero Galicia SA-ADR	485,970	0.03	BRL 350,300	TIM Participacoes SA	905,926	0.06
<b>Total Argentina</b>		<b>1,010,445</b>	<b>0.07</b>	BRL 259,900	Vale SA	2,646,902	0.18
Bermuda				USD 369,442	Vale SA-ADR	3,808,947	0.26
HKD 980,000	Yuexiu Transport Infrastructure Ltd	684,063	0.05	BRL 49,000	Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA	96,290	0.01
<b>Total Bermuda</b>		<b>684,063</b>	<b>0.05</b>	BRL 123,840	YDUQS Part	758,945	0.05
Brazil				<b>Total Brazil</b>		<b>76,036,172</b>	<b>5.24</b>
USD 1,570,946	Ambev SA-ADR	4,147,297	0.29	British Virgin Islands			
BRL 89,100	B2W Cia Digital	1,737,116	0.12	USD 15,800	Hollysys Automation Technologies Ltd	210,140	0.01
BRL 542,800	B3 SA - Brasil Bolsa Balcao	5,445,992	0.38	<b>Total British Virgin Islands</b>		<b>210,140</b>	<b>0.01</b>
BRL 246,253	Banco Bradesco SA	850,324	0.06	Canada			
USD 1,391,565	Banco Bradesco SA-ADR	5,301,863	0.37	USD 52,700	Atlas Corp	400,520	0.03
BRL 99,660	Banco Bradesco SA-Preferred Stock	375,713	0.03	<b>Total Canada</b>		<b>400,520</b>	<b>0.03</b>
BRL 185,120	Banco BTG Pactual SA	2,579,165	0.18	Cayman Islands			
BRL 387,211	Banco Santander Brasil SA	1,975,969	0.14	USD 26,800	Baozun Inc Spn-ADR	1,030,460	0.07
BRL 830,742	BB Seguridade Participacoes SA	4,125,871	0.28	HKD 3,568,000	Bosideng International Holdings Ltd	1,104,865	0.08
BRL 742,600	BR Malls Participacoes SA	1,363,264	0.09	TWD 124,000	Chlitina Holding Ltd	911,996	0.06
BRL 771,500	CCR SA	2,037,363	0.14	HKD 500,000	Lee & Man Paper Manufacturing Ltd	268,372	0.02
BRL 83,600	Cia de Saneamento de Minas Gerais-COPASA	886,579	0.06	USD 31,300	Momo Inc-ADR	547,124	0.04
BRL 156,300	Cia de Transmissao de Energia Eletrica Paulista-Preferred Stock	595,220	0.04	USD 92,328	TAL Education Group-ADR	6,313,389	0.44
BRL 59,500	Construtora Tenda SA	336,034	0.02	USD 189,600	Vipshop Holdings Ltd-ADR	3,774,936	0.26
USD 227,000	Cosan Ltd	3,418,620	0.24	USD 5,800	Weibo Corp-ADR	194,880	0.01
BRL 282,000	Cosan SA Industria e Comercio	3,642,355	0.25	HKD 672,848	Xtep International Holdings Ltd	223,980	0.01
BRL 68,788	EDP - Energias do Brasil SA	218,235	0.02	<b>Total Cayman Islands</b>		<b>14,370,002</b>	<b>0.99</b>
BRL 185,650	Engie Brasil Energia SA	1,423,109	0.10	Chile			
BRL 196,000	Fleury SA	877,766	0.06	CLP 1,845,334	AES Gener SA	265,354	0.02
BRL 355,700	Gol Linhas Aereas Inteligentes SA	1,201,689	0.08	CLP 1,692,804	Aguas Andinas SA	573,895	0.04
BRL 1,395,600	IRB Brasil Resseguros S/A	2,795,877	0.19	CLP 376,063	Cencosud SA	527,020	0.04
USD 514,752	Itau Unibanco Holding SA-ADR	2,414,187	0.17	USD 54,860	Cia Cervecerias Unidas SA-ADR	785,595	0.05
BRL 1,696,404	Itausa - Investimentos Itau SA-Preferred Stock	2,962,868	0.20	CLP 5,372,231	Colbun SA	857,619	0.06
BRL 301,117	JBS SA	1,159,872	0.08	CLP 489,677	Embotelladora Andina SA-Preferred Stock	1,199,428	0.08
BRL 73,500	Jereissati Participacoes SA	307,343	0.02	USD 455,279	Enel Americas SA-ADR	3,419,145	0.23
BRL 98,948	Lojas Renner SA	753,265	0.05	CLP 5,067,318	Enel Chile SA	379,154	0.03
BRL 55,700	Mahle-Metal Leve SA	181,683	0.01	<b>Total Chile</b>		<b>8,007,210</b>	<b>0.55</b>
BRL 287,191	MRV Engenharia e Participacoes SA	941,473	0.06	China			
BRL 148,500	Petrobras Distribuidora SA	582,825	0.04	HKD 628,000	3SBio Inc	795,691	0.06
BRL 673,584	Petroleo Brasileiro SA	2,740,560	0.19	HKD 361,536	AAC Technologies Holdings Inc	2,218,069	0.15
USD 81,800	Petroleo Brasileiro SA-ADR	676,486	0.05	HKD 1,078,397	Agricultural Bank of China Ltd	434,117	0.03
BRL 1,050,000	Petroleo Brasileiro SA-Preferred Stock	4,120,984	0.28	USD 446,025	Alibaba Group Holding Ltd-ADR	96,207,592	6.64
BRL 77,011	Qualicorp Consultoria e Corretora de Seguros SA	406,738	0.03	HKD 464,557	Angang Steel Co Ltd	113,285	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.39% (continued)				Common and Preferred Stocks - 98.39% (continued)			
China (continued)				China (continued)			
CNY 1,752,343	Angang Steel Co Ltd	607,441	0.04	HKD 635,500	China Resources Pharmaceutical Group Ltd	366,519	0.03
HKD 647,500	Anhui Conch Cement Co Ltd	4,360,973	0.30	CNY 124,300	China Resources Sanjiu Medical & Pharmaceutical Co Ltd	513,362	0.04
CNY 60,600	Anhui Conch Cement Co Ltd	453,659	0.03	HKD 2,010,500	China Shenhua Energy Co Ltd	3,143,980	0.22
HKD 346,000	Anhui Expressway Co Ltd	159,820	0.01	CNY 661,763	China Shenhua Energy Co Ltd	1,344,546	0.09
HKD 69,100	Anhui Gujing Distillery Co Ltd	742,492	0.05	HKD 367,000	China Shineway Pharmaceutical Group Ltd	241,969	0.02
HKD 407,437	ANTA Sports Products Ltd	3,595,751	0.25	HKD 9,010,000	China Telecom Corp Ltd	2,522,653	0.17
USD 16,500	Autohome Inc-ADR	1,245,750	0.09	HKD 605,900	China Vanke Co Ltd	1,915,315	0.13
HKD 1,656,500	BAIC Motor Corp Ltd	715,994	0.05	CNY 463,384	China Yangtze Power Co Ltd	1,241,766	0.09
USD 81,423	Baidu Inc-ADR	9,761,803	0.67	HKD 384,500	China Yongda Automobiles Services Holdings Ltd	461,869	0.03
CNY 2,164,300	Bank of Beijing Co Ltd	1,500,487	0.10	CNY 265,100	Chinese Universe Publishing and Media Group Co Ltd	441,849	0.03
HKD 26,048,809	Bank of China Ltd	9,645,902	0.67	HKD 6,383,319	CNOOC Ltd	7,099,486	0.49
HKD 4,214,000	Bank of Communications Co Ltd	2,598,936	0.18	HKD 1,228,000	COSCO SHIPPING Energy Transportation Co Ltd	548,211	0.04
CNY 2,977,782	Bank of Jiangsu Co Ltd	2,388,882	0.17	HKD 1,989,600	CSPC Pharmaceutical Group Ltd	3,758,200	0.26
CNY 2,393,700	Bank of Nanjing Co Ltd	2,482,519	0.17	CNY 2,780,865	Daqin Railway Co Ltd	2,769,947	0.19
CNY 2,384,049	Bank of Shanghai Co Ltd	2,799,704	0.19	HKD 127,800	ENN Energy Holdings Ltd	1,437,873	0.10
HKD 774,000	Beijing Capital International Airport Co Ltd	484,346	0.03	HKD 2,651,686	Fosun International Ltd	3,373,433	0.23
HKD 785,000	BYD Electronic International Co Ltd	1,796,786	0.12	HKD 2,589,908	Geely Automobile Holdings Ltd	4,076,780	0.28
HKD 565,000	China Aoyuan Group Ltd	683,064	0.05	CNY 808,256	Gemdale Corp	1,566,709	0.11
CNY 1,605,500	China CITIC Bank Corp Ltd	1,169,867	0.08	HKD 1,131,600	GF Securities Co Ltd	1,211,837	0.08
HKD 27,165,122	China Construction Bank Corp	21,976,184	1.52	HKD 3,271,500	Great Wall Motor Co Ltd	2,042,986	0.14
CNY 978,400	China Construction Bank Corp	873,503	0.06	CNY 31,600	Gree Electric Appliances Inc of Zhuhai	252,925	0.02
CNY 582,631	China Enterprise Co Ltd	335,511	0.02	CNY 335,913	Haier Smart Home Co Ltd	841,238	0.06
HKD 1,525,000	China Everbright Bank Co Ltd	572,580	0.04	CNY 687,000	Hangzhou Lianluo Interactive Information Technology Co Ltd	139,971	0.01
CNY 874,100	China Film Co Ltd	1,623,845	0.11	CNY 86,000	Hangzhou Tigermed Consulting Co Ltd	1,239,670	0.09
HKD 2,509,000	China Galaxy Securities Co Ltd	1,356,400	0.09	HKD 460,500	Hengan International Group Co Ltd	3,606,545	0.25
HKD 4,565,000	China Huarong Asset Management Co Ltd	459,418	0.03	HKD 552,000	Huadian Power International Corp Ltd	158,824	0.01
HKD 2,162,366	China Lesso Group Holdings Ltd	2,812,308	0.19	USD 391,960	Huaxin Cement Co Ltd	713,367	0.05
HKD 1,194,830	China Life Insurance Co Ltd	2,404,937	0.17	CNY 100,100	Huaxin Cement Co Ltd	335,803	0.02
HKD 266,794	China Lilang Ltd	143,200	0.01	CNY 293,146	Huayu Automotive Systems Co Ltd	862,298	0.06
HKD 3,376,000	China Maple Leaf Educational Systems Ltd	1,027,987	0.07	CNY 562,700	Hubei Jumpcan Pharmaceutical Co Ltd	2,027,002	0.14
HKD 1,408,000	China Medical System Holdings Ltd	1,658,619	0.12	CNY 2,823,420	Hunan Valin Steel Co Ltd	1,506,037	0.10
HKD 1,522,477	China Merchants Bank Co Ltd	7,002,988	0.48	HKD 18,908,000	Industrial & Commercial Bank of China Ltd	11,466,121	0.79
HKD 4,095,000	China Minsheng Banking Corp Ltd	2,810,856	0.19	CNY 1,736,100	Industrial & Commercial Bank of China Ltd	1,223,272	0.09
CNY 3,310,805	China Minsheng Banking Corp Ltd	2,656,045	0.18	CNY 272,250	Industrial Bank Co Ltd	607,846	0.04
HKD 2,566,000	China National Building Material Co Ltd	2,731,390	0.19	CNY 119,400	Inner Mongolia Eerduosi Resources Co Ltd	119,100	0.01
CNY 2,022,200	China National Chemical Engineering Co Ltd	1,567,918	0.11	CNY 94,810	Jafron Biomedical Co Ltd	932,304	0.07
CNY 273,770	China National Medicines Corp Ltd	1,575,356	0.11	USD 201,454	JD.com Inc-ADR	12,123,502	0.84
HKD 546,600	China Pacific Insurance Group Co Ltd	1,459,866	0.10	HKD 1,106,000	Jiangsu Expressway Co Ltd	1,295,729	0.09
CNY 106,200	China Pacific Insurance Group Co Ltd	409,458	0.03	CNY 1,018,200	Jinke Properties Group Co Ltd	1,175,553	0.08
HKD 2,173,200	China Petroleum & Chemical Corp	905,681	0.06				
HKD 1,157,000	China Railway Construction Corp Ltd	909,125	0.06				
HKD 1,702,000	China Reinsurance Group Corp	173,484	0.01				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.39% (continued)				Common and Preferred Stocks - 98.39% (continued)			
China (continued)				China (continued)			
CNY 177,900	Jointown Pharmaceutical Group Co Ltd	468,678	0.03	CNY 34,413	Shengyi Technology Co Ltd	142,516	0.01
USD 1,792	JOYY Inc-ADR	158,682	0.01	HKD 1,435,000	Shenzhen Expressway Co Ltd	1,451,580	0.10
HKD 115,000	Kingdee International Software Group Co Ltd	267,378	0.02	CNY 17,800	Shenzhen Kangtai Biological Products Co Ltd	408,397	0.03
CNY 6,800	Kweichow Moutai Co Ltd	1,407,461	0.10	HKD 26,500	Shenzhou International Group Holdings Ltd	319,349	0.02
USD 49,511	Lao Feng Xiang Co Ltd	151,256	0.01	HKD 810,000	Sinopharm Group Co Ltd	2,073,480	0.14
HKD 4,700,000	Lenovo Group Ltd	2,601,526	0.18	HKD 839,445	Sunac China Holdings Ltd	3,514,633	0.24
HKD 113,500	Livzon Pharmaceutical Group Inc	572,593	0.04	HKD 16,700	Sunny Optical Technology Group Co Ltd	267,184	0.02
CNY 127,968	Livzon Pharmaceutical Group Inc	869,264	0.06	CNY 154,400	Suofeiya Home Collection Co Ltd	528,011	0.04
HKD 1,810,000	Logan Property Holdings Co Ltd	3,204,098	0.22	CNY 2,703,076	TangShan Port Group Co Ltd	852,868	0.06
HKD 413,000	Longfor Group Holdings Ltd	1,963,634	0.14	HKD 1,457,000	Tencent Holdings Ltd	93,731,358	6.47
HKD 3,019,000	Lonking Holdings Ltd	915,386	0.06	CNY 1,036,100	Tian Di Science & Technology Co Ltd	429,525	0.03
HKD 1,986,500	Luye Pharma Group Ltd	1,214,898	0.08	HKD 1,132,000	Tianneng Power International Ltd	1,927,940	0.13
CNY 105,300	Luzhou Laojiao Co Ltd	1,357,566	0.09	HKD 220,000	Tingyi Cayman Islands Holding Corp	341,193	0.02
HKD 715,100	Meituan Dianping	15,860,458	1.09	CNY 1,065,130	Tongkun Group Co Ltd	1,922,968	0.13
CNY 2,524,100	Nanjing Iron & Steel Co Ltd	1,153,527	0.08	USD 35,897	Trip.com Group Ltd-ADR	930,450	0.06
USD 24,749	NetEase Inc-ADR	10,626,726	0.73	HKD 931,000	Uni-President China Holdings Ltd	927,342	0.06
USD 13,700	New Oriental Education & Technology Group Inc-ADR	1,784,151	0.12	HKD 4,449,000	Want Want China Holdings Ltd	3,358,082	0.23
HKD 4,093,849	PICC Property & Casualty Co Ltd	3,375,249	0.23	HKD 792,400	Weichai Power Co Ltd	1,476,334	0.10
USD 19,500	Pinduoduo Inc-ADR	1,673,880	0.12	CNY 1,518,967	Weichai Power Co Ltd	2,948,637	0.20
HKD 1,663,000	Ping An Insurance Group Co of China Ltd	16,629,034	1.15	CNY 198,568	Weifu High-Technology Group Co Ltd	581,003	0.04
CNY 50,122	Ping An Insurance Group Co of China Ltd	506,344	0.04	HKD 1,882,000	West China Cement Ltd	342,383	0.02
HKD 472,000	Powerlong Real Estate Holdings Ltd	264,305	0.02	CNY 363,535	Winning Health Technology Group Co Ltd	1,179,936	0.08
USD 195,700	Qudian Inc-ADR	332,690	0.02	CNY 2,499,656	Wuchan Zhongda Group Co Ltd	1,488,954	0.10
CNY 1,041,620	SDIC Power Holdings Co Ltd	1,158,379	0.08	CNY 218,099	Wuhu Sanqi Interactive Entertainment Network Technology Group Co Ltd	1,444,170	0.10
CNY 33,500	Seazen Holdings Co Ltd	148,073	0.01	HKD 71,000	Wuxi Biologics Cayman Inc	1,298,996	0.09
HKD 511,000	Semiconductor Manufacturing International Corp	1,780,155	0.12	CNY 135,800	Xiamen C & D Inc	155,634	0.01
CNY 1,140,078	Shaanxi Coal Industry Co Ltd	1,163,024	0.08	HKD 972,400	Xiaomi Corp	1,610,954	0.11
CNY 243,889	Shandong Buchang Pharmaceuticals Co Ltd	995,536	0.07	HKD 212,139	Xinhua Winshare Publishing and Media Co Ltd	143,699	0.01
CNY 1,670,986	Shandong Sun Paper Industry JSC Ltd	2,250,757	0.16	CNY 42,700	Zhejiang Chint Electrics Co Ltd	159,194	0.01
HKD 612,000	Shandong Weigao Group Medical Polymer Co Ltd	1,361,325	0.09	CNY 2,293,339	Zhejiang Jiahua Energy Chemical Industry Co Ltd	2,835,950	0.20
USD 75,229	Shanghai Bailian Group Co Ltd	55,970	0.00	CNY 377,300	Zhejiang Juhua Co Ltd	367,811	0.03
USD 197,600	Shanghai Baosight Software Co Ltd	456,851	0.03	CNY 148,700	Zhejiang Longsheng Group Co Ltd	269,092	0.02
CNY 2,895,095	Shanghai Construction Group Co Ltd	1,257,535	0.09	HKD 391,000	Zhongsheng Group Holdings Ltd	2,164,249	0.15
USD 221,108	Shanghai Mechanical and Electrical Industry Co Ltd	224,425	0.02	CNY 523,000	Zoomlion Heavy Industry Science and Technology Co Ltd	475,808	0.03
CNY 1,709,000	Shanghai Pudong Development Bank Co Ltd	2,558,271	0.18	HKD 122,400	ZTE Corp	374,285	0.03
CNY 299,400	Shanghai Yuyuan Tourist Mart Group Co Ltd	375,322	0.03	USD 10,100	ZTO Express Cayman Inc-ADR	370,771	0.03
CNY 973,461	Shanxi Lu'an Environmental Energy Development Co Ltd	767,172	0.05	<b>Total China</b>		<b>501,109,023</b>	<b>34.57</b>
CNY 2,387,433	Shanxi Xishan Coal & Electricity Power Co Ltd	1,266,722	0.09	<b>Colombia</b>			
				COP 167,408	Bancolombia SA	1,074,483	0.07
				USD 255,200	Ecopetrol SA-ADR	2,840,376	0.20
				COP 104,097	Interconexion Electrica SA ESP	523,369	0.04
				<b>Total Colombia</b>		<b>4,438,228</b>	<b>0.31</b>

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.39% (continued)				Common and Preferred Stocks - 98.39% (continued)			
Czech Republic				Hong Kong (continued)			
CZK 18,134	Komerční banka A/S	421,218	0.03	HKD 952,000	Xinyi Glass Holdings Ltd	1,166,900	0.08
CZK 338,104	Moneta Money Bank AS	762,547	0.05	HKD 6,720,000	Yuexiu Property Co Ltd	1,196,524	0.08
<b>Total Czech Republic</b>		<b>1,183,765</b>	<b>0.08</b>	<b>Total Hong Kong</b>		<b>48,627,979</b>	<b>3.35</b>
Egypt				Hungary			
EGP 216,072	Eastern Co SAE	170,689	0.01	HUF 228,689	Magyar Telekom Telecommunications PLC	276,824	0.02
EGP 637,192	Egyptian Financial Group-Hermes Holding Co	552,312	0.04	HUF 99,367	MOL Hungarian Oil & Gas PLC	585,036	0.04
EGP 672,325	ElSewedy Electric Co	276,178	0.02	HUF 55,885	Richter Gedeon Nyrt	1,154,617	0.08
EGP 223,256	Telecom Egypt Co	184,387	0.01	<b>Total Hungary</b>		<b>2,016,477</b>	<b>0.14</b>
<b>Total Egypt</b>		<b>1,183,566</b>	<b>0.08</b>	India			
Greece				INR 71,069	Axis Bank Ltd	382,765	0.03
EUR 199,436	Hellenic Telecommunications Organization SA	2,690,198	0.19	INR 8,990	Bajaj Auto Ltd	336,489	0.02
EUR 41,465	JUMBO SA	745,143	0.05	INR 1,659,948	Bharat Electronics Ltd	1,948,968	0.13
EUR 79,907	OPAP SA	757,918	0.05	INR 564,904	Bharat Petroleum Corp Ltd	2,798,193	0.19
<b>Total Greece</b>		<b>4,193,259</b>	<b>0.29</b>	INR 275,143	Bharti Airtel Ltd	2,040,148	0.14
Hong Kong				INR 276,697	Bharti Infratel Ltd	811,726	0.06
HKD 494,000	Brilliance China Automotive Holdings Ltd	442,343	0.03	INR 317,434	Biocon Ltd	1,640,064	0.11
HKD 1,216,000	China Everbright Ltd	1,760,352	0.12	INR 426,210	Birlasoft Ltd	504,935	0.04
HKD 426,000	China Jinmao Holdings Group Ltd	299,557	0.02	INR 352,105	Century Textiles & Industries Ltd	1,373,375	0.10
HKD 53,542	China Lumena New Materials Corp*	0	0.00	INR 717,399	Coal India Ltd	1,262,275	0.09
HKD 1,896,346	China Mobile Ltd	12,796,534	0.88	INR 16,034	Colgate-Palmolive India Ltd	298,727	0.02
HKD 851,000	China Overseas Land & Investment Ltd	2,574,812	0.18	INR 346,815	Dabur India Ltd	2,140,271	0.15
HKD 114,000	China Resources Beer Holdings Co Ltd	635,421	0.05	INR 37,933	DCM Shriram Ltd	159,436	0.01
HKD 2,598,000	China Resources Cement Holdings Ltd	3,181,108	0.22	INR 107,142	Divi's Laboratories Ltd	3,233,825	0.22
HKD 614,000	China Resources Land Ltd	2,325,142	0.16	INR 77,281	Dr Reddy's Laboratories Ltd	4,037,809	0.28
HKD 1,380,518	China Resources Power Holdings Co Ltd	1,622,683	0.11	INR 210,297	Engineers India Ltd	210,008	0.01
HKD 1,540,000	China Traditional Chinese Medicine Holdings Co Ltd	743,131	0.05	INR 1,768,029	GAIL India Ltd	2,391,989	0.17
HKD 1,442,000	CITIC Ltd	1,354,471	0.09	INR 227,942	Glenmark Pharmaceuticals Ltd	1,359,433	0.09
HKD 949,000	CITIC Telecom International Holdings Ltd	301,214	0.02	INR 67,434	Gujarat State Petronet Ltd	197,157	0.01
HKD 1,407,000	Far East Horizon Ltd	1,194,519	0.08	INR 639,777	HCL Technologies Ltd	4,718,439	0.33
HKD 588,232	Huabao International Holdings Ltd	258,048	0.02	INR 611,530	Hindalco Industries Ltd	1,184,122	0.08
HKD 839,500	Kingboard Laminates Holdings Ltd	843,784	0.06	INR 117,414	Hindustan Unilever Ltd	3,390,064	0.23
HKD 191,000	Shanghai Industrial Holdings Ltd	293,753	0.02	INR 331,455	Hindustan Zinc Ltd	860,204	0.06
HKD 658,500	Shenzhen International Holdings Ltd	1,048,441	0.07	INR 339,029	Housing Development Finance Corp Ltd	7,878,777	0.54
HKD 922,000	Shimao Group Holdings Ltd	3,901,915	0.27	INR 796,577	ICICI Bank Ltd	3,707,855	0.26
HKD 1,774,202	Sino Biopharmaceutical Ltd	3,342,174	0.23	INR 938,725	Indian Oil Corp Ltd	1,061,142	0.07
HKD 1,141,000	Sinotruk Hong Kong Ltd	2,951,706	0.20	INR 53,443	Indraprastha Gas Ltd	313,068	0.02
HKD 697,953	SITC International Holdings Co Ltd	744,740	0.05	USD 1,121,662	Infosys Ltd-ADR	10,835,255	0.75
HKD 2,008,000	Sun Art Retail Group Ltd	3,430,242	0.24	INR 32,008	Ipca Laboratories Ltd	709,822	0.05
HKD 255,000	WH Group Ltd	218,465	0.02	INR 407,608	IRB Infrastructure Developers Ltd	478,038	0.03
				INR 647,990	ITC Ltd	1,670,530	0.12
				INR 824,501	JSW Steel Ltd	2,067,702	0.14
				INR 344,750	Just Dial Ltd	1,834,162	0.13
				INR 31,208	Kaveri Seed Co Ltd	237,169	0.02
				INR 82,894	LIC Housing Finance Ltd	290,993	0.02
				INR 97,659	Mahanagar Gas Ltd	1,360,820	0.09
				INR 330,288	Manappuram Finance Ltd	662,074	0.05
				INR 218,617	Mangalore Refinery & Petrochemicals Ltd	106,118	0.01
				INR 286,116	Marico Ltd	1,333,500	0.09
				INR 254,711	Muthoot Finance Ltd	3,663,777	0.25

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.39% (continued)				Common and Preferred Stocks - 98.39% (continued)			
India (continued)				Korea (continued)			
INR 14,820	Nestle India Ltd	3,371,029	0.23	KRW 15,375	Daesang Corp	330,418	0.02
INR 2,459,379	NHPC Ltd	651,459	0.05	KRW 65,850	Daishin Securities Co Ltd	528,836	0.04
INR 1,811,769	NMDC Ltd	1,947,255	0.13	KRW 3,777	DB Insurance Co Ltd	134,551	0.01
INR 1,450,315	Oil & Natural Gas Corp Ltd	1,562,613	0.11	KRW 3,773	Dong A St Co Ltd	272,267	0.02
INR 312,114	Petronet LNG Ltd	1,066,715	0.07	KRW 26,038	Dongsuh Cos Inc	343,104	0.02
INR 1,328,854	Power Grid Corp of India Ltd	3,077,332	0.21	KRW 10,420	Doosan Bobcat Inc	227,831	0.02
INR 24,356	Rajesh Exports Ltd	150,322	0.01	KRW 13,834	E-MART Inc	1,213,357	0.08
INR 1,759,122	REC Ltd	2,518,565	0.17	KRW 14,519	Grand Korea Leisure Co Ltd	155,106	0.01
INR 566,192	Reliance Industries Ltd	12,778,806	0.88	KRW 6,379	Green Cross Corp	784,879	0.05
INR 39,570	Reliance Industries Ltd	418,006	0.03	KRW 28,504	Green Cross Holdings Corp	568,729	0.04
INR 178,066	Shriram Transport Finance Co Ltd	1,626,334	0.11	KRW 9,177	GS Home Shopping Inc	833,128	0.06
INR 34,886	Siemens Ltd	506,700	0.04	KRW 16,669	GS Retail Co Ltd	505,121	0.03
INR 387,930	Sun TV Network Ltd	2,072,368	0.14	KRW 22,392	Hansol Paper Co Ltd	259,690	0.02
INR 454,380	Tata Chemicals Ltd	1,865,875	0.13	KRW 40,481	Huchems Fine Chemical Corp	535,102	0.04
INR 224,572	Tata Consultancy Services Ltd	6,192,972	0.43	KRW 586	Hugel Inc	230,191	0.02
INR 139,927	Tata Consumer Products Ltd	718,040	0.05	KRW 14,850	Huons Global Co Ltd	388,272	0.03
INR 93,973	Tech Mahindra Ltd	676,323	0.05	KRW 14,139	Hyundai Department Store Co Ltd	661,783	0.05
INR 398,744	Torrent Power Ltd	1,683,355	0.12	KRW 22,160	Hyundai Glovis Co Ltd	1,869,926	0.13
INR 935,319	Vedanta Ltd	1,318,053	0.09	KRW 24,758	Hyundai Greenfood Co Ltd	159,105	0.01
INR 252,637	Welspun India Ltd	124,137	0.01	KRW 5,681	Hyundai Home Shopping Network Corp	302,269	0.02
<b>Total India</b>		<b>119,817,483</b>	<b>8.27</b>	KRW 24,285	Hyundai Mobis Co Ltd	3,876,394	0.27
Indonesia				KRW 55,620	Hyundai Motor Co	4,517,666	0.31
IDR 11,869,100	Adaro Energy Tbk PT	826,724	0.06	KRW 12,778	Il Dong Pharmaceutical Co Ltd	158,815	0.01
IDR 4,988,500	Astra International Tbk PT	1,676,220	0.12	KRW 8,477	Innocean Worldwide Inc	315,020	0.02
IDR 1,245,300	Bank Central Asia Tbk PT	2,482,318	0.17	KRW 70,299	Kangwon Land Inc	1,256,539	0.09
IDR 2,396,500	Bank Mandiri Persero Tbk PT	830,429	0.06	KRW 148,164	KB Financial Group Inc	4,181,875	0.29
IDR 1,007,752	Bank Negara Indonesia Persero Tbk PT	323,101	0.02	KRW 32,592	KEPCO Plant Service & Engineering Co Ltd	787,129	0.05
IDR 22,642,800	Bank Rakyat Indonesia Persero Tbk PT	4,802,778	0.33	KRW 143,769	Kia Motors Corp	3,830,732	0.26
IDR 368,000	Gudang Garam Tbk PT	1,215,289	0.08	KRW 19,034	Korea Investment Holdings Co Ltd	704,172	0.05
IDR 1,386,300	Indofood CBP Sukses Makmur Tbk PT	907,379	0.06	KRW 2,736	Korea Zinc Co Ltd	761,990	0.05
IDR 3,198,200	Indofood Sukses Makmur Tbk PT	1,460,851	0.10	KRW 62,665	KT&G Corp	4,073,993	0.28
IDR 260,900	Matahari Department Store Tbk PT	29,496	0.00	KRW 26,074	Kumho Petrochemical Co Ltd	1,614,925	0.11
IDR 2,523,100	Media Nusantara Citra Tbk PT	159,846	0.01	KRW 11,055	LG Chem Ltd	4,508,025	0.31
IDR 1,158,800	Mitra Keluarga Karyasehat Tbk PT	184,143	0.01	KRW 83,772	LG Electronics Inc	4,401,538	0.30
IDR 2,700,300	Telekomunikasi Indonesia Persero Tbk PT	576,543	0.04	KRW 266	LG Household & Health Care Ltd	297,656	0.02
USD 116,950	Telekomunikasi Indonesia Persero Tbk PT-ADR	2,558,866	0.18	KRW 20,460	LG Innotek Co Ltd	2,968,176	0.20
<b>Total Indonesia</b>		<b>18,033,983</b>	<b>1.24</b>	KRW 32,879	LG Uplus Corp	333,478	0.02
Korea				KRW 17,721	NAVER Corp	3,933,580	0.27
KRW 8,523	Celltrion Inc	2,168,215	0.15	KRW 178,519	NH Investment & Securities Co Ltd	1,227,378	0.08
KRW 130,784	Cheil Worldwide Inc	1,783,146	0.12	KRW 33,206	Optoelectronics Solutions Co	1,303,008	0.09
KRW 9,265	Chong Kun Dang Pharmaceutical Corp	835,726	0.06	KRW 78,393	Partron Co Ltd	576,779	0.04
KRW 4,666	CJ Corp	334,768	0.02	KRW 11,983	POSCO	1,733,418	0.12
KRW 789	CJ Corp-Preferred Stock	38,963	0.00	USD 26,684	POSCO-ADR	988,375	0.07
KRW 13,622	CJ ENM Co Ltd	1,249,122	0.09	KRW 44,433	Posco International Corp	515,310	0.04
KRW 9,629	Com2uSCorp	941,406	0.06	KRW 25,283	Samjin Pharmaceutical Co Ltd	567,520	0.04
KRW 5,639	Daelim Industrial Co Ltd	385,825	0.03	KRW 7,508	Samsung C&T Corp	724,054	0.05
				KRW 39,204	Samsung Electro-Mechanics Co Ltd	4,204,444	0.29
				KRW 1,255,661	Samsung Electronics Co Ltd	55,118,178	3.80

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.39% (continued)				Common and Preferred Stocks - 98.39% (continued)			
Korea (continued)				Mexico (continued)			
KRW 202,757	Samsung Electronics Co Ltd-Preferred Stock	7,838,218	0.54	MXN 156,300	Bolsa Mexicana de Valores SAB de CV	290,995	0.02
KRW 297,731	Samsung Engineering Co Ltd	3,032,136	0.21	MXN 448,700	Corp Inmobiliaria Vesta SAB de CV	662,166	0.04
KRW 3,955	Samsung SDI Co Ltd	1,195,197	0.08	MXN 1,400,200	Fibra Uno Administracion SA de CV REIT	1,105,884	0.08
KRW 38,084	Samsung Securities Co Ltd	834,280	0.06	USD 34,454	Fomento Economico Mexicano SAB de CV-ADR	2,136,493	0.15
KRW 22,175	SFA Engineering Corp	602,837	0.04	MXN 199,128	Gruma SAB de CV	2,137,608	0.15
KRW 176,267	Shinhan Financial Group Co Ltd	4,213,058	0.29	USD 8,928	Grupo Aeroportuario del Pacifico SAB de CV-ADR	641,209	0.04
USD 10,511	Shinhan Financial Group Co Ltd-ADR	252,895	0.02	MXN 764,450	Grupo Mexico SAB de CV	1,767,627	0.12
KRW 3,899	Shinsegae Inc	714,744	0.05	MXN 62,512	Industrias Bachoco SAB de CV	181,473	0.01
KRW 17,680	SK Holdings Co Ltd	4,277,242	0.30	MXN 989,005	Kimberly-Clark de Mexico SAB de CV	1,535,703	0.11
KRW 171,478	SK Hynix Inc	12,131,835	0.84	MXN 447,635	Macquarie Mexico Real Estate Management SA de CV REIT	456,992	0.03
KRW 1,569	SK Telecom Co Ltd	275,229	0.02	MXN 743,100	Orbia Advance Corp SAB de CV	1,092,766	0.07
KRW 32,564	Soulbrain Co Ltd	2,596,240	0.18	MXN 2,165,644	Wal-Mart de Mexico SAB de CV	5,168,792	0.36
KRW 61,001	WiSoL Co Ltd	664,350	0.05			25,794,213	1.78
KRW 13,958	Woongjin Coway Co Ltd	837,817	0.06	<b>Total Mexico</b>			
<b>Total Korea</b>		<b>166,987,081</b>	<b>11.52</b>	<b>Monaco</b>			
<b>Malaysia</b>				USD 146,400	Costamare Inc	813,984	0.06
MYR 561,500	Alliance Bank Malaysia Bhd	285,664	0.02	<b>Total Monaco</b>		<b>813,984</b>	<b>0.06</b>
MYR 929,495	AMMB Holdings Bhd	674,616	0.05	<b>Pakistan</b>			
MYR 1,183,700	Astro Malaysia Holdings Bhd	229,282	0.02	PKR 142,000	Engro Corp Ltd	247,735	0.02
MYR 363,611	Berjaya Sports Toto Bhd	186,685	0.01	PKR 627,880	Engro Fertilizers Ltd	225,423	0.01
MYR 931,320	Bermaz Auto Bhd	321,670	0.02	<b>Total Pakistan</b>		<b>473,158</b>	<b>0.03</b>
MYR 160,800	British American Tobacco Malaysia Bhd	404,533	0.03	<b>Peru</b>			
MYR 125,200	Carlsberg Brewery Malaysia Bhd	724,027	0.05	USD 29,216	Credicorp Ltd	3,905,303	0.27
MYR 628,000	DiGi.Com Bhd	631,664	0.04	<b>Total Peru</b>		<b>3,905,303</b>	<b>0.27</b>
MYR 52,700	Fraser & Neave Holdings Bhd	399,462	0.03	<b>Philippines</b>			
MYR 550,300	Genting Bhd	526,541	0.04	PHP 764,818	Aboitiz Power Corp	414,452	0.03
MYR 3,011,800	Genting Malaysia Bhd	1,778,262	0.12	PHP 839,180	Ayala Land Inc	569,278	0.04
MYR 36,500	Heineken Malaysia Bhd	192,168	0.01	PHP 216,470	BDO Unibank Inc	425,771	0.03
MYR 125,560	Hong Leong Financial Group Bhd	383,859	0.03	PHP 1,592,400	Bloomerry Resorts Corp	237,462	0.02
MYR 171,800	Kossan Rubber Industries	341,194	0.02	PHP 80,699	Cebu Air Inc	64,138	0.00
MYR 616,569	Malayan Banking Bhd	1,080,615	0.07	PHP 509,107	First Gen Corp	250,339	0.02
MYR 1,213,900	MISC Bhd	2,170,006	0.15	PHP 20,502	Globe Telecom Inc	851,764	0.06
MYR 657,142	Petronas Chemicals Group Bhd	950,824	0.06	PHP 592,890	International Container Terminal Services Inc	1,219,693	0.08
MYR 263,600	Petronas Gas Bhd	1,038,406	0.07	PHP 339,300	JG Summit Holdings Inc	441,618	0.03
MYR 97,040	Public Bank Bhd	373,666	0.03	PHP 94,504	Manila Electric Co	508,321	0.03
MYR 1,502,400	RHB Bank Bhd	1,679,462	0.12	PHP 7,944,700	Megaworld Corp	486,329	0.03
MYR 2,502,100	Sime Darby Bhd	1,255,429	0.09	PHP 2,058,393	Nickel Asia Corp	74,776	0.00
MYR 2,428,180	Supermax Corp Bhd	4,533,358	0.31	PHP 56,085	PLDT Inc	1,407,050	0.10
MYR 1,124,500	Telekom Malaysia Bhd	1,089,072	0.07	PHP 648,280	Semirara Mining & Power Corp	164,981	0.01
MYR 750,575	Tenaga Nasional Bhd	2,035,398	0.14	PHP 42,840	SM Investments Corp	807,361	0.06
MYR 103,650	TIME dotCom Bhd	263,177	0.02	PHP 1,061,400	SM Prime Holdings Inc	678,486	0.05
MYR 545,515	YTL Corp Bhd	105,666	0.01	<b>Total Philippines</b>		<b>8,601,819</b>	<b>0.59</b>
<b>Total Malaysia</b>		<b>23,654,706</b>	<b>1.63</b>				
<b>Mexico</b>							
MXN 745,739	Alfa SAB de CV	417,939	0.03				
MXN 47,000	Altos Hornos de Mexico SA de CV*	0	0.00				
MXN 5,929,136	America Movil SAB de CV	3,784,773	0.26				
USD 305,316	America Movil SAB de CV-ADR	3,874,460	0.27				
MXN 123,696	Arca Continental SAB de CV	539,333	0.04				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.39% (continued)				Common and Preferred Stocks - 98.39% (continued)			
Poland				Saudi Arabia (continued)			
PLN 27,901	Asseco Poland SA	465,528	0.03	SAR 130,746	Arab National Bank	662,270	0.05
PLN 106,920	Bank Polska Kasa Opieki SA	1,455,279	0.10	SAR 350,639	Arriyadh Development Co	1,379,747	0.10
PLN 139,940	Cyfrowy Polsat SA	930,422	0.06	SAR 739,177	Bank Al-Jazira	2,226,793	0.15
PLN 81,871	Eurocash SA	358,476	0.03	SAR 122,294	Banque Saudi Fransi	930,817	0.06
PLN 86,718	Polski Koncern Naftowy ORLEN SA	1,372,791	0.10	SAR 20,451	Bupa Arabia for Cooperative Insurance Co	595,374	0.04
PLN 52,672	Powszechna Kasa Oszczednosci Bank Polski SA	305,194	0.02	SAR 36,248	Co for Cooperative Insurance	687,079	0.05
PLN 357,538	Powszechny Zaklad Ubezpieczen SA	2,614,886	0.18	SAR 45,495	Dallah Healthcare Co	568,839	0.04
<b>Total Poland</b>		<b>7,502,576</b>	<b>0.52</b>	SAR 68,447	Etihad Etisalat Co	485,388	0.03
Qatar				SAR 19,579	Jarir Marketing Co	762,073	0.05
QAR 357,670	Commercial Bank PQSC	373,289	0.03	SAR 24,839	Leejam Sports Co JSC	387,385	0.03
QAR 396,463	Doha Bank QPSC	222,133	0.02	SAR 61,909	Middle East Healthcare Co	500,091	0.03
QAR 876,280	Masraf Al Rayan QSC	919,360	0.06	SAR 236,791	Mobile Telecommunications Co Saudi Arabia	715,865	0.05
QAR 912,896	Ooredoo QPSC	1,635,992	0.11	SAR 23,844	Mouwasat Medical Services Co	574,010	0.04
QAR 109,539	Qatar Electricity & Water Co QSC	475,341	0.03	SAR 99,063	National Commercial Bank	983,763	0.07
QAR 1,233,938	Qatar Gas Transport Co Ltd	884,870	0.06	SAR 23,605	National Medical Care Co	264,935	0.02
QAR 131,056	Qatar International Islamic Bank QSC	292,275	0.02	SAR 37,398	Qassim Cement Co	598,208	0.04
QAR 246,980	Qatar Islamic Bank SAQ	1,068,370	0.08	SAR 163,504	Riyad Bank	734,918	0.05
QAR 882,551	Qatar National Bank QPSC	4,215,205	0.29	SAR 128,752	Samba Financial Group	921,619	0.06
<b>Total Qatar</b>		<b>10,086,835</b>	<b>0.70</b>	SAR 35,207	Saudi Airlines Catering Co	726,479	0.05
Russia				SAR 12,377	Saudi Arabian Fertilizer Co	245,824	0.02
USD 3,619,993	Alrosa PJSC	3,276,336	0.23	SAR 105,791	Saudi Basic Industries Corp	2,484,721	0.17
USD 972,014	Gazprom PJSC-ADR	5,244,988	0.36	SAR 92,185	Saudi Electricity Co	383,879	0.03
USD 108,765	Globaltrans Investment PLC-GDR	586,243	0.04	SAR 163,064	Saudi Ground Services Co	1,223,741	0.08
USD 25,140,308	Inter RAO UES PJSC	1,716,505	0.12	SAR 223,154	Saudi Industrial Investment Group	1,201,736	0.08
USD 138,759	LUKOIL PJSC-ADR	10,304,243	0.71	SAR 81,210	Saudi Telecom Co	2,143,372	0.15
USD 2,601,328	Magnitogorsk Iron & Steel Works PJSC	1,350,235	0.09	SAR 14,846	Saudia Dairy & Foodstuff Co	653,050	0.05
USD 244,013	MMC Norilsk Nickel PJSC-ADR	6,390,700	0.44	SAR 19,120	Savola Group	214,597	0.02
USD 320,210	Mobile TeleSystems PJSC-ADR	2,942,730	0.20	SAR 27,218	United Electronics Co	399,091	0.03
USD 5,065	Novatek PJSC-GDR	720,243	0.05	SAR 133,726	United International Transportation Co	1,087,348	0.08
USD 1,319,851	Novolipetsk Steel PJSC	2,609,532	0.18	SAR 120,618	Yanbu National Petrochemical Co	1,646,399	0.11
USD 3,425,550	Sberbank of Russia PJSC	9,769,785	0.67	<b>Total Saudi Arabia</b>		<b>39,904,145</b>	<b>2.75</b>
USD 175,897	Severstal PJSC-GDR	2,128,354	0.15	Singapore			
USD 213,396	Tatneft PJSC	1,666,033	0.12	HKD 234,100	BOC Aviation Ltd	1,495,132	0.10
USD 11,483	X5 Retail Group NV-GDR	406,498	0.03	<b>Total Singapore</b>		<b>1,495,132</b>	<b>0.10</b>
<b>Total Russia</b>		<b>49,112,425</b>	<b>3.39</b>	South Africa			
Saudi Arabia				ZAR 50,159	Absa Group Ltd	246,248	0.02
SAR 74,048	Abdullah Al Othaim Markets Co	2,207,029	0.15	ZAR 28,449	AECI Ltd	126,567	0.01
SAR 142,490	Advanced Petrochemical Co	2,020,919	0.14	ZAR 19,510	Anglo American Platinum Ltd	1,408,178	0.10
SAR 60,311	Al Hammadi Co for Development and Investment	353,730	0.02	ZAR 26,366	AngloGold Ashanti Ltd	767,216	0.05
SAR 221,823	Al Rajhi Bank	3,347,156	0.23	ZAR 61,268	Astral Foods Ltd	514,828	0.04
SAR 9,972	Al Rajhi Co for Co-operative Insurance	160,041	0.01	ZAR 211,258	Barloworld Ltd	838,953	0.06
SAR 44,691	Aldrees Petroleum and Transport Services Co	749,417	0.05	ZAR 35,562	Bidvest Group Ltd	290,718	0.02
SAR 950,059	Alinma Bank	3,682,713	0.25	ZAR 343,228	Coronation Fund Managers Ltd	790,165	0.05
SAR 71,959	Almarai Co JSC	993,729	0.07	ZAR 267,154	FirstRand Ltd	585,202	0.04
				ZAR 200,967	Gold Fields Ltd	1,876,309	0.13
				ZAR 220,827	Impala Platinum Holdings Ltd	1,474,298	0.10
				ZAR 125,758	Imperial Logistics Ltd	284,665	0.02
				ZAR 104,173	Kumba Iron Ore Ltd	2,776,548	0.19

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.39% (continued)				Common and Preferred Stocks - 98.39% (continued)			
South Africa (continued)				Taiwan (continued)			
ZAR 2,303,449	Life Healthcare Group Holdings Ltd	2,236,500	0.15	TWD 883,500	King's Town Bank Co Ltd	1,075,011	0.07
ZAR 1,196,606	Momentum Metropolitan Holdings	1,212,790	0.08	TWD 54,000	Kung Long Batteries Industrial Co Ltd	270,874	0.02
ZAR 227,938	Motus Holdings Ltd	401,696	0.03	TWD 7,798	Largan Precision Co Ltd	1,079,660	0.08
ZAR 188,826	MTN Group Ltd	574,140	0.04	TWD 270,991	Lien Hwa Industrial Holdings Corp	390,351	0.03
ZAR 116,618	Naspers Ltd	21,230,248	1.46	TWD 1,847,303	Lite-On Technology Corp	2,898,884	0.20
ZAR 1,195,181	Netcare Ltd	938,260	0.06	TWD 95,000	Lotes Co Ltd	1,218,712	0.08
ZAR 1,403,704	Old Mutual Ltd	972,696	0.07	TWD 204,721	MediaTek Inc	4,017,471	0.28
ZAR 120,672	Peregrine Holdings Ltd	136,472	0.01	TWD 3,647,714	Mega Financial Holding Co Ltd	3,820,243	0.26
ZAR 73,871	Resilient REIT Ltd	184,178	0.01	TWD 117,000	Namchow Holdings Co Ltd	182,413	0.01
ZAR 112,503	Reunert Ltd	221,056	0.02	TWD 178,000	Nantex Industry Co Ltd	234,683	0.02
ZAR 142,511	RMB Holdings Ltd	13,451	0.00	TWD 29,000	Nien Made Enterprise Co Ltd	282,584	0.02
ZAR 281,696	Sanlam Ltd	955,578	0.07	TWD 528,000	Novatek Microelectronics Corp	4,080,191	0.28
ZAR 144,491	Shoprite Holdings Ltd	886,905	0.06	TWD 735,000	Pegatron Corp	1,594,333	0.11
ZAR 307,746	Sibanye Stillwater Ltd	667,742	0.05	TWD 90,000	Phison Electronics Corp	896,812	0.06
ZAR 131,552	SPAR Group Ltd	1,299,242	0.09	TWD 2,568,422	Pou Chen Corp	2,507,094	0.17
ZAR 123,059	Standard Bank Group Ltd	740,125	0.05	TWD 677,000	Powertech Technology Inc	2,455,185	0.17
ZAR 149,244	Tiger Brands Ltd	1,532,382	0.11	TWD 178,000	President Chain Store Corp	1,788,778	0.12
ZAR 473,625	Truworths International Ltd	927,078	0.06	TWD 78,722	Primax Electronics Ltd	127,804	0.01
ZAR 304,732	Vodacom Group Ltd	2,156,363	0.15	TWD 555,000	Quanta Computer Inc	1,335,559	0.09
ZAR 507,412	Woolworths Holdings Ltd	966,638	0.07	TWD 116,000	Realtek Semiconductor Corp	1,175,549	0.08
<b>Total South Africa</b>		<b>50,233,435</b>	<b>3.47</b>	TWD 22,985	Run Long Construction Co Ltd	47,988	0.00
Taiwan				TWD 1,070,000	Shinkong Synthetic Fibers Corp	407,989	0.03
TWD 487,000	Ardentec Corp	524,889	0.04	USD 22,900	Silicon Motion Technology Corp	1,116,833	0.08
TWD 1,023,000	Asia Vital Components Co Ltd	1,447,584	0.10	TWD 6,991,349	SinoPac Financial Holdings Co Ltd	2,571,002	0.18
TWD 88,000	Bioteque Corp	466,776	0.03	TWD 73,500	Syncmold Enterprise Corp	201,534	0.01
TWD 217,000	Catcher Technology Co Ltd	1,632,768	0.11	TWD 1,182,448	Taichung Commercial Bank Co Ltd	466,896	0.03
TWD 2,861,995	Cathay Financial Holding Co Ltd	4,059,533	0.28	TWD 5,064,349	Taishin Financial Holding Co Ltd	2,291,483	0.16
TWD 379,990	Chailease Holding Co Ltd	1,609,882	0.11	TWD 1,924,559	Taiwan Cement Corp	2,788,554	0.19
TWD 273,486	Chicony Electronics Co Ltd	789,744	0.06	TWD 323,000	Taiwan Hon Chuan Enterprise Co Ltd	601,017	0.04
TWD 327,616	China Bills Finance Corp	170,445	0.01	TWD 227,000	Taiwan PCB Techvest Co Ltd	268,512	0.02
TWD 807,000	Chipbond Technology Corp	1,758,718	0.12	TWD 6,489,877	Taiwan Semiconductor Manufacturing Co Ltd	68,848,193	4.75
TWD 1,177,000	ChipMOS Technologies Inc	1,348,357	0.09	TWD 728,000	Taiwan Styrene Monomer	404,657	0.03
TWD 147,136	Chong Hong Construction Co Ltd	432,863	0.03	TWD 1,126,000	Teco Electric and Machinery Co Ltd	1,032,327	0.07
USD 46,116	Chunghwa Telecom Co Ltd-ADR	1,815,587	0.13	TWD 84,000	Test Research Inc	154,309	0.01
TWD 1,263,000	Compeq Manufacturing Co Ltd	2,041,895	0.14	TWD 765,000	Tripod Technology Corp	3,396,601	0.23
TWD 8,205,968	CTBC Financial Holding Co Ltd	5,659,864	0.39	TWD 219,000	TXC Corp	472,077	0.03
TWD 237,000	Darfon Electronics Corp	304,037	0.02	TWD 2,314,529	Uni-President Enterprises Corp	5,593,246	0.39
TWD 789,000	Far Eastern Department Stores Ltd	665,868	0.05	TWD 362,600	United Integrated Services Co Ltd	2,470,220	0.17
TWD 304,605	Farglory Land Development Co Ltd	488,326	0.03	TWD 1,415,000	United Microelectronics Corp	762,545	0.05
TWD 3,666,316	First Financial Holding Co Ltd	2,814,556	0.19	TWD 671,000	Walsin Lihwa Corp	330,900	0.02
TWD 682,000	Formosa Taffeta Co Ltd	841,390	0.06	TWD 3,112,000	Wistron Corp	3,776,021	0.26
TWD 522,778	Foxconn Technology Co Ltd	1,001,100	0.07	TWD 7,069,502	Yuanta Financial Holding Co Ltd	4,181,152	0.29
TWD 2,483,525	Fubon Financial Holding Co Ltd	3,695,258	0.26	TWD 673,000	Zhen Ding Technology Holding Ltd	2,931,095	0.20
TWD 784,000	Grand Pacific Petrochemical	385,297	0.03	<b>Total Taiwan</b>		<b>180,939,903</b>	<b>12.48</b>
TWD 578,749	Great Wall Enterprise Co Ltd	836,606	0.06				
TWD 158,000	Greatek Electronics Inc	247,674	0.02				
TWD 2,916,740	Hon Hai Precision Industry Co Ltd	8,531,399	0.59				
TWD 58,000	Huaku Development Co Ltd	165,520	0.01				
TWD 564,000	King Yuan Electronics Co Ltd	656,625	0.05				





## Schedule of Investments *(continued)*

as at 30 June 2020 (Expressed in US Dollar)

Derivatives

Futures Contracts – 0.02%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
MSCI EMERGING MARKETS INDEX FUTURE, due 18/09/20	USD	309	15,229,065	227,933	0.02
Unrealised Gain on Futures Contracts			15,229,065	227,933	0.02
Total Futures Contracts			15,229,065	227,933	0.02
Other Net Assets/(Liabilities)				23,061,570	1.59
<b>TOTAL NET ASSETS</b>				<b>1,449,665,143</b>	<b>100.00</b>

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 1,344,877 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.

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

\*\*\* Not traded right priced at 0.00 due to missing subscription price.

## Schedule of Investments

as at 30 June 2020 (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 - 99.54%				Common and Preferred Stocks - 99.54% <i>(continued)</i>			
Austria				France <i>(continued)</i>			
EUR 809	AT&S Austria Technologie & Systemtechnik AG	12,944	0.04	EUR 9,344	Schneider Electric SE	923,935	2.93
EUR 6,967	BAWAG Group AG	214,165	0.68	EUR 1,958	Societe BIC SA	88,502	0.28
EUR 2,446	IMMOFINANZ AG	37,179	0.12	EUR 1,174	Sopra Steria Group	128,788	0.41
EUR 2,309	OMV AG	68,716	0.22	EUR 23,753	TOTAL SA	807,008	2.56
EUR 3,136	S&T AG	71,501	0.22	EUR 259	Trigano SA	24,152	0.08
EUR 9,505	Wienerberger AG	184,302	0.58	EUR 7,076	Veolia Environnement SA	141,661	0.45
<b>Total Austria</b>		<b>588,807</b>	<b>1.86</b>	EUR 9,652	Vinci SA	791,464	2.51
Belgium				<b>Total France</b>		<b>9,255,977</b>	<b>29.32</b>
EUR 7,319	Ageas	230,841	0.73	Germany			
EUR 161	Barco NV	25,277	0.08	EUR 5,938	Aareal Bank AG	103,084	0.33
EUR 2,580	bpost SA	15,480	0.05	EUR 465	adidas AG	108,624	0.34
EUR 2,485	Colruyt SA	121,690	0.39	EUR 6,053	Allianz SE	1,100,193	3.49
EUR 3,158	D'ieteren SA/NV	155,689	0.49	EUR 85	Amadeus Fire AG	9,384	0.03
EUR 364	Gimv NV	18,637	0.06	EUR 4,413	Aurubis AG	242,185	0.77
EUR 1,342	KBC Ancora	40,636	0.13	EUR 1,333	Bayer AG	87,698	0.28
EUR 284	Telenet Group Holding NV	10,406	0.03	EUR 646	Bechtle AG	101,422	0.32
EUR 2,579	UCB SA	265,895	0.84	EUR 392	bet-at-home.com AG	15,092	0.05
<b>Total Belgium</b>		<b>884,551</b>	<b>2.80</b>	EUR 1,072	CompuGroup Medical SE & Co KgaA	75,094	0.24
Finland				EUR 3,177	CropEnergies AG	28,434	0.09
EUR 9,157	Fortum OYJ	154,799	0.49	EUR 8,798	Deutsche Post AG	286,375	0.91
EUR 16,299	Kemira OYJ	186,787	0.59	EUR 57,579	Deutsche Telekom AG	860,518	2.73
EUR 11,732	Kesko OYJ	178,561	0.57	EUR 3,777	Deutsche Wohnen SE	150,891	0.48
EUR 72,960	Nokia OYJ	283,705	0.90	EUR 7,129	Deutz AG	29,828	0.09
EUR 2,791	TietoEVRY Oyj	67,766	0.21	EUR 22,158	Evonik Industries AG	500,992	1.59
EUR 8,001	Tokmanni Group Corp	105,133	0.33	EUR 2,031	Freenet AG	29,084	0.09
EUR 4,178	Uponor Oyj	50,052	0.16	EUR 1,555	Fresenius SE & Co KGaA	68,607	0.22
EUR 8,261	Valmet OYJ	191,903	0.61	EUR 731	Hamburger Hafen und Logistik AG	11,023	0.03
<b>Total Finland</b>		<b>1,218,706</b>	<b>3.86</b>	EUR 1,449	Hannover Rueck SE	222,277	0.70
France				EUR 814	Henkel AG & Co KGaA	60,358	0.19
EUR 480	Air Liquide SA	61,632	0.20	EUR 3,730	Henkel AG & Co KGaA—Preferred Stock	309,142	0.98
EUR 16,358	BNP Paribas SA	578,582	1.83	EUR 397	Hornbach Baumarkt AG	11,334	0.04
EUR 1,707	Capgemini SE	174,029	0.55	EUR 1,229	Hornbach Holding AG & CO KGA	90,577	0.29
EUR 2,128	Cie Generale des Etablissements Michelin SCA	196,499	0.62	EUR 754	HUGO BOSS AG	20,283	0.06
EUR 6,765	Cie Plastic Omnium SA	122,649	0.39	EUR 1,482	Jost Werke AG	44,534	0.14
EUR 5,090	Coface SA	29,726	0.09	EUR 3,084	Jungheinrich AG	64,024	0.20
EUR 6,231	Eiffage SA	507,203	1.61	EUR 5,004	Merck KGaA	516,913	1.64
EUR 1,951	Elior Group SA	9,892	0.03	EUR 2,664	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	616,450	1.95
EUR 683	Faurecia SA	23,748	0.07	EUR 1,214	SAF-Holland SE	6,367	0.02
EUR 493	Kaufman & Broad SA	15,135	0.05	EUR 4,752	SAP SE	590,769	1.87
EUR 1,556	Kering SA	753,493	2.39	EUR 1,745	Siemens AG	182,806	0.58
EUR 2,676	L'Oreal SA	764,533	2.42	EUR 6,549	Siemens Healthineers AG	279,315	0.88
EUR 2,446	LVMH Moet Hennessy Louis Vuitton SE	955,163	3.03	EUR 2,484	Siltronic AG	225,498	0.71
EUR 1,803	Mersen SA	38,224	0.12	EUR 3,252	Software AG	116,747	0.37
EUR 3,206	Metropole Television SA	32,188	0.10	EUR 64	STO SE & Co KGaA—Preferred Stock	6,464	0.02
EUR 929	Nexans SA	38,405	0.12	EUR 5,405	TAG Immobilien AG	114,694	0.36
EUR 23,198	Orange SA	246,943	0.78	EUR 5,629	Takkt AG	50,999	0.16
EUR 39,510	Peugeot SA	572,105	1.81	EUR 270	Volkswagen AG	38,691	0.12
EUR 539	Quadiant	6,996	0.02				
EUR 13,495	Sanofi	1,223,322	3.87				

## Schedule of Investments (continued)

as at 30 June 2020 (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 - 99.54% (continued)				Common and Preferred Stocks - 99.54% (continued)			
Germany (continued)				Netherlands (continued)			
EUR 4,460	Volkswagen AG—Preferred Stock	601,832	1.91	EUR 235,450	Koninklijke KPN NV	555,662	1.76
EUR 961	Wuestenrot & Wuerttembergische AG	14,569	0.05	EUR 18,221	Koninklijke Philips NV	756,536	2.40
				EUR 598	NSI NV REIT	20,601	0.06
Total Germany		7,993,171	25.32	EUR 4,727	Randstad NV	187,473	0.59
Ireland				EUR 10,795	Signify NV	248,177	0.79
EUR 27,522	Cairn Homes PLC	23,944	0.08	EUR 8,026	Wolters Kluwer NV	557,968	1.77
EUR 21,318	CRH PLC	650,199	2.06	Total Netherlands		4,619,059	14.63
EUR 978	Flutter Entertainment PLC	114,426	0.36	Portugal			
EUR 4,717	Smurfit Kappa Group PLC	140,378	0.44	EUR 4,729	NOS SGPS SA	18,367	0.06
Total Ireland		928,947	2.94	EUR 2,145	Semapa-Sociedade de Investimento e Gestao	17,353	0.06
Italy				EUR 80,179	Sonae SGPS SA	51,475	0.16
EUR 83,112	A2A SpA	104,763	0.33	Total Portugal		87,195	0.28
EUR 1,806	ACEA SpA	30,865	0.10	Spain			
EUR 45,384	Anima Holding SpA	173,730	0.55	EUR 7,529	Cia de Distribucion Integral Logista Holdings SA	124,981	0.40
EUR 4,880	Banca Generali SpA	130,101	0.41	EUR 961	CIE Automotive SA	15,011	0.05
EUR 1,316	Cementir Holdings NV	8,330	0.03	EUR 79,164	Iberdrola SA	816,973	2.59
EUR 23,125	Enav SpA	92,777	0.29	EUR 30,193	Mediaset Espana Comunicacion SA	99,395	0.31
EUR 120,779	Enel SpA	927,341	2.94	EUR 5,941	Red Electrica Corp SA	98,650	0.31
EUR 368,930	Intesa Sanpaolo SpA	628,509	1.99	EUR 46,527	Telefonica SA	197,600	0.63
EUR 14,303	Iren SpA	31,552	0.10	EUR 46,527	Telefonica SA	8,147	0.03
EUR 1,353	La Doria SpA	15,343	0.05	EUR 24,358	Unicaja Banco SA	11,083	0.03
EUR 64,048	Piaggio & C SpA	137,703	0.44	EUR 4,045	Viscofan SA	235,015	0.74
EUR 32,735	Poste Italiane SpA	253,369	0.80	EUR 2,797	Zardoya Otis SA	17,034	0.05
EUR 101,230	Snam SpA	438,731	1.39	Total Spain		1,623,889	5.14
Total Italy		2,973,114	9.42	Switzerland			
Luxembourg				EUR 24,370	STMicroelectronics NV	589,754	1.87
EUR 8,937	APERAM SA	221,816	0.70	Total Switzerland		589,754	1.87
EUR 1,324	B&S Group Sarl	8,355	0.03	United Kingdom			
EUR 333	Stabilus SA	15,531	0.05	EUR 6,146	Dialog Semiconductor PLC	249,589	0.79
Total Luxembourg		245,702	0.78	EUR 3,509	Unilever NV	165,800	0.53
Netherlands				Total United Kingdom		415,389	1.32
EUR 350	Aalberts NV	10,217	0.03	Total Common and Preferred Stocks		31,424,261	99.54
EUR 1,908	ASM International NV	262,445	0.83	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		31,424,261	99.54
EUR 2,071	ASML Holding NV	677,010	2.14	TOTAL INVESTMENTS		31,424,261	99.54
EUR 8,722	ASR Nederland NV	238,459	0.75				
EUR 6,104	BE Semiconductor Industries NV	242,024	0.77				
EUR 1,351	Fiat Chrysler Automobiles NV	12,083	0.04				
EUR 733	Heineken Holding NV	53,399	0.17				
EUR 1,646	Heineken NV	135,071	0.43				
EUR 27,285	Koninklijke Ahold Delhaize NV	661,934	2.10				

### Derivatives

Futures Contracts – 0.00%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 18/09/20	EUR	1	32,230	50	0.00
Unrealised Gain on Futures Contracts			32,230	50	0.00
Total Futures Contracts			32,230	50	0.00

## Schedule of Investments *(continued)*

as at 30 June 2020 (Expressed in Euro)

Derivatives *(continued)*

Futures Contracts – 0.00% *(continued)*

Other Net Assets/(Liabilities)	144,852	0.46
<b>TOTAL NET ASSETS</b>	<b>31,569,163</b>	<b>100.00</b>

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes EUR 6,708 held as cash at Goldman Sachs & Co.

## Schedule of Investments

as at 30 June 2020 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 98.95%				Common and Preferred Stocks - 98.95% <i>(continued)</i>			
Austria				Germany <i>(continued)</i>			
CHF 9,969	ams AG	131,657	0.51	EUR 1,904	Gerresheimer AG	156,318	0.61
EUR 2,059	BAWAG Group AG	63,294	0.25	EUR 4,118	Hamburger Hafen und Logistik AG	62,099	0.24
EUR 6,177	IMMOFINANZ AG	93,890	0.37	EUR 1,906	Hornbach Holding AG & CO KGA	140,472	0.55
GBP 5,056	Rhi Magnesita NV	136,719	0.53	EUR 6,918	Jost Werke AG	207,886	0.81
EUR 5,204	S&T AG	118,651	0.46	EUR 18,405	ProSiebenSat.1 Media SE	194,909	0.76
EUR 16,869	Telekom Austria AG	103,744	0.40	EUR 2,269	Siltronic AG	205,980	0.80
EUR 15,653	Wienerberger AG	303,512	1.19	GBP 316,801	Sirius Real Estate Ltd	265,572	1.04
<b>Total Austria</b>		<b>951,467</b>	<b>3.71</b>	EUR 2,526	STO SE & Co KGaA-Preferred Stock	255,126	1.00
Belgium				EUR 8,992	Takkt AG	81,468	0.32
EUR 13,922	bpost SA	83,532	0.33	EUR 16,181	Wuestenrot & Wuerttembergische AG	245,304	0.96
EUR 5,518	D'ieteren SA/NV	272,037	1.06	<b>Total Germany</b>		<b>2,601,851</b>	<b>10.16</b>
EUR 5,001	Euronav NV	35,832	0.14	Ireland			
EUR 648	EVS Broadcast Equipment SA	10,614	0.04	EUR 40,318	Cairn Homes PLC	36,286	0.14
EUR 7,643	Fagron	142,924	0.56	<b>Total Ireland</b>		<b>36,286</b>	<b>0.14</b>
EUR 3,966	KBC Ancora	120,091	0.47	Israel			
<b>Total Belgium</b>		<b>665,030</b>	<b>2.60</b>	GBP 14,088	Plus500 Ltd	203,883	0.80
Denmark				<b>Total Israel</b>		<b>203,883</b>	<b>0.80</b>
DKK 2,597	GN Store Nord A/S	123,140	0.48	Italy			
SEK 13,562	Nordic Waterproofing Holdings AS	131,939	0.52	EUR 234,098	A2A SpA	295,081	1.15
DKK 4,328	Per Aarsleff Holding A/S	138,786	0.54	EUR 10,071	ACEA SpA	172,113	0.67
DKK 20,710	Scandinavian Tobacco Group A/S	271,755	1.06	EUR 37,079	Anima Holding SpA	141,939	0.55
DKK 22,458	Spar Nord Bank A/S	158,796	0.62	EUR 7,775	Avio SpA	118,647	0.46
<b>Total Denmark</b>		<b>824,416</b>	<b>3.22</b>	EUR 7,401	Azimut Holding SpA	112,569	0.44
Finland				EUR 1,212	Banca Generali SpA	32,312	0.13
EUR 12,875	Kemira OYJ	147,548	0.58	EUR 6,296	Cementir Holdings NV	39,854	0.16
EUR 6,127	TietoEVRY Oyj	148,764	0.58	EUR 26,441	Enav SpA	106,081	0.41
EUR 7,074	Tokmanni Group Corp	92,952	0.36	EUR 122,680	Iren SpA	270,632	1.06
EUR 3,279	Uponor Oyj	39,282	0.15	EUR 11,522	Piaggio & C SpA	24,772	0.10
EUR 3,982	Valmet OYJ	92,502	0.36	EUR 84,667	Unipol Gruppo SpA	293,117	1.15
<b>Total Finland</b>		<b>521,048</b>	<b>2.03</b>	<b>Total Italy</b>		<b>1,607,117</b>	<b>6.28</b>
France				Jordan			
EUR 1,595	Albioma SA	58,377	0.23	GBP 4,628	Hikma Pharmaceuticals PLC	113,028	0.44
EUR 17,851	Coface SA	104,250	0.41	<b>Total Jordan</b>		<b>113,028</b>	<b>0.44</b>
EUR 782	Eiffage SA	63,655	0.25	Liechtenstein			
EUR 2,900	Eutelsat Communications SA	23,809	0.09	CHF 1,127	VP Bank AG	130,254	0.51
EUR 4,359	Mersen SA	92,411	0.36	<b>Total Liechtenstein</b>		<b>130,254</b>	<b>0.51</b>
EUR 20,094	Metropole Television SA	201,743	0.79	Luxembourg			
EUR 3,690	Nexity SA	106,272	0.41	EUR 10,605	APERAM SA	263,216	1.03
EUR 859	Societe BIC SA	38,827	0.15	EUR 3,570	Corestate Capital Holding SA	64,117	0.25
EUR 192	Sopra Steria Group	21,062	0.08	<b>Total Luxembourg</b>		<b>327,333</b>	<b>1.28</b>
<b>Total France</b>		<b>710,406</b>	<b>2.77</b>	Netherlands			
Germany				EUR 4,588	Aalberts NV	133,924	0.52
EUR 546	Amadeus Fire AG	60,278	0.24	EUR 3,220	ASM International NV	442,911	1.73
EUR 3,189	Aurubis AG	175,012	0.68	EUR 4,375	ASR Nederland NV	119,612	0.47
EUR 458	Bechtle AG	71,906	0.28	EUR 6,898	BE Semiconductor Industries NV	273,506	1.07
EUR 36,537	Deutz AG	152,871	0.60	EUR 21,992	NIBC Holdings NV	152,624	0.60
EUR 227	Draegerwerk AG & Co KGaA-Preferred Stock	16,457	0.06				
EUR 2,741	Elmos Semiconductor AG	59,206	0.23				
EUR 17,527	Freenet AG	250,987	0.98				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.95% (continued)				Common and Preferred Stocks - 98.95% (continued)			
Netherlands (continued)				Sweden (continued)			
EUR 36,250	Pharming Group NV	42,268	0.16	SEK 14,445	Trelleborg AB	187,258	0.73
EUR 14,899	Signify NV	342,528	1.34	SEK 20,109	Wihlborgs Fastigheter AB	293,064	1.15
<b>Total Netherlands</b>		<b>1,507,373</b>	<b>5.89</b>	<b>Total Sweden</b>		<b>3,338,360</b>	<b>13.03</b>
Norway				Switzerland			
NOK 6,646	Austevoll Seafood ASA	48,733	0.19	GBP 5,529	Coca-Cola HBC AG	123,354	0.48
NOK 25,321	Entra ASA	286,978	1.12	CHF 112	Conzzeta AG	89,348	0.35
NOK 58,620	Europris ASA	251,251	0.98	CHF 574	Dormakaba Holdings Ag	278,575	1.09
NOK 525	Norway Royal Salmon ASA	12,152	0.05	GBP 80,990	Ferrexpo PLC	154,497	0.60
NOK 36,772	Selvaag Bolig ASA	193,108	0.76	CHF 4,757	Galenica AG	303,056	1.18
NOK 46,009	SpareBank 1 Nord Norge	264,546	1.03	CHF 3,370	Helvetia Holding AG	279,767	1.09
NOK 7,723	Sparebank 1 Oestlandet	62,440	0.24	CHF 188	INTERSHOP Holdings AG	100,161	0.39
NOK 30,855	SpareBank 1 SMN	222,975	0.87	CHF 2,281	Logitech International SA	132,585	0.52
NOK 6,636	Veidekke ASA	71,168	0.28	CHF 87	Schweiter Technologies AG	95,319	0.37
<b>Total Norway</b>		<b>1,413,351</b>	<b>5.52</b>	CHF 1,303	SFS Group AG	108,600	0.42
Portugal				CHF 288	Siegfried Holding AG	116,365	0.46
EUR 63,675	NOS SGPS SA	247,314	0.96	CHF 681	Sonova Holding AG	121,036	0.47
EUR 27,795	Semapa-Sociedade de Investimento e Gestao	224,861	0.88	CHF 911	Sunrise Communications Group	71,948	0.28
<b>Total Portugal</b>		<b>472,175</b>	<b>1.84</b>	CHF 284	Swiss Life Holding AG	93,667	0.37
Spain				CHF 306	Vifor Pharma AG	40,987	0.16
EUR 5,183	Almirall SA	60,797	0.24	CHF 2,618	Vontobel Holding AG	163,465	0.64
USD 5,000	Atlantica Yield PLC	129,546	0.50	CHF 6,941	Zehnder Group AG RG	242,619	0.95
EUR 2,262	Cia de Distribucion Integral Logista Holdings SA	37,549	0.15	<b>Total Switzerland</b>		<b>2,515,349</b>	<b>9.82</b>
EUR 28,686	Faes Farma SA	103,843	0.40	United Kingdom			
EUR 58,273	Mediaset Espana Comunicacion SA	191,835	0.75	GBP 44,129	Aggreko PLC	214,967	0.84
EUR 19,072	Unicaja Banco SA	8,678	0.03	GBP 36,927	Airtel Africa PLC	25,390	0.10
EUR 2,143	Viscofan SA	124,508	0.49	GBP 27,030	Anglo Pacific Group PLC	39,966	0.16
<b>Total Spain</b>		<b>656,756</b>	<b>2.56</b>	GBP 35,399	Avast PLC	205,815	0.80
Sweden				GBP 101,540	Balfour Beatty PLC	291,330	1.14
SEK 18,181	AcadeMedia AB	109,461	0.43	GBP 5,546	Bellway PLC	155,338	0.61
SEK 14,704	Arjo AB	72,789	0.28	GBP 20,833	Bovis Homes Group PLC	162,838	0.64
SEK 11,050	Atrium Ljungberg AB	138,547	0.54	GBP 13,009	Britvic PLC	110,198	0.43
SEK 14,915	Axfood AB	289,919	1.13	GBP 14,997	Central Asia Metals PLC	24,088	0.09
SEK 31,104	Betsson AB	100,574	0.40	GBP 5,949	Computacenter PLC	107,397	0.42
SEK 6,740	Bilia AB	48,470	0.19	GBP 133,145	ConvaTec Group PLC	286,506	1.12
SEK 19,611	Castellum AB	326,194	1.27	GBP 40,273	Countryside Properties PLC	146,650	0.57
SEK 14,340	Dios Fastigheter AB	85,377	0.33	GBP 2,409	Dart Group PLC	22,248	0.09
SEK 2,626	Getinge AB	43,390	0.17	EUR 8,098	Dialog Semiconductor PLC	328,860	1.28
SEK 21,837	Inwido AB	134,394	0.53	GBP 21,259	EMIS Group PLC	252,585	0.99
SEK 71,678	Kloven AB	100,900	0.39	GBP 71,042	Forterra PLC	157,091	0.61
SEK 15,044	Kungsleden AB	99,776	0.39	GBP 3,174	Great Portland Estates PLC REIT	22,068	0.09
SEK 20,422	Lindab International AB	213,120	0.83	GBP 51,094	Halfords Group PLC	85,439	0.33
SEK 5,899	Loomis AB	125,489	0.49	GBP 49,393	Howden Joinery Group PLC	300,382	1.17
SEK 14,107	NCC AB	203,300	0.79	GBP 35,441	Ibstock PLC	70,103	0.27
SEK 21,113	NetEnt AB	143,659	0.56	GBP 20,038	IG Group Holdings PLC	180,322	0.70
SEK 15,860	Nobina AB	84,423	0.33	GBP 26,477	IMI PLC	268,705	1.05
SEK 4,620	Nolato AB	277,271	1.08	GBP 54,108	Inchcape PLC	291,674	1.14
SEK 12,316	Scandi Standard AB	75,563	0.30	GBP 10,087	Intermediate Capital Group PLC	143,039	0.56
SEK 4,487	Swedish Orphan Biovitrum AB	92,279	0.36	GBP 27,400	Jupiter Fund Management PLC	77,227	0.30
SEK 21,327	Tethys Oil AB	93,143	0.36	GBP 15,778	Keller Group PLC	110,048	0.43
				GBP 206,497	Man Group PLC	296,800	1.16
				GBP 102,349	Morgan Advanced Materials PLC	271,357	1.06
				GBP 16,415	Morgan Sindall Group PLC	222,480	0.87

## Schedule of Investments *(continued)*

as at 30 June 2020 (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 <i>(continued)</i>			
Common and Preferred Stocks - 98.95% <i>(continued)</i>			
United Kingdom <i>(continued)</i>			
GBP 28,535	National Express Group PLC	58,640	0.23
GBP 17,544	Paragon Banking Group PLC	67,552	0.26
GBP 37,894	Pets at Home Group Plc	99,634	0.39
GBP 36,132	Redrow PLC	171,241	0.67
GBP 128,387	Regional REIT Ltd	100,281	0.39
GBP 110,249	Royal Mail PLC	221,046	0.86
GBP 31,126	Safestore Holdings PLC REIT	248,600	0.97
GBP 1,944	Savills PLC	17,644	0.07
GBP 90,385	Spirent Communications PLC	239,637	0.94
GBP 49,331	Stagecoach Group PLC	32,291	0.13
GBP 38,351	Tate & Lyle PLC	281,665	1.10
GBP 65,934	Topps Tiles PLC	32,206	0.13
GBP 141,857	Vectura Group PLC	151,534	0.59
GBP 15,527	Vesuvius PLC	66,208	0.26
GBP 4,132	WH Smith PLC	49,866	0.19
<b>Total United Kingdom</b>		<b>6,708,956</b>	<b>26.20</b>
United States			
GBP 35,922	Diversified Gas & Oil PLC	37,938	0.15
<b>Total United States</b>		<b>37,938</b>	<b>0.15</b>
<b>Total Common and Preferred Stocks</b>		<b>25,342,377</b>	<b>98.95</b>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
		<b>25,342,377</b>	<b>98.95</b>
Other transferable securities			
Common and Preferred Stocks - 0.00%			
Netherlands			
EUR 1	SNS REAAL NV*	0	0.00
<b>Total Netherlands</b>		<b>0</b>	<b>0.00</b>
Switzerland			
CHF 3,026	Petroplus Holdings AG*	0	0.00
<b>Total Switzerland</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>
Mutual Fund - 0.15%			
United Kingdom			
GBP 4,836	Pollen Street Secured Lending	38,837	0.15
<b>Total United Kingdom</b>		<b>38,837</b>	<b>0.15</b>
<b>Total Mutual Fund</b>		<b>38,837</b>	<b>0.15</b>
<b>TOTAL INVESTMENTS</b>		<b>25,381,214</b>	<b>99.10</b>
<b>Other Net Assets/(Liabilities)</b>		<b>229,917</b>	<b>0.90</b>
<b>TOTAL NET ASSETS</b>		<b>25,611,131</b>	<b>100.00</b>

\* 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 2020 (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 - 98.62%				Common and Preferred Stocks - 98.62% <i>(continued)</i>				
Cayman Islands				China <i>(continued)</i>				
HKD 225,000	Dali Foods Group Co Ltd	121,483	0.46	CNY 77,400	Industrial & Commercial Bank of China Ltd	48,557	0.18	
HKD 82,000	Lee & Man Paper Manufacturing Ltd	39,187	0.15	HKD 240,000	Jiangsu Expressway Co Ltd	250,341	0.95	
<b>Total Cayman Islands</b>				CNY 13,000	Livzon Pharmaceutical Group Inc	78,624	0.30	
				HKD 10,900	Meituan Dianping	215,247	0.82	
China				CNY 198,500	Nanjing Iron & Steel Co Ltd	80,769	0.31	
HKD 12,000	AAC Technologies Holdings Inc	65,549	0.25	USD 1,100	NetEase Inc-ADR	420,530	1.60	
USD 12,526	Alibaba Group Holding Ltd-ADR	2,405,608	9.14	HKD 94,000	PICC Property & Casualty Co Ltd	69,002	0.26	
HKD 98,800	Angang Steel Co Ltd	21,451	0.08	HKD 8,850	Ping An Insurance Group Co of China Ltd	78,792	0.30	
HKD 45,000	Anhui Conch Cement Co Ltd	269,847	1.03	CNY 117,800	SDIC Power Holdings Co Ltd	116,640	0.44	
CNY 13,700	Anhui Conch Cement Co Ltd	91,314	0.35	CNY 30,700	Shandong Buchang Pharmaceuticals Co Ltd	111,575	0.42	
USD 600	Baidu Inc-ADR	64,047	0.24	CNY 75,300	Shanghai Construction Group Co Ltd	29,122	0.11	
CNY 54,700	Bank of Communications Co Ltd	35,350	0.13	CNY 23,400	Shanghai Pudong Development Bank Co Ltd	31,188	0.12	
HKD 372,000	CGN Power Co Ltd	68,375	0.26	CNY 25,500	Shanghai Yuyuan Tourist Mart Group Co Ltd	28,461	0.11	
HKD 1,038,590	China Construction Bank Corp	748,078	2.84	CNY 82,420	Shanxi Xishan Coal & Electricity Power Co Ltd	38,935	0.15	
CNY 55,400	China Construction Bank Corp	44,037	0.17	HKD 200,000	Shenzhen Expressway Co Ltd	180,128	0.68	
HKD 117,000	China Lesso Group Holdings Ltd	135,482	0.51	HKD 29,600	Sinopharm Group Co Ltd	67,463	0.26	
HKD 101,000	China Medical System Holdings Ltd	105,932	0.40	CNY 13,989	Suofeiya Home Collection Co Ltd	42,594	0.16	
HKD 23,000	China Merchants Bank Co Ltd	94,194	0.36	CNY 49,400	TangShan Port Group Co Ltd	13,878	0.05	
HKD 447,000	China Minsheng Banking Corp Ltd	273,183	1.04	HKD 38,400	Tencent Holdings Ltd	2,199,474	8.36	
CNY 202,400	China Minsheng Banking Corp Ltd	144,569	0.55	CNY 14,600	Tongkun Group Co Ltd	23,468	0.09	
HKD 270,000	China National Building Material Co Ltd	255,890	0.97	HKD 142,000	Weichai Power Co Ltd	235,554	0.90	
CNY 84,400	China National Chemical Engineering Co Ltd	58,265	0.22	CNY 36,900	Weichai Power Co Ltd	63,777	0.24	
HKD 111,000	China Railway Construction Corp Ltd	77,656	0.29	CNY 28,200	Weifu High-Technology Group Co Ltd	73,465	0.28	
CNY 25,100	China Resources Double Crane Pharmaceutical Co Ltd	41,801	0.16	CNY 151,500	Wuchan Zhongda Group Co Ltd	80,348	0.31	
HKD 147,000	China Shenhua Energy Co Ltd	204,671	0.78	CNY 13,300	Xiamen C & D Inc	13,571	0.05	
CNY 9,700	China Shenhua Energy Co Ltd	17,547	0.07	CNY 149,900	Xinyu Iron & Steel Co Ltd	77,045	0.29	
HKD 706,000	China Telecom Corp Ltd	175,995	0.67	HKD 54,000	Yanzhou Coal Mining Co Ltd	35,918	0.14	
HKD 48,600	China Vanke Co Ltd	136,785	0.52	<b>Total China</b>			<b>11,788,727</b>	<b>44.80</b>
CNY 4,700	China Vanke Co Ltd	15,477	0.06	Hong Kong				
CNY 47,100	China Yangtze Power Co Ltd	112,378	0.43	HKD 52,000	Brilliance China Automotive Holdings Ltd	41,457	0.16	
HKD 264,000	CNOOC Ltd	261,425	0.99	HKD 70,500	China Mobile Ltd	423,571	1.61	
USD 900	CNOOC Ltd	90,421	0.34	HKD 32,500	China Overseas Land & Investment Ltd	87,551	0.33	
CNY 72,300	Daqin Railway Co Ltd	64,120	0.24	HKD 246,000	China Resources Cement Holdings Ltd	268,186	1.02	
CNY 17,297	Fujian Sunner Development Co Ltd	63,190	0.24	HKD 94,000	China Resources Power Holdings Co Ltd	98,374	0.37	
HKD 160,500	Great Wall Motor Co Ltd	89,239	0.34	HKD 12,000	Haier Electronics Group Co Ltd	32,327	0.12	
CNY 38,400	Haier Smart Home Co Ltd	85,622	0.33	HKD 62,000	Shenzhen International Holdings Ltd	87,890	0.34	
HKD 9,000	Hengan International Group Co Ltd	62,758	0.24	HKD 76,500	Shimao Group Holdings Ltd	288,251	1.10	
USD 2,500	Hengan International Group Co Ltd-ADR	86,609	0.33	HKD 1,146,000	Yuexiu Property Co Ltd	181,677	0.69	
CNY 11,600	Huaxin Cement Co Ltd	34,647	0.13	<b>Total Hong Kong</b>			<b>1,509,284</b>	<b>5.74</b>
CNY 10,600	Huayu Automotive Systems Co Ltd	27,761	0.11					
CNY 21,900	Hubei Jumpcan Pharmaceutical Co Ltd	70,240	0.27					
CNY 145,300	Hunan Valin Steel Co Ltd	69,006	0.26					
HKD 770,000	Industrial & Commercial Bank of China Ltd	415,742	1.58					

## Schedule of Investments (continued)

as at 30 June 2020 (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 - 98.62% (continued)				Common and Preferred Stocks - 98.62% (continued)			
India				Taiwan			
INR 53,569	Bharti Infratel Ltd	139,920	0.53	TWD 543,000	CTBC Financial Holding Co Ltd	333,456	1.27
INR 67,090	Coal India Ltd	105,102	0.40	TWD 82,597	First Financial Holding Co Ltd	56,455	0.21
INR 6,269	Dr Reddy's Laboratories Ltd	291,631	1.11	TWD 105,000	Formosa Taffeta Co Ltd	115,336	0.44
INR 117,923	GAIL India Ltd	142,046	0.54	TWD 89,000	Hon Hai Precision Industry Co Ltd	231,779	0.88
INR 46,698	HCL Technologies Ltd	306,641	1.16	TWD 190,000	Lite-On Technology Corp	265,466	1.01
INR 42,059	Infosys Ltd	365,007	1.39	TWD 67,000	Nanya Technology Corp	123,333	0.47
USD 13,400	Infosys Ltd-ADR	115,251	0.44	TWD 7,000	Phison Electronics Corp	62,104	0.23
INR 10,150	JSW Steel Ltd	22,663	0.09	TWD 227,000	Pou Chen Corp	197,284	0.75
INR 113,734	Power Grid Corp of India Ltd	234,504	0.89	TWD 55,000	Powertech Technology Inc	177,591	0.67
INR 15,067	Reliance Industries Ltd	302,772	1.15	TWD 25,000	Realtek Semiconductor Corp	225,572	0.86
INR 1,053	Reliance Industries Ltd	9,904	0.04	TWD 728,500	SinoPac Financial Holdings Co Ltd	238,525	0.91
INR 6,228	Shriram Transport Finance Co Ltd	50,645	0.19	TWD 191,000	Taiwan Semiconductor Manufacturing Co Ltd	1,804,063	6.86
INR 24,050	Tata Steel Ltd	92,653	0.35	TWD 427,000	United Microelectronics Corp	204,880	0.78
INR 26,380	Vedanta Ltd	33,099	0.13	TWD 547,000	Yuanta Financial Holding Co Ltd	288,042	1.09
<b>Total India</b>		<b>2,211,838</b>	<b>8.41</b>	TWD 36,000	Zhen Ding Technology Holding Ltd	139,598	0.53
Indonesia				<b>Total Taiwan</b>			
IDR 780,800	Bank Mandiri Persero Tbk PT	240,895	0.92			<b>4,463,484</b>	<b>16.96</b>
IDR 369,400	Bank Rakyat Indonesia Persero Tbk PT	69,762	0.26	Thailand			
IDR 60,100	Gudang Garam Tbk PT	176,713	0.67	THB 24,900	Advanced Info Service PCL	132,700	0.50
IDR 609,200	Indofood Sukses Makmur Tbk PT	247,755	0.94	THB 91,400	PTT Exploration & Production PCL	241,574	0.92
<b>Total Indonesia</b>		<b>735,125</b>	<b>2.79</b>	<b>Total Thailand</b>			
Korea				<b>Total Common and Preferred Stocks</b>			
KRW 23,258	BNK Financial Group Inc	86,078	0.33	<b>25,948,323</b>			
KRW 549	Hyundai Department Store Co Ltd	22,879	0.09	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>			
KRW 1,710	Hyundai Mobis Co Ltd	243,023	0.92	<b>25,948,323</b>			
KRW 3,514	Hyundai Motor Co	254,125	0.97	Other transferable securities			
KRW 6,866	KB Financial Group Inc	172,542	0.66	Common and Preferred Stocks - 0.00%			
KRW 10,662	Kia Motors Corp	252,940	0.96	Cayman Islands			
KRW 4,864	KT&G Corp	281,547	1.07	HKD 1,614,600	China Metal Recycling Holdings Ltd*	0	0.00
KRW 6,835	LG Electronics Inc	319,747	1.21	<b>Total Cayman Islands</b>			
KRW 733	POSCO	94,407	0.36	<b>0</b>			
KRW 38,288	Samsung Electronics Co Ltd	1,496,399	5.69	Thailand			
KRW 5,694	Samsung Electronics Co Ltd-Preferred Stock	195,984	0.74	THB 16,900	General Finance and Securities PLC*	0	0.00
KRW 11,166	Shinhan Financial Group Co Ltd	237,622	0.90	THB 13,200	Union Asia Finance PLC*	0	0.00
KRW 6,251	SK Hynix Inc	393,758	1.50	<b>Total Thailand</b>			
<b>Total Korea</b>		<b>4,051,051</b>	<b>15.40</b>	<b>0</b>			
Malaysia				<b>Total Common and Preferred Stocks</b>			
MYR 110,900	Genting Malaysia Bhd	58,300	0.22	<b>0</b>			
MYR 81,500	MISC Bhd	129,717	0.50	<b>Total Other transferable securities</b>			
<b>Total Malaysia</b>		<b>188,017</b>	<b>0.72</b>	<b>0</b>			
Philippines				<b>TOTAL INVESTMENTS</b>			
PHP 6,300	Globe Telecom Inc	233,037	0.88	<b>25,948,323</b>			
PHP 5,255	PLDT Inc	117,381	0.45	<b>98.62</b>			
<b>Total Philippines</b>		<b>350,418</b>	<b>1.33</b>	<b>Other Net Assets/(Liabilities)</b>			
Singapore				<b>363,876</b>			
HKD 20,300	BOC Aviation Ltd	115,435	0.44	<b>TOTAL NET ASSETS</b>			
<b>Total Singapore</b>		<b>115,435</b>	<b>0.44</b>	<b>26,312,199</b>			
				<b>100.00</b>			

\* 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 2020 (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 - 97.43%				Common and Preferred Stocks - 97.43% <i>(continued)</i>			
<b>Bermuda</b>				<b>China <i>(continued)</i></b>			
HKD 38,000	Yuexiu Transport Infrastructure Ltd	23,616	0.17	HKD 12,500	BYD Electronic International Co Ltd	25,474	0.18
<b>Total Bermuda</b>				CNY 10,500	Centre Testing International Group Co Ltd	26,137	0.19
<b>Brazil</b>				HKD 442,411	China Construction Bank Corp	318,661	2.28
BRL 700	B2W Cia Digital	12,151	0.09	CNY 27,300	China Construction Bank Corp	21,701	0.16
BRL 11,500	Banco Santander Brasil SA	52,251	0.37	HKD 95,000	China Everbright Bank Co Ltd	31,758	0.23
USD 3,300	Banco Santander Brasil SA-ADR	15,337	0.11	HKD 44,000	China Lesso Group Holdings Ltd	50,951	0.36
BRL 4,900	BB Seguridade Participacoes SA	21,667	0.16	HKD 84,000	China Maple Leaf Educational Systems Ltd	22,773	0.16
BRL 36,200	BR Malls Participacoes SA	59,169	0.42	CNY 6,899	China Merchants Bank Co Ltd	29,306	0.21
USD 6,100	Cia Paranaense de Energia-ADR	61,698	0.44	HKD 226,000	China Minsheng Banking Corp Ltd	138,120	0.99
BRL 21,900	EDP - Energias do Brasil SA	61,861	0.44	CNY 66,200	China Minsheng Banking Corp Ltd	47,285	0.34
BRL 3,900	Energisa SA	30,988	0.22	HKD 96,000	China National Building Material Co Ltd	90,983	0.65
BRL 3,950	Engie Brasil Energia SA	26,959	0.19	CNY 36,700	China National Chemical Engineering Co Ltd	25,335	0.18
BRL 3,800	Hypera SA	20,519	0.15	HKD 91,726	China Shenhua Energy Co Ltd	127,712	0.91
BRL 208	Itausa - Investimentos Itau SA	370	0.00	CNY 18,900	China Shenhua Energy Co Ltd	34,190	0.24
BRL 19,900	JBS SA	68,248	0.49	CNY 12,270	China Yangtze Power Co Ltd	29,276	0.21
BRL 1,300	Lojas Americanas SA-Preferred Stock	6,783	0.05	CNY 9,800	Chongqing Changan Automobile Co Ltd	13,580	0.10
BRL 7,000	Petrobras Distribuidora SA	24,461	0.17	HKD 133,000	CNOOC Ltd	131,703	0.94
BRL 4,700	SLC Agricola SA	17,986	0.13	CNY 23,100	Daqin Railway Co Ltd	20,486	0.15
USD 6,200	Telefonica Brasil SA-ADR	48,909	0.35	CNY 7,500	East Money Information Co Ltd	19,085	0.14
BRL 10,400	Transmissora Alianca de Energia Eletrica SA	47,388	0.34	CNY 5,900	Fujian Sunner Development Co Ltd	21,554	0.15
<b>Total Brazil</b>				CNY 1,300	Guangzhou Kingmed Diagnostics Group Co Ltd	14,657	0.10
		576,745	4.12	CNY 14,700	Haier Smart Home Co Ltd	32,777	0.23
<b>Cayman Islands</b>				HKD 9,500	Hengan International Group Co Ltd	66,244	0.47
HKD 39,000	Asia Cement China Holdings Corp	34,050	0.25	CNY 2,200	Hithink RoyalFlush Information Network Co Ltd	36,882	0.26
HKD 31,500	Dali Foods Group Co Ltd	17,007	0.12	CNY 23,400	Huadian Power International Corp Ltd	10,081	0.07
USD 400	HUYA Inc-ADR	6,649	0.05	USD 400	Huami Corp	4,402	0.03
HKD 70,987	Lee & Man Paper Manufacturing Ltd	33,924	0.24	CNY 13,100	Huayu Automotive Systems Co Ltd	34,309	0.25
USD 3,000	Vipshop Holdings Ltd-ADR	53,181	0.38	CNY 8,300	Hubei Jumpcan Pharmaceutical Co Ltd	26,621	0.19
<b>Total Cayman Islands</b>				CNY 134,700	Hunan Valin Steel Co Ltd	63,972	0.46
		144,811	1.04	HKD 387,174	Industrial & Commercial Bank of China Ltd	209,045	1.49
<b>Chile</b>				CNY 45,100	Industrial & Commercial Bank of China Ltd	28,294	0.20
CLP 155,641	AES Gener SA	19,927	0.14	CNY 7,200	Industrial Bank Co Ltd	14,313	0.10
USD 800	Cia Cervecerias Unidas SA-ADR	10,200	0.07	USD 2,000	JD.com Inc-ADR	107,163	0.77
CLP 224,014	Colbun SA	31,840	0.23	HKD 32,000	Jiangsu Expressway Co Ltd	33,379	0.24
CLP 16,991	Embotelladora Andina SA-Preferred Stock	37,055	0.27	USD 600	JOYY Inc-ADR	47,304	0.34
USD 5,000	Enel Americas SA-ADR	33,433	0.24	HKD 29,500	Longfor Group Holdings Ltd	124,881	0.89
<b>Total Chile</b>				HKD 30,000	Lonking Holdings Ltd	8,099	0.06
		132,455	0.95	HKD 26,000	Luye Pharma Group Ltd	14,158	0.10
<b>China</b>				HKD 5,800	Meituan Dianping	114,535	0.82
HKD 14,000	3SBio Inc	15,793	0.11	CNY 75,900	Nanjing Iron & Steel Co Ltd	30,883	0.22
HKD 9,500	AAC Technologies Holdings Inc	51,893	0.37				
USD 4,681	Alibaba Group Holding Ltd-ADR	898,982	6.42				
CNY 49,380	Angang Steel Co Ltd	15,240	0.11				
HKD 23,500	Anhui Conch Cement Co Ltd	140,920	1.01				
USD 1,500	Baidu Inc-ADR	160,117	1.14				
CNY 32,700	Bank of Communications Co Ltd	21,132	0.15				
CNY 13,600	Bank of Jiangsu Co Ltd	9,714	0.07				
CNY 15,900	Bank of Nanjing Co Ltd	14,682	0.11				
CNY 29,900	Beijing Yanjing Brewery Co Ltd	25,801	0.18				

## Schedule of Investments (continued)

as at 30 June 2020 (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 - 97.43% (continued)				Common and Preferred Stocks - 97.43% (continued)			
China (continued)				Hong Kong			
HKD 116,000	PICC Property & Casualty Co Ltd	85,152	0.61	HKD 122,000	China Resources Cement Holdings Ltd	133,003	0.95
HKD 9,000	Ping An Insurance Group Co of China Ltd	80,127	0.57	HKD 1,000	NetDragon Websoft Holdings Ltd	2,498	0.02
CNY 6,500	Shandong Buchang Pharmaceuticals Co Ltd	23,623	0.17	HKD 23,500	Shimao Group Holdings Ltd	88,548	0.63
CNY 38,200	Shanghai Construction Group Co Ltd	14,773	0.11	HKD 484,000	Yuexiu Property Co Ltd	76,729	0.55
CNY 22,700	Shanghai Pudong Development Bank Co Ltd	30,255	0.22	<b>Total Hong Kong</b>		<b>300,778</b>	<b>2.15</b>
CNY 11,600	Shanghai Yuyuan Tourist Mart Group Co Ltd	12,947	0.09	Hungary			
CNY 33,000	Shanxi Lu'an Environmental Energy Development Co Ltd	23,155	0.17	HUF 8,172	Magyar Telekom Telecommunications PLC	8,807	0.06
CNY 10,500	Shanxi Meijin Energy Co Ltd	8,280	0.06	HUF 5,634	MOL Hungarian Oil & Gas PLC	29,534	0.21
CNY 600	Shanxi Xinghuacun Fen Wine Factory Co Ltd	10,960	0.08	HUF 1,355	Richter Gedeon Nyrt	24,926	0.18
CNY 16,770	Shanxi Xishan Coal & Electricity Power Co Ltd	7,922	0.06	<b>Total Hungary</b>		<b>63,267</b>	<b>0.45</b>
HKD 4,000	Shenzhen Expressway Co Ltd	3,603	0.03	India			
CNY 900	Shenzhen Mindray Bio-Medical Electronics Co Ltd	34,659	0.25	INR 2,936	BSE Ltd	15,363	0.11
USD 500	SINA Corp	15,986	0.11	INR 9,611	Century Textiles & Industries Ltd	33,377	0.24
USD 200	Sohu.com Ltd	1,640	0.01	INR 8,296	CESC Ltd	60,849	0.44
CNY 3,400	Suofeiya Home Collection Co Ltd	10,352	0.07	INR 51,501	Coal India Ltd	80,681	0.58
HKD 15,740	Tencent Holdings Ltd	901,555	6.44	INR 2,015	Dr Reddy's Laboratories Ltd	93,737	0.67
HKD 86,000	Weichai Power Co Ltd	142,660	1.02	INR 9,048	Glenmark Pharmaceuticals Ltd	48,045	0.34
CNY 12,200	Weichai Power Co Ltd	21,086	0.15	INR 2,367	Gujarat Gas Ltd	8,883	0.06
CNY 10,568	Weifu High-Technology Group Co Ltd	27,531	0.20	INR 1,754	Gujarat State Petronet Ltd	4,566	0.03
HKD 184,000	West China Cement Ltd	29,804	0.21	INR 23,515	HCL Technologies Ltd	154,410	1.10
CNY 19,600	Wuchan Zhongda Group Co Ltd	10,395	0.07	INR 18,284	Infosys Ltd	158,677	1.13
CNY 1,300	Wuhu Sanqi Interactive Entertainment Network Technology Group Co Ltd	7,664	0.05	INR 1,364	Ipca Laboratories Ltd	26,932	0.19
HKD 9,600	YiChang HEC ChangJiang Pharmaceutical Co Ltd	17,469	0.12	INR 16,004	Jindal Steel & Power Ltd	30,479	0.22
CNY 700	Zhejiang Dingli Machinery Co Ltd	6,682	0.05	INR 432	Kaveri Seed Co Ltd	2,923	0.02
<b>Total China</b>		<b>5,130,623</b>	<b>36.65</b>	INR 4,623	Mphasis Ltd	47,905	0.34
Colombia				INR 58,196	Oil & Natural Gas Corp Ltd	55,827	0.40
USD 2,200	Bancolombia SA-ADR	51,535	0.37	INR 4,342	Oil India Ltd	4,795	0.04
USD 1,000	Ecopetrol SA-ADR	9,910	0.07	INR 1,457	Persistent Systems Ltd	10,912	0.08
<b>Total Colombia</b>		<b>61,445</b>	<b>0.44</b>	INR 28,692	Power Grid Corp of India Ltd	59,159	0.42
Czech Republic				INR 1,800	Reliance Industries Ltd	36,171	0.26
USD 2,600	Central European Media Enterprises Ltd	8,195	0.06	<b>Total India</b>		<b>933,691</b>	<b>6.67</b>
CZK 416	Komerční banka A/S	8,603	0.06	Indonesia			
CZK 14,326	Moneta Money Bank AS	28,768	0.20	IDR 311,000	Adaro Energy Tbk PT	19,287	0.14
CZK 16	Philip Morris CR A/S	7,987	0.06	IDR 12,900	Bank Central Asia Tbk PT	22,895	0.16
<b>Total Czech Republic</b>		<b>53,553</b>	<b>0.38</b>	IDR 367,300	Bank Mandiri Persero Tbk PT	113,321	0.81
Greece				IDR 456,800	Bank Rakyat Indonesia Persero Tbk PT	86,268	0.62
EUR 75	Aegean Airlines SA	298	0.00	IDR 313,100	Global Mediacom Tbk PT	3,610	0.03
EUR 4,596	Hellenic Telecommunications Organization SA	55,198	0.40	IDR 187,000	Indofood Sukses Makmur Tbk PT	76,051	0.54
<b>Total Greece</b>		<b>55,496</b>	<b>0.40</b>	IDR 675,900	Media Nusantara Citra Tbk PT	38,125	0.27
				IDR 129,900	Waskita Beton Precast Tbk PT	1,587	0.01
				<b>Total Indonesia</b>		<b>361,144</b>	<b>2.58</b>
				Korea			
				KRW 830	BH Co Ltd	12,165	0.09
				KRW 1,057	Cheil Worldwide Inc	12,831	0.09
				KRW 166	Daewoong Pharmaceutical Co Ltd	16,281	0.12
				KRW 879	Daishin Securities Co Ltd	6,285	0.04
				KRW 78	Dongkook Pharmaceutical Co Ltd	6,974	0.05
				KRW 544	DoubleUGames Co Ltd	32,133	0.23
				KRW 779	Huchems Fine Chemical Corp	9,168	0.07

## Schedule of Investments (continued)

as at 30 June 2020 (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 - 97.43% (continued)				Common and Preferred Stocks - 97.43% (continued)			
Korea (continued)				Peru			
KRW 214	Hyundai Home Shopping Network Corp	10,138	0.07	USD 400	Credicorp Ltd	47,605	0.34
KRW 410	Hyundai Mobis Co Ltd	58,269	0.42	<b>Total Peru</b>			<b>47,605</b>
KRW 918	Hyundai Motor Co	66,388	0.47	Philippines			
KRW 200	Innox Advanced Materials Co	6,625	0.05	PHP 1,860	Cebu Air Inc	1,316	0.01
KRW 1,769	KB Financial Group Inc	44,455	0.32	PHP 579,000	Filinvest Land Inc	10,243	0.07
KRW 339	KEPCO Plant Service & Engineering Co Ltd	7,289	0.05	PHP 29,700	First Gen Corp	13,003	0.09
KRW 4,997	Kia Motors Corp	118,546	0.85	PHP 250	Globe Telecom Inc	9,247	0.07
KRW 688	KT&G Corp	39,824	0.28	<b>Total Philippines</b>			<b>33,809</b>
KRW 3,094	LG Electronics Inc	144,740	1.03	Poland			
KRW 72	LG Hausys Ltd	3,427	0.02	PLN 3,213	Bank Polska Kasa Opieki SA	38,937	0.28
KRW 56	LG Innotek Co Ltd	7,233	0.05	PLN 10,717	PLAY Communications SA	73,235	0.52
KRW 587	LS Industrial Systems Co Ltd	20,813	0.15	<b>Total Poland</b>			<b>112,172</b>
KRW 856	S&T Motiv Co Ltd	24,014	0.17	Qatar			
KRW 137	Samsung Electro-Mechanics Co Ltd	13,082	0.09	QAR 26,955	Commercial Bank PQSC	25,048	0.18
KRW 19,365	Samsung Electronics Co Ltd	756,837	5.41	QAR 61,543	Masraf Al Rayan QSC	57,489	0.41
KRW 2,135	Samsung Engineering Co Ltd	19,359	0.14	QAR 26,646	Ooredoo QPSC	42,516	0.30
KRW 266	Sebang Global Battery Co Ltd	5,995	0.04	QAR 39,885	Qatar Gas Transport Co Ltd	25,466	0.18
KRW 2,869	Shinhan Financial Group Co Ltd	61,055	0.44	QAR 2,121	Qatar National Bank QPSC	9,019	0.07
KRW 3,722	SK Hynix Inc	234,453	1.68	<b>Total Qatar</b>			<b>159,538</b>
<b>Total Korea</b>		<b>1,738,379</b>	<b>12.42</b>	Russia			
Luxembourg				USD 79,400	Alrosa PJSC	63,983	0.46
ZAR 846	Reinet Investments SCA	13,204	0.10	USD 3,246	Globaltrans Investment PLC-GDR	15,577	0.11
<b>Total Luxembourg</b>				USD 915	LUKOIL PJSC-ADR	60,498	0.43
Malaysia				USD 10,500	Mobile TeleSystems PJSC-ADR	85,915	0.61
MYR 40,500	Astro Malaysia Holdings Bhd	6,985	0.05	USD 5,791	Rostelecom PJSC-ADR	37,948	0.27
MYR 16,900	Berjaya Sports Toto Bhd	7,725	0.06	USD 3,984	Sberbank of Russia PJSC-ADR	40,288	0.29
MYR 42,000	Genting Malaysia Bhd	22,079	0.16	<b>Total Russia</b>			<b>304,209</b>
MYR 1,243	Malayan Banking Bhd	1,940	0.01	Saudi Arabia			
MYR 45,100	MISC Bhd	71,782	0.51	SAR 35,105	Alinma Bank	121,157	0.87
MYR 4,300	Top Glove Corp Bhd	14,385	0.10	SAR 4,466	Arriyadh Development Co	15,647	0.11
<b>Total Malaysia</b>				SAR 7,205	Bank Al-Jazira	19,325	0.14
Mexico				SAR 8,497	Mobile Telecommunications Co Saudi Arabia	22,872	0.16
MXN 141,900	America Movil SAB de CV	80,648	0.58	SAR 3,586	Saudi Telecom Co	84,268	0.60
USD 3,200	America Movil SAB de CV-ADR	36,155	0.26	SAR 487	Saudia Dairy & Foodstuff Co	19,073	0.14
MXN 24,100	Corp Inmobiliaria Vesta SAB de CV	31,666	0.23	SAR 3,311	United International Transportation Co	23,970	0.17
MXN 18,100	Genera SAB de CV	7,679	0.05	<b>Total Saudi Arabia</b>			<b>306,312</b>
MXN 6,230	Gruma SAB de CV	59,545	0.42	Singapore			
MXN 3,900	Industrias Bachoco SAB de CV	10,080	0.07	HKD 7,700	BOC Aviation Ltd	43,786	0.31
MXN 18,800	Macquarie Mexico Real Estate Management SA de CV REIT	17,089	0.12	<b>Total Singapore</b>			<b>43,786</b>
MXN 31,700	Orbia Advance Corp SAB de CV	41,505	0.30	South Africa			
<b>Total Mexico</b>				ZAR 2,514	Astral Foods Ltd	18,809	0.13
Pakistan				ZAR 1,132	Coronation Fund Managers Ltd	2,320	0.02
PKR 14,000	Engro Fertilizers Ltd	4,475	0.03	ZAR 20,704	Emira Property Fund Ltd REIT	6,885	0.05
PKR 15,000	Fauji Fertilizer Co Ltd	8,749	0.07	ZAR 1,185	Kumba Iron Ore Ltd	28,121	0.20
<b>Total Pakistan</b>				ZAR 7,702	Liberty Holdings Ltd	26,080	0.19
		<b>13,224</b>	<b>0.10</b>	ZAR 34,848	Momentum Metropolitan Holdings	31,447	0.22
				ZAR 5,981	MTN Group Ltd	16,192	0.11

## Schedule of Investments (continued)

as at 30 June 2020 (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 - 97.43% (continued)				Common and Preferred Stocks - 97.43% (continued)					
South Africa (continued)				Thailand (continued)					
ZAR 872	Naspers Ltd	141,341	1.01	THB 24,700	Thai Vegetable Oil PCL	18,678	0.13		
ZAR 7,075	Resilient REIT Ltd	15,705	0.11	THB 15,400	Vinythai PCL	9,804	0.07		
ZAR 4,467	Reunert Ltd	7,815	0.06	<b>Total Thailand</b>			<b>175,230</b>	<b>1.25</b>	
ZAR 26,295	Truworths International Ltd	45,827	0.33	Turkey					
ZAR 1,283	Wilson Bayly Holmes-Ovcon Ltd	6,640	0.05	TRY 6,223	Anadolu Efes Biracilik Ve Malt Sanayii AS	17,233	0.12		
<b>Total South Africa</b>			<b>2.48</b>	TRY 4,372	Ford Otomotiv Sanayi AS	40,262	0.29		
Taiwan				TRY 16,237	Haci Omer Sabanci Holding AS	19,487	0.14		
TWD 25,000	Chipbond Technology Corp	48,509	0.35	TRY 12,017	Koza Anadolu Metal Madencilik Isletmeleri AS	20,916	0.15		
TWD 201,000	CTBC Financial Holding Co Ltd	123,434	0.88	<b>Total Turkey</b>			<b>97,898</b>	<b>0.70</b>	
TWD 36,000	Far Eastern Department Stores Ltd	27,051	0.19	United Arab Emirates					
TWD 121,089	First Financial Holding Co Ltd	82,765	0.59	AED 169,977	Aldar Properties PJSC	73,339	0.52		
TWD 32,000	Formosa Taffeta Co Ltd	35,150	0.25	AED 31,674	Dubai Islamic Bank PJSC	29,328	0.21		
TWD 20,768	Great Wall Enterprise Co Ltd	26,729	0.19	<b>Total United Arab Emirates</b>			<b>102,667</b>	<b>0.73</b>	
TWD 48,000	Hon Hai Precision Industry Co Ltd	125,005	0.89	<b>Total Common and Preferred Stocks</b>				<b>13,637,321</b>	<b>97.43</b>
TWD 11,000	Mercuries Life Insurance Co Ltd	3,320	0.02	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>				<b>13,637,321</b>	<b>97.43</b>
TWD 29,000	Nanya Technology Corp	53,383	0.38	Other transferable securities					
TWD 115,000	Pou Chen Corp	99,946	0.72	Common and Preferred Stocks - 0.01%					
TWD 47,000	Powertech Technology Inc	151,759	1.09	Mexico					
TWD 6,000	Quanta Computer Inc	12,855	0.09	MXN 414,414	Corporacion Chihuahua SA de CV*	0	0.00		
TWD 12,000	Radiant Opto-Electronics Corp	42,912	0.31	MXN 429	Corporacion Chihuahua SA de CV-Preferred Stock*	0	0.00		
TWD 158,300	SinoPac Financial Holdings Co Ltd	51,830	0.37	<b>Total Mexico</b>			<b>0</b>	<b>0.00</b>	
TWD 26,000	Taishin Financial Holding Co Ltd	10,474	0.08	South Africa					
TWD 64,858	Taiwan Semiconductor Manufacturing Co Ltd	612,607	4.38	ZAR 7,828	Tsogo Sun Gaming Ltd	1,765	0.01		
TWD 12,000	Taiwan Styrene Monomer	5,939	0.04	<b>Total South Africa</b>			<b>1,765</b>	<b>0.01</b>	
TWD 17,000	Tripod Technology Corp	67,204	0.48	Thailand					
TWD 59,000	Uni-President Enterprises Corp	126,945	0.91	THB 54,800	Nava Finance Public*	0	0.00		
TWD 30,000	United Microelectronics Corp	14,394	0.10	<b>Total Thailand</b>			<b>0</b>	<b>0.00</b>	
TWD 277,000	Yuanta Financial Holding Co Ltd	145,864	1.04	<b>Total Common and Preferred Stocks</b>				<b>1,765</b>	<b>0.01</b>
TWD 7,000	Zhen Ding Technology Holding Ltd	27,144	0.19	<b>Total Other transferable securities</b>				<b>1,765</b>	<b>0.01</b>
<b>Total Taiwan</b>			<b>13.54</b>	<b>TOTAL INVESTMENTS</b>				<b>13,639,086</b>	<b>97.44</b>
Thailand									
THB 8,800	Advanced Info Service PCL	46,898	0.34						
THB 439,300	Chularat Hospital PCL	31,131	0.22						
THB 26,000	PTT Exploration & Production PCL	68,719	0.49						

### Derivatives

#### Futures Contracts – 0.01%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
MSCI EMERGING MARKETS INDEX FUTURE, due 18/09/20	USD	8	351,049	1,363	0.01
Unrealised Gain on Futures Contracts			351,049	1,363	0.01
Total Futures Contracts			351,049	1,363	0.01
Other Net Assets/(Liabilities)				357,587	2.55
<b>TOTAL NET ASSETS</b>				<b>13,998,036</b>	<b>100.00</b>

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes EUR 35,661 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 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net 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 - 98.97%				Common and Preferred Stocks - 98.97% <i>(continued)</i>			
Argentina				Brazil <i>(continued)</i>			
USD 21,200	BBVA ARGENTINA SA ADR	79,500	0.04	BRL 196,000	Via Varejo SA	546,507	0.27
USD 15,500	IRSA Inversiones y Representaciones SA-ADR	46,965	0.03	BRL 143,000	YDUQS Part	876,366	0.43
USD 156	IRSA Propiedades Comerc-ADR	992	0.00	<b>Total Brazil</b>		<b>14,948,964</b>	<b>7.40</b>
USD 42,800	Pampa Energia SA-ADR	448,972	0.22	Canada			
<b>Total Argentina</b>		<b>576,429</b>	<b>0.29</b>	USD 127,100	Atlas Corp	965,960	0.48
Bermuda				<b>Total Canada</b>		<b>965,960</b>	<b>0.48</b>
USD 505,400	Veon Ltd-ADR	909,720	0.45	Cayman Islands			
HKD 1,612,000	Yuexiu Transport Infrastructure Ltd	1,125,215	0.56	TWD 27,000	Alchip Technologies Ltd	457,557	0.23
<b>Total Bermuda</b>		<b>2,034,935</b>	<b>1.01</b>	HKD 898,000	Asia Cement China Holdings Corp	880,568	0.44
Brazil				HKD 304,000	China Aircraft Leasing Group Holdings Ltd	246,716	0.12
BRL 76,400	Alliar Medicos A Frente SA	143,177	0.07	USD 20,700	Daqo New Energy Corp-ADR	1,536,768	0.76
BRL 59,900	Alupar Investimento SA	261,492	0.13	HKD 301,500	JNBY Design Ltd	302,261	0.15
BRL 49,897	Banco ABC Brasil SA-Preferred Stock	127,950	0.06	HKD 654,000	Lee & Man Paper Manufacturing Ltd	351,030	0.17
BRL 25,900	Banco do Estado do Rio Grande do Sul SA-Preferred Stock	63,915	0.03	HKD 722,000	TCL Electronics Holdings Ltd	353,061	0.18
BRL 128,700	Camil Alimentos SA	262,988	0.13	HKD 312,155	Xtep International Holdings Ltd	103,911	0.05
BRL 143	Cia de Gas de Sao Paulo - COMGAS-Preferred Stock	4,997	0.00	<b>Total Cayman Islands</b>		<b>4,231,872</b>	<b>2.10</b>
BRL 45,400	Cia de Saneamento de Minas Gerais-COPASA	481,468	0.24	Chile			
BRL 441,900	Cia de Saneamento do Parana-Preferred Stock	505,415	0.25	CLP 2,628,093	AES Gener SA	377,913	0.18
BRL 48,000	Cia Hering	125,184	0.06	CLP 46,406	CAP SA	300,853	0.15
USD 69,000	Cia Paranaense de Energia-ADR	783,840	0.39	CLP 194,385	Engie Energia Chile SA	260,333	0.13
BRL 16,200	Cia Paranaense de Energia-Preferred Stock	179,443	0.09	CLP 309,837	Inversiones Aguas Metropolitanas SA	266,129	0.13
USD 73,700	Cosan Ltd	1,109,922	0.55	CLP 35,461	Inversiones La Construccion SA	237,674	0.12
BRL 164,700	Cyrela Brazil Realty SA Empee	685,400	0.34	<b>Total Chile</b>		<b>1,442,902</b>	<b>0.71</b>
BRL 378,700	EDP - Energias do Brasil SA	1,201,456	0.59	China			
BRL 130,500	Fleury SA	584,431	0.29	USD 37,900	360 Finance Inc	405,909	0.20
BRL 75,900	Grendene SA	101,323	0.05	HKD 408,000	Anhui Expressway Co Ltd	188,459	0.09
BRL 58,000	Instituto Hermes Pardini SA	232,600	0.12	HKD 676,000	China Datang Corp Renewable Power Co Ltd	75,882	0.04
BRL 32,000	Jereissati Participacoes SA	133,809	0.07	HKD 340,000	China Harmony New Energy Auto Holding Ltd	168,893	0.08
BRL 126,300	Mahle-Metal Leve SA	411,968	0.20	HKD 1,790,000	China Maple Leaf Educational Systems Ltd	545,052	0.27
BRL 134,300	Metalurgica Gerdau SA-Preferred Stock	178,796	0.09	HKD 1,986,000	China SCE Group Holdings Ltd	860,977	0.43
BRL 77,600	Minerva SA	185,845	0.09	HKD 388,000	China Shineway Pharmaceutical Group Ltd	255,815	0.13
BRL 105,200	MRV Engenharia e Participacoes SA	344,868	0.17	HKD 2,178,000	China Suntien Green Energy Corp Ltd	497,398	0.25
BRL 70,500	Petro Rio SA	454,396	0.23	HKD 152,000	China Yongda Automobiles Services Holdings Ltd	182,586	0.09
BRL 107,400	Qualicorp Consultoria e Corretora de Seguros SA	567,240	0.28	USD 163,000	FinVolution Group-ADR	295,030	0.14
BRL 185,500	Sao Martinho SA	716,554	0.35	HKD 399,000	Fufeng Group Ltd	127,158	0.06
BRL 48,800	Ser Educacional SA	133,314	0.07	HKD 387,800	Guangdong Provincial Expressway Development Co Ltd	226,162	0.11
BRL 388,800	SLC Agricola SA	1,671,101	0.83	USD 11,700	Huami Corp	144,612	0.07
BRL 19,200	Smiles Fidelidade SA	51,437	0.03	USD 313,420	Huaxin Cement Co Ltd	570,424	0.28
BRL 155,800	Transmissora Alianca de Energia Eletrica SA	797,330	0.39	HKD 3,163,000	Lonking Holdings Ltd	959,048	0.47
BRL 294,500	Tupy SA	1,024,432	0.51	HKD 191,800	Luthai Textile Co Ltd	113,588	0.06
				USD 8,500	Niu Technologies-ADR	136,000	0.07
				HKD 1,450,000	Powerlong Real Estate Holdings Ltd	811,953	0.40

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.97% (continued)				Common and Preferred Stocks - 98.97% (continued)			
China (continued)				India			
USD 46,100	Qudian Inc-ADR	78,370	0.04	INR 29,749	Alembic Pharmaceuticals Ltd	359,649	0.18
USD 23,600	Sohu.com Ltd	217,356	0.11	INR 96,234	Apollo Hospitals Enterprise Ltd	1,720,464	0.85
HKD 945,000	Tianli Education International Holdings Ltd	662,071	0.33	INR 10,252	Balkrishna Industries Ltd	171,234	0.08
HKD 1,620,000	Tianneng Power International Ltd	2,759,066	1.37	INR 60,384	Balrampur Chini Mills Ltd	107,206	0.05
HKD 9,224,000	West China Cement Ltd	1,678,075	0.83	INR 10,307	Bata India Ltd	178,309	0.09
HKD 386,000	Yadea Group Holdings Ltd	266,449	0.13	INR 314,443	Birlasoft Ltd	372,524	0.18
HKD 233,400	YiChang HEC ChangJiang Pharmaceutical Co Ltd	477,012	0.24	INR 28,409	BSE Ltd	166,965	0.08
HKD 768,000	Yixin Group Ltd	188,273	0.09	INR 266,987	Century Textiles & Industries Ltd	1,041,374	0.52
HKD 6,823	Yuzhou Properties Co Ltd	2,949	0.00	INR 189,129	CESC Ltd	1,558,045	0.77
<b>Total China</b>		<b>12,894,567</b>	<b>6.38</b>	INR 86,817	DCM Shriram Ltd	364,901	0.18
Cyprus				INR 17,637	Endurance Technologies Ltd	203,399	0.10
USD 5,867	TCS Group Holding PLC-GDR	119,100	0.06	INR 235,256	Glenmark Pharmaceuticals Ltd	1,403,053	0.69
<b>Total Cyprus</b>		<b>119,100</b>	<b>0.06</b>	INR 326,384	Granules India Ltd	875,790	0.43
Czech Republic				INR 29,762	Great Eastern Shipping Co Ltd	83,664	0.04
CZK 15,898	Moneta Money Bank AS	35,856	0.02	INR 43,376	Gujarat Gas Ltd	182,831	0.09
<b>Total Czech Republic</b>		<b>35,856</b>	<b>0.02</b>	INR 218,180	Gujarat Narmada Valley Fertilizers & Chemicals Ltd	442,840	0.22
Egypt				INR 213,683	Gujarat State Petronet Ltd	624,744	0.31
EGP 575,110	Egyptian Financial Group-Hermes Holding Co	498,500	0.25	INR 22,015	HEG Ltd	241,103	0.12
EGP 660,164	Telecom Egypt Co	545,228	0.27	INR 57,676	HeidelbergCement India Ltd	135,284	0.07
<b>Total Egypt</b>		<b>1,043,728</b>	<b>0.52</b>	INR 51,494	Ipca Laboratories Ltd	1,141,951	0.57
Greece				INR 326,607	IRB Infrastructure Developers Ltd	383,041	0.19
EUR 30,367	Aegean Airlines SA	135,745	0.07	INR 250,409	Jindal Steel & Power Ltd	535,616	0.27
EUR 32,565	Motor Oil Hellas Corinth Refineries SA	450,974	0.22	INR 21,571	Kaveri Seed Co Ltd	163,931	0.08
EUR 50,587	Mytilineos SA	413,626	0.21	INR 328,450	Manappuram Finance Ltd	658,390	0.33
<b>Total Greece</b>		<b>1,000,345</b>	<b>0.50</b>	INR 46,892	Mindtree Ltd	574,880	0.28
Hong Kong				INR 185,768	MOIL Ltd	346,422	0.17
HKD 224,000	C&D International Investment Group Ltd	347,975	0.17	INR 148,758	Mphasis Ltd	1,731,319	0.86
HKD 200,000	China Merchants Land Ltd	30,708	0.02	INR 20,221	Muthoot Finance Ltd	290,860	0.14
HKD 1,545,000	China Overseas Grand Oceans Group Ltd	871,130	0.43	INR 61,382	Natco Pharma Ltd	513,104	0.25
HKD 648,000	Hi Sun Technology China Ltd	72,739	0.04	INR 2,082,300	National Aluminium Co Ltd	878,384	0.44
HKD 638,000	Huabao International Holdings Ltd	279,880	0.14	INR 1,461	NIIT Technologies Ltd	27,268	0.01
HKD 1,767,000	Poly Property Group Co Ltd	531,209	0.26	INR 45,106	Persistent Systems Ltd	379,409	0.19
HKD 171,000	Road King Infrastructure Ltd	231,223	0.12	INR 26,140	PNC Infratech Ltd	49,560	0.02
HKD 2,636,000	Shougang Fushan Resources Group Ltd	550,977	0.27	INR 7,210	Procter & Gamble Company	388,643	0.19
HKD 1,040,000	Sinopec Kantons Holdings Ltd	398,532	0.20	INR 16,288	Rajesh Exports Ltd	100,528	0.05
HKD 64,000	Sinotruk Hong Kong Ltd	165,565	0.08	INR 165,071	Redington India Ltd	192,063	0.10
HKD 2,440,000	Tongda Group Holdings Ltd	144,817	0.07	INR 3,294	Sanofi India Ltd	343,661	0.17
HKD 593,000	Yuexiu REIT	270,086	0.13	INR 28,922	Sobha Ltd	86,915	0.04
<b>Total Hong Kong</b>		<b>3,894,841</b>	<b>1.93</b>	INR 240,189	Tata Chemicals Ltd	986,317	0.49
Hungary				INR 147,806	Tata Consumer Products Ltd	758,471	0.38
HUF 334,844	Magyar Telekom Telecommunications PLC	405,323	0.20	INR 491,103	Torrent Power Ltd	2,073,262	1.03
<b>Total Hungary</b>		<b>405,323</b>	<b>0.20</b>	INR 145,623	Welspun India Ltd	71,554	0.04
				<b>Total India</b>		<b>22,908,928</b>	<b>11.34</b>
				Indonesia			
				IDR 2,915,000	Bank BTPN Syariah Tbk PT	648,911	0.32
				IDR 6,442,900	Bank Pembangunan Daerah Jawa Timur Tbk PT	225,513	0.11
				IDR 13,729,800	Global Mediacom Tbk PT	177,810	0.09
				IDR 450,100	Indo Tambangraya Megah Tbk PT	223,711	0.11
				IDR 1,170,400	Indosat Tbk PT	192,540	0.09
				IDR 656,000	Industri Jamu Dan Farmasi Sido Muncul Tbk PT	55,796	0.03



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.97% (continued)				Common and Preferred Stocks - 98.97% (continued)			
Indonesia (continued)				Korea (continued)			
IDR 2,948,900	Japfa Comfeed Indonesia Tbk PT	244,623	0.12	KRW 2,553	Hyosung TNC Co Ltd	237,715	0.12
IDR 346,900	Link Net Tbk PT	54,639	0.03	KRW 4,935	Hyundai Home Shopping Network Corp	262,576	0.13
IDR 1,369,900	Matahari Department Store Tbk PT	154,875	0.08	KRW 38,252	Il Dong Pharmaceutical Co Ltd	475,427	0.24
IDR 10,456,400	Media Nusantara Citra Tbk PT	662,446	0.33	KRW 9,420	Innocean Worldwide Inc	350,064	0.17
IDR 9,047,500	Mitra Adiperkasa Tbk PT	494,018	0.24	KRW 37,840	Innox Advanced Materials Co	1,407,773	0.70
IDR 11,499,700	Panin Financial Tbk PT	148,124	0.07	KRW 174,234	JB Financial Group Co Ltd	686,594	0.34
IDR 2,137,700	Perusahaan Perkebunan London Sumatra Indonesia Tbk PT	124,207	0.06	KRW 17,547	KC Co Ltd	274,252	0.14
IDR 2,325,500	Ramayana Lestari Sentosa Tbk PT	96,862	0.05	KRW 15,167	KEPCO Plant Service & Engineering Co Ltd	366,298	0.18
IDR 13,154,800	Waskita Beton Precast Tbk PT	180,493	0.09	KRW 6,618	Kginicis Co Ltd	120,217	0.06
IDR 4,093,900	Wijaya Karya Persero Tbk PT	343,905	0.17	KRW 12,502	Kolmar Korea Holdings Co Ltd	228,141	0.11
<b>Total Indonesia</b>		<b>4,028,473</b>	<b>1.99</b>	KRW 6,574	Korea Line Corp	94,004	0.05
Korea				KRW 105,129	Korea Real Estate Investment & Trust Co Ltd	148,580	0.07
KRW 16,530	BH Co Ltd	272,099	0.13	KRW 36,912	Korea United Pharm Inc	736,491	0.36
KRW 5,437	Binggrae Co Ltd	271,658	0.13	KRW 62,459	Korean Reinsurance Co	382,174	0.19
KRW 31,455	Boryung Pharmaceutical Co Ltd	440,634	0.22	KRW 31,759	KT Skylife Co Ltd	209,377	0.10
KRW 15,600	Chong Kun Dang Pharmaceutical Corp	1,407,158	0.70	KRW 3,432	Kukdo Chemical Co Ltd	97,865	0.05
KRW 3,335	Chongkundang Holdings Corp	332,710	0.17	KRW 10,238	Kyungdong Pharm Co Ltd	82,391	0.04
KRW 28,960	CJ Hello Co Ltd	96,064	0.05	KRW 49,355	LF Corp	506,742	0.25
KRW 5,634	Com2uSCorp	550,824	0.27	KRW 8,572	LG Hausys Ltd	458,228	0.23
KRW 1,565	Cuckoo Holdings Co Ltd	102,525	0.05	KRW 12,650	LOTTE Fine Chemical Co Ltd	362,300	0.18
KRW 27,774	Daeduck Electronics Co	132,537	0.07	KRW 497	Lotte Food Co Ltd	144,615	0.07
KRW 48,006	Daeduck Electronics Co Ltd	309,703	0.15	KRW 24,662	LS Industrial Systems Co Ltd	982,092	0.49
KRW 10,669	Daekyo Co Ltd	37,963	0.02	KRW 34,900	Mando Corp	648,472	0.32
KRW 16,251	Daesang Corp	349,244	0.17	KRW 4,666	Mcnex Co Ltd	120,447	0.06
KRW 30,586	Daewon Pharmaceutical Co Ltd	437,361	0.22	KRW 54,297	Meritz Financial Group Inc	424,319	0.21
KRW 38,503	Daewoong Co Ltd	870,667	0.43	KRW 6,963	Nasmedia Co Ltd	162,664	0.08
KRW 1,836	Daewoong Pharmaceutical Co Ltd	202,245	0.10	KRW 21,648	Nexen Tire Corp	95,925	0.05
KRW 99,005	Daishin Securities Co Ltd	795,102	0.39	KRW 8,291	NHN Corp	570,034	0.28
KRW 9,687	Daou Technology Inc	160,262	0.08	KRW 1,959	Nong Shim Holdings Co Ltd	135,014	0.07
KRW 47,146	DB HiTek Co Ltd	1,130,783	0.56	KRW 3,042	NongShim Co Ltd	924,347	0.46
KRW 9,209	Dong A St Co Ltd	664,539	0.33	KRW 7,774	Orion Holdings Corp	85,958	0.04
KRW 2,560	DongKook Pharmaceutical Co Ltd	257,096	0.13	KRW 28,708	Partron Co Ltd	211,220	0.10
KRW 3,055	Dongkuk Industries Co Ltd	6,451	0.00	KRW 29,975	S&T Motiv Co Ltd	944,467	0.47
KRW 129,627	Dongwon Development Co Ltd	354,013	0.18	KRW 35,277	Samjin Pharmaceutical Co Ltd	791,852	0.39
KRW 973	Dongwon Industries Co Ltd	162,187	0.08	KRW 8,576	Seah Besteel Corp	72,367	0.04
KRW 53,735	Doosan Infracore Co Ltd	323,880	0.16	KRW 7,140	Sebang Global Battery Co Ltd	180,748	0.09
KRW 14,752	DoubleUGames Co Ltd	978,684	0.48	KRW 65,086	SFA Engineering Corp	1,769,391	0.88
KRW 15,016	Grand Korea Leisure Co Ltd	160,415	0.08	KRW 5,105	Silicon Works Co Ltd	163,822	0.08
KRW 19,148	Handsome Co Ltd	557,160	0.28	KRW 16,594	SKC Co Ltd	841,530	0.42
KRW 949	Hanil Holdings Co Ltd	36,213	0.02	KRW 38,422	SL Corp	440,806	0.22
KRW 9,008	Hankook Technology Group Co Ltd	96,981	0.05	KRW 13,426	Soulbrain Co Ltd	1,070,419	0.53
KRW 54,385	Hanmi Semiconductor Co Ltd	337,744	0.17	KRW 6,102	Suheung Co Ltd	270,896	0.13
KRW 55,845	Hansol Paper Co Ltd	647,660	0.32	KRW 96,788	Sungwoo Hitech Co Ltd	221,683	0.11
KRW 70,532	Hanwha Aerospace Co Ltd	1,442,480	0.71	KRW 205	Taekwang Industrial Co Ltd	118,618	0.06
KRW 29,980	HDC Holdings Co Ltd	211,107	0.10	KRW 23,908	Value Added Technology Co Ltd	405,473	0.20
KRW 33,073	HS Industries Co Ltd	189,719	0.09	KRW 12,608	Winix Inc	207,539	0.10
KRW 18,539	Huchems Fine Chemical Corp	245,060	0.12	KRW 55,162	Youngone Corp	1,164,829	0.58
KRW 18,080	Huons Global Co Ltd	472,724	0.23	<b>Total Korea</b>		<b>35,957,173</b>	<b>17.81</b>
KRW 4,918	Hyosung Corp	256,765	0.13				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.97% (continued)				Common and Preferred Stocks - 98.97% (continued)			
Malaysia				Philippines			
MYR 562,000	Berjaya Sports Toto Bhd	288,541	0.14	PHP 111,990	Cebu Air Inc	89,008	0.04
MYR 1,006,000	Bermaz Auto Bhd	347,463	0.17	PHP 881,000	Cosco Capital Inc	89,470	0.05
MYR 41,800	Carlsberg Brewery Malaysia Bhd	241,728	0.12	PHP 14,579,000	Filinvest Land Inc	289,678	0.14
MYR 853,600	IGB REIT	356,580	0.18	PHP 804,300	First Gen Corp	395,491	0.20
MYR 482,000	Kossan Rubber Industries	957,251	0.47	PHP 482,500	Manila Water Co Inc	122,017	0.06
MYR 2,096,800	KPJ Healthcare Bhd	411,041	0.20	PHP 2,803,400	Vista Land & Lifescapes Inc	207,618	0.10
MYR 450,100	Magnum Bhd	231,090	0.11	<b>Total Philippines</b>		<b>1,193,282</b>	<b>0.59</b>
MYR 1,535,700	Malakoff Corp Bhd	326,135	0.16	Poland			
MYR 807,091	Malaysia Building Society Bhd	116,779	0.06	PLN 44,857	Alior Bank SA	183,141	0.09
MYR 36,000	Malaysian Pacific Industries Bhd	92,415	0.05	PLN 9,728	Asseco Poland SA	162,312	0.08
MYR 845,000	MMC Corp Bhd	143,956	0.07	PLN 332,993	Bank Millennium SA	254,397	0.13
MYR 300,400	Padini Holdings Bhd	174,562	0.09	PLN 4,683	Budimex SA	253,349	0.13
MYR 465,600	Pentamaster Corp Bhd	559,589	0.28	PLN 130,227	Enea SA	235,720	0.12
MYR 106,300	Scientex BHD	220,786	0.11	PLN 29,215	Eurocash SA	127,919	0.06
MYR 51,471	Sunway Bhd	16,456	0.01	PLN 2,589	Grupa Azoty SA	20,061	0.01
MYR 1,336,000	Sunway REIT	505,092	0.25	PLN 165,959	PLAY Communications SA	1,273,751	0.63
MYR 1,519,155	Supermax Corp Bhd	2,836,229	1.40	PLN 35,128	Warsaw Stock Exchange	371,203	0.18
MYR 62,600	TIME dotCom Bhd	158,947	0.08	<b>Total Poland</b>		<b>2,881,853</b>	<b>1.43</b>
<b>Total Malaysia</b>		<b>7,984,640</b>	<b>3.95</b>	Qatar			
Mexico				QAR 52,720	Al Meera Consumer Goods Co QSC	263,527	0.13
MXN 234,100	Concentradora Fibra Danhos SA de CV REIT	221,264	0.11	QAR 62,769	Medicare Group	117,849	0.06
MXN 203,000	Controladora Vuela Cia de Aviacion SAB de CV	105,510	0.05	QAR 52,600	Qatar Navigation QSC	80,901	0.04
MXN 659,558	Corp Inmobiliaria Vesta SAB de CV	973,338	0.48	QAR 2,151,782	United Development Co QSC	675,498	0.33
MXN 1,296,100	Genera SAB de CV	617,564	0.31	<b>Total Qatar</b>		<b>1,137,775</b>	<b>0.56</b>
MXN 347,229	Grupo Aeroportuario del Centro Norte SAB de CV	1,605,636	0.80	Russia			
MXN 73,942	Grupo Herdez SAB de CV	108,703	0.05	USD 147,099	Aeroflot PJSC	169,984	0.09
MXN 89,700	Industrias Bachoco SAB de CV	260,401	0.13	USD 38,950	Globaltrans Investment PLC-GDR	209,941	0.10
MXN 600,679	Macquarie Mexico Real Estate Management SA de CV REIT	613,235	0.30	USD 188,471	Raspadskaya OJSC	286,458	0.14
MXN 236,967	PLA Administradora Industrial S de RL de CV REIT	274,327	0.14	USD 14,241	Ros Agro PLC-GDR	128,454	0.06
MXN 185,216	Prologis Property Mexico SA de CV REIT	329,521	0.16	USD 11,839,000	Unipro PJSC	462,727	0.23
<b>Total Mexico</b>		<b>5,109,499</b>	<b>2.53</b>	<b>Total Russia</b>		<b>1,257,564</b>	<b>0.62</b>
Monaco				Saudi Arabia			
USD 86,200	Costamare Inc	479,272	0.24	SAR 13,290	Abdullah Al Othaim Markets Co	396,114	0.20
<b>Total Monaco</b>		<b>479,272</b>	<b>0.24</b>	SAR 188,472	Arriyadh Development Co	741,628	0.37
Pakistan				SAR 29,836	Herfy Food Services Co	357,141	0.18
PKR 53,990	Engro Corp Ltd	94,192	0.05	SAR 66,058	Middle East Healthcare Co	533,606	0.26
PKR 952,000	Engro Fertilizers Ltd	341,790	0.17	SAR 615,432	Mobile Telecommunications Co Saudi Arabia	1,860,570	0.92
PKR 415,500	Fauji Fertilizer Co Ltd	272,191	0.13	SAR 20,503	Saudia Dairy & Foodstuff Co	901,892	0.45
PKR 92,940	Pakistan Oilfields Ltd	194,089	0.10	SAR 75,702	United International Transportation Co	615,545	0.30
<b>Total Pakistan</b>		<b>902,262</b>	<b>0.45</b>	<b>Total Saudi Arabia</b>		<b>5,406,496</b>	<b>2.68</b>
Peru				Singapore			
PEN 241,131	Ferreycorp SAA	109,124	0.05	HKD 1,431,000	IGG Inc	1,170,582	0.58
<b>Total Peru</b>		<b>109,124</b>	<b>0.05</b>	<b>Total Singapore</b>		<b>1,170,582</b>	<b>0.58</b>
				South Africa			
				ZAR 119,532	AECI Ltd	531,788	0.26
				ZAR 98,800	African Rainbow Minerals Ltd	961,843	0.48
				ZAR 71,199	Astral Foods Ltd	598,277	0.30
				ZAR 232,560	Barloworld Ltd	923,548	0.46

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.97% (continued)				Common and Preferred Stocks - 98.97% (continued)			
South Africa (continued)				Taiwan (continued)			
ZAR 139,939	DataTec Ltd	213,432	0.11	TWD 704,297	Jih Sun Financial Holdings Co Ltd	229,876	0.11
ZAR 78,009	Harmony Gold Mining Co Ltd	322,632	0.16	TWD 487,000	King Yuan Electronics Co Ltd	566,980	0.28
ZAR 320,627	Imperial Logistics Ltd	725,770	0.36	TWD 643,000	King's Town Bank Co Ltd	782,379	0.39
ZAR 69,053	Metair Investments Ltd	71,736	0.03	TWD 16,450	KMC Kuei Meng International Inc	82,795	0.04
ZAR 148,514	Motus Holdings Ltd	261,727	0.13	TWD 40,000	Kung Long Batteries Industrial Co Ltd	200,647	0.10
ZAR 28,043	Oceana Group Ltd	115,093	0.06	TWD 41,166	Lotes Co Ltd	528,100	0.26
ZAR 340,762	Resilient REIT Ltd	849,601	0.42	TWD 658,000	Macronix International	691,352	0.34
ZAR 118,311	Reunert Ltd	232,468	0.11	TWD 735,000	Mercuries Life Insurance Co Ltd	249,115	0.12
ZAR 11,498	Sun International Ltd	11,118	0.00	TWD 352,379	Mitac Holdings Corp	386,961	0.19
ZAR 152,376	Super Group Ltd	140,317	0.07	TWD 249,000	President Securities Corp	115,198	0.06
ZAR 292,127	Vukile Property Fund Ltd REIT	129,292	0.06	TWD 497,000	Primax Electronics Ltd	806,870	0.40
<b>Total South Africa</b>		<b>6,088,642</b>	<b>3.01</b>	TWD 395,000	Prince Housing & Development Corp	135,217	0.07
Taiwan				TWD 572,000	Radiant Opto-Electronics Corp	2,297,344	1.14
TWD 215,000	AcBel Polytech Inc	143,190	0.07	TWD 61,000	Run Long Construction Co Ltd	127,357	0.06
TWD 347,000	Apacer Technology Inc	510,424	0.25	TWD 323,000	Sanyang Motor Co Ltd	232,087	0.11
TWD 580,000	Ardentec Corp	625,125	0.31	TWD 84,000	Shin Zu Shing Co Ltd	424,206	0.21
TWD 102,000	Aten International Co Ltd	307,682	0.15	TWD 101,000	Shinkong Insurance Co Ltd	122,208	0.06
TWD 730,861	Capital Securities Corp	256,382	0.13	TWD 1,471,000	Shinkong Synthetic Fibers Corp	560,889	0.28
TWD 60,000	Chenbro Micom Co Ltd	188,310	0.09	TWD 145,508	Sigurd Microelectronics Corp	200,228	0.10
TWD 296,000	Cheng Uei Precision Industry Co Ltd	400,291	0.20	TWD 87,000	Simplo Technology Co Ltd	942,110	0.47
TWD 373,000	China Bills Finance Corp	194,057	0.10	TWD 186,000	Sinbon Electronics Co Ltd	939,314	0.47
TWD 220,520	China General Plastics Corp	141,634	0.07	TWD 129,000	Sino-American Silicon Products Inc	414,923	0.21
TWD 155,200	China Motor Corp	193,050	0.10	TWD 43,908	Sinyi Realty Inc	40,330	0.02
TWD 1,158,000	Chipbond Technology Corp	2,523,662	1.25	TWD 160,000	Sitronix Technology Corp	835,127	0.41
TWD 1,510,000	ChipMOS Technologies Inc	1,729,838	0.86	TWD 201,750	Syncmold Enterprise Corp	553,189	0.27
TWD 372,000	Chong Hong Construction Co Ltd	1,094,396	0.54	TWD 2,657,299	Taichung Commercial Bank Co Ltd	1,049,248	0.52
TWD 16,000	Cleanaway Co Ltd	90,562	0.04	TWD 264,000	Taiwan Hon Chuan Enterprise Co Ltd	491,234	0.24
TWD 1,293,000	Compeq Manufacturing Co Ltd	2,090,396	1.04	TWD 249,000	Taiwan Paiho Ltd	544,341	0.27
TWD 195,000	Continental Holdings Corp	85,258	0.04	TWD 192,000	Taiwan PCB Techvest Co Ltd	227,111	0.11
TWD 407,000	Coretronic Corp	438,665	0.22	TWD 855,000	Taiwan Styrene Monomer	475,250	0.24
TWD 99,000	E Ink Holdings Inc	136,230	0.07	TWD 1,607,000	Teco Electric and Machinery Co Ltd	1,473,313	0.73
TWD 238,800	Elan Microelectronics Corp	975,288	0.48	TWD 152,000	Test Rite International Co Ltd	106,899	0.05
TWD 225,025	Eternal Materials Co Ltd	238,338	0.12	TWD 262,000	Ton Yi Industrial Corp	81,252	0.04
TWD 854,000	Everlight Electronics Co Ltd	895,840	0.44	TWD 189,000	Tong Hsing Electronic Industries Ltd	896,812	0.44
TWD 970,000	Far Eastern Department Stores Ltd	818,621	0.41	TWD 484,000	Tong Yang Industry Co Ltd	598,756	0.30
TWD 1,600,727	Far Eastern International Bank	602,216	0.30	TWD 164,000	TOPBI International Holdings Ltd	291,820	0.14
TWD 384,000	Farglory Land Development Co Ltd	615,608	0.30	TWD 652,000	TPK Holding Co Ltd	1,026,467	0.51
TWD 64,000	Feng Hsin Steel Co Ltd	112,796	0.06	TWD 625,000	Tripod Technology Corp	2,775,000	1.37
TWD 150,000	FLEXium Interconnect Inc	617,702	0.31	TWD 29,000	TTY Biopharm Co Ltd	74,799	0.04
TWD 188,000	Formosa Advanced Technologies Co Ltd	243,726	0.12	TWD 157,000	TXC Corp	338,430	0.17
TWD 24,000	Genius Electronic Optical Co Ltd	569,405	0.28	TWD 5,000	TYC Brother Industrial Co Ltd	4,101	0.00
TWD 531,000	Getac Technology Corp	781,981	0.39	TWD 465,000	Unimicron Technology Corp	789,591	0.39
TWD 1,992,000	Grand Pacific Petrochemical	978,969	0.48	TWD 213,600	United Integrated Services Co Ltd	1,455,154	0.72
TWD 833,453	Great Wall Enterprise Co Ltd	1,204,791	0.60	TWD 13,650	Voltronic Power Technology Corp	391,395	0.19
TWD 265,000	Greatek Electronics Inc	415,403	0.21	TWD 2,695,000	Walsin Lihwa Corp	1,329,026	0.66
TWD 149,000	Holtek Semiconductor Inc	336,840	0.17				
TWD 73,000	Huaku Development Co Ltd	208,328	0.10				
TWD 229,920	Hung Sheng Construction Ltd	139,489	0.07				
TWD 1,274,559	IBF Financial Holdings Co Ltd	507,586	0.25				

## Schedule of Investments (continued)

as at 30 June 2020 (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 - 98.97% (continued)			
Taiwan (continued)			
TWD 370,908	Wisdom Marine Lines Co Ltd	311,767	0.15
TWD 33,000	Zeng Hsing Industrial Co Ltd	155,468	0.08
<b>Total Taiwan</b>		<b>48,764,115</b>	<b>24.15</b>
Thailand			
THB 1,180,800	AP Thailand PCL	225,405	0.11
THB 706,700	AP Thailand PCL–NVDR	134,904	0.07
THB 485,400	Bangkok Chain Hospital PCL	235,574	0.12
THB 5,030,700	Chularat Hospital PCL	400,405	0.20
THB 1,629,400	GFPT PCL	685,342	0.34
THB 141,800	GFPT PCL–NVDR	59,642	0.03
THB 101,700	Hana Microelectronics PCL	91,310	0.04
THB 86,500	Kiatnakin Bank PCL	111,947	0.05
THB 244,100	Kiatnakin Bank PCL–NVDR	315,910	0.16
THB 991,400	Major Cineplex Group PCL	481,145	0.24
THB 645,900	Pruksa Holding PCL	240,325	0.12
THB 180,400	PTG Energy PCL	94,556	0.05
THB 1,285,100	Quality Houses PCL	93,137	0.04
THB 4,518,400	Quality Houses PCL–NVDR	327,468	0.16
THB 1,053,000	Siam Future Development PLC	155,356	0.08
THB 915,300	SPCG PCL	482,711	0.24
THB 502,200	Thai Vegetable Oil PCL	426,523	0.21
THB 562,900	Thanachart Capital PCL	646,541	0.32
THB 353,600	Tisco Financial Group PCL	795,121	0.39
THB 58,400	TTW PCL	24,942	0.01
THB 365,800	TTW PCL–NVDR	156,226	0.08
<b>Total Thailand</b>		<b>6,184,490</b>	<b>3.06</b>
Turkey			
TRY 202,835	Aksa Akrilik Kimya Sanayii AS	215,714	0.11
TRY 664,581	Anadolu Cam Sanayii AS	450,826	0.22
TRY 282,343	Aygaz AS	494,273	0.25
TRY 662,535	Enerjisa Enerji AS	831,219	0.41
TRY 58,783	Kordsa Teknik Tekstil AS	106,851	0.05
TRY 178,837	Koza Anadolu Metal Madencilik Isletmeleri AS	349,599	0.17
TRY 313,209	Soda Sanayii AS	279,637	0.14
TRY 281,777	Tekfen Holding A/S	699,638	0.35
TRY 3,444,324	Turkiye Sinai Kalkinma Bankasi AS	648,190	0.32
<b>Total Turkey</b>		<b>4,075,947</b>	<b>2.02</b>
United Arab Emirates			
AED 825,041	Air Arabia PJSC	276,275	0.14
AED 1,012,575	Dana Gas PJSC	176,704	0.09
AED 327,840	National Central Cooling Co PJSC	172,259	0.08
<b>Total United Arab Emirates</b>		<b>625,238</b>	<b>0.31</b>
<b>Total Common and Preferred Stocks</b>		<b>199,860,177</b>	<b>98.97</b>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
		199,860,177	98.97
<b>TOTAL INVESTMENTS</b>		<b>199,860,177</b>	<b>98.97</b>
<b>Other Net Assets/(Liabilities)</b>		<b>2,086,130</b>	<b>1.03</b>
<b>TOTAL NET ASSETS</b>		<b>201,946,307</b>	<b>100.00</b>

## Schedule of Investments

as at 30 June 2020 (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 - 99.54%				Common and Preferred Stocks - 99.54% <i>(continued)</i>			
Belgium				Italy			
EUR 53,959	Colruyt SA	2,642,372	1.77	EUR 96,691	Snam SpA	419,059	0.28
EUR 41,993	Groupe Bruxelles Lambert SA	3,136,038	2.10	EUR 130,703	Terna Rete Elettrica Nazionale SpA	799,641	0.54
EUR 114,966	Proximus SADP	2,085,483	1.40				
<b>Total Belgium</b>		<b>7,863,893</b>	<b>5.27</b>	<b>Total Italy</b>		<b>1,218,700</b>	<b>0.82</b>
Denmark				Luxembourg			
DKK 623	Carlsberg A/S	73,274	0.05	EUR 3,456	Eurofins Scientific SE	1,930,522	1.30
DKK 39,894	Chr Hansen Holding A/S	3,661,195	2.45	<b>Total Luxembourg</b>		<b>1,930,522</b>	<b>1.30</b>
DKK 21,148	Coloplast A/S	2,916,900	1.96	Netherlands			
DKK 13,081	H Lundbeck A/S	437,720	0.29	EUR 18,687	Heineken Holding NV	1,361,348	0.91
DKK 125,428	Tryg A/S	3,231,133	2.17	EUR 53,945	Koninklijke Ahold Delhaize NV	1,308,706	0.88
<b>Total Denmark</b>		<b>10,320,222</b>	<b>6.92</b>	EUR 615,971	Koninklijke KPN NV	1,453,691	0.98
Finland				EUR 57,075	Koninklijke Vopak NV	2,687,091	1.80
EUR 49,337	Elisa OYJ	2,671,105	1.79	EUR 65,071	QIAGEN NV	2,494,822	1.67
EUR 15,863	Kone OYJ	971,133	0.65	<b>Total Netherlands</b>		<b>9,305,658</b>	<b>6.24</b>
EUR 75,439	Orion Oyj	3,248,403	2.18	Norway			
<b>Total Finland</b>		<b>6,890,641</b>	<b>4.62</b>	NOK 114,789	Gjensidige Forsikring ASA	1,876,242	1.26
France				NOK 181,659	Orkla ASA	1,413,365	0.95
EUR 27,578	BioMerieux	3,372,789	2.26	NOK 111,322	Telenor ASA	1,439,425	0.96
EUR 202,697	Bollore SA	566,741	0.38	<b>Total Norway</b>		<b>4,729,032</b>	<b>3.17</b>
EUR 9,263	Casino Guichard Perrachon SA	304,753	0.21	Portugal			
EUR 4,010	Hermes International	2,982,638	2.00	EUR 144,803	Jeronimo Martins SGPS SA	2,256,755	1.51
EUR 33,995	ICADE REIT	2,107,690	1.41	<b>Total Portugal</b>		<b>2,256,755</b>	<b>1.51</b>
EUR 10,242	L'Oreal SA	2,926,139	1.96	Spain			
EUR 25,015	Remy Cointreau SA	3,031,818	2.03	EUR 12,640	Aena SME SA	1,500,368	1.01
EUR 14,879	Sartorius Stedim Biotech	3,347,775	2.25	EUR 108,051	Endesa SA	2,369,558	1.59
EUR 12,105	SEB SA	1,780,646	1.20	EUR 41,664	Grifols SA	1,126,178	0.75
<b>Total France</b>		<b>20,420,989</b>	<b>13.70</b>	EUR 116,620	Red Electrica Corp SA	1,936,475	1.30
Germany				<b>Total Spain</b>		<b>6,932,579</b>	<b>4.65</b>
EUR 32,529	Beiersdorf AG	3,288,682	2.21	Sweden			
EUR 10,573	Delivery Hero AG	961,720	0.65	SEK 54,021	ICA Gruppen AB	2,280,819	1.53
EUR 164,908	Deutsche Telekom AG	2,464,550	1.65	SEK 139,411	Telia Co AB	463,637	0.31
EUR 10,866	Deutsche Wohnen SE	434,097	0.29	<b>Total Sweden</b>		<b>2,744,456</b>	<b>1.84</b>
EUR 41,739	FUCHS PETROLUB SE—Preferred Stock	1,491,752	1.00	Switzerland			
EUR 7,075	Henkel AG & Co KGaA	524,611	0.35	CHF 11,755	Baloise Holding AG	1,569,556	1.05
EUR 6,963	Henkel AG & Co KGaA—Preferred Stock	577,093	0.39	CHF 1,506	Barry Callebaut AG	2,557,074	1.72
EUR 10,221	Merck KGaA	1,055,829	0.71	CHF 66	Chocoladefabriken Lindt & Spruengli AG	483,725	0.32
EUR 1,924	Sartorius AG—Preferred Stock	562,962	0.38	CHF 38	Chocoladefabriken Lindt & Spruengli AG	2,906,485	1.95
EUR 7,693	Symrise AG	796,226	0.53	CHF 5,151	EMS-Chemie Holding AG	3,552,611	2.38
EUR 209,620	Telefonica Deutschland Holding AG	550,672	0.37	CHF 596	Givaudan SA	1,975,763	1.33
EUR 88,528	Uniper SE	2,540,754	1.70	CHF 24,037	Kuehne Nagel International AG	3,555,045	2.38
EUR 5,714	Zalando SE	358,725	0.24	CHF 10,443	Schindler Holding AG	2,190,179	1.47
<b>Total Germany</b>		<b>15,607,673</b>	<b>10.47</b>	CHF 364	SGS SA	791,795	0.53
Ireland				CHF 28,735	Swiss Prime Site AG	2,365,241	1.59
EUR 4,024	Kerry Group PLC	443,847	0.30	CHF 5,394	Swisscom AG	2,513,420	1.69
<b>Total Ireland</b>		<b>443,847</b>	<b>0.30</b>	CHF 4,706	Vifor Pharma AG	630,346	0.42
				<b>Total Switzerland</b>		<b>25,091,240</b>	<b>16.83</b>

## Schedule of Investments *(continued)*

as at 30 June 2020 (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 <i>(continued)</i>			
Common and Preferred Stocks - 99.54% <i>(continued)</i>			
United Kingdom			
GBP 47,093	Admiral Group PLC	1,191,066	0.80
GBP 63,489	Croda International PLC	3,671,083	2.46
GBP 192,850	Direct Line Insurance Group PLC	574,949	0.38
GBP 64,759	GlaxoSmithKline PLC	1,165,958	0.78
GBP 76,920	J Sainsbury PLC	176,605	0.12
GBP 168,536	National Grid PLC	1,834,075	1.23
GBP 195,016	Ocado Group PLC	4,350,894	2.92
GBP 10,911	Pearson PLC	69,116	0.05
GBP 23,033	Reckitt Benckiser Group PLC	1,883,200	1.26
GBP 140,107	RSA Insurance Group PLC	631,644	0.42
GBP 373,795	Segro PLC REIT	3,680,416	2.47
GBP 96,161	Severn Trent PLC	2,622,502	1.76
GBP 163,444	Smith & Nephew PLC	2,707,011	1.81
GBP 14,652	Spirax-Sarco Engineering PLC	1,608,028	1.08
GBP 467,546	Tesco PLC	1,173,248	0.79
GBP 30,144	Unilever PLC	1,444,207	0.97
GBP 148,647	United Utilities Group PLC	1,488,447	1.00
GBP 1,134,903	Wm Morrison Supermarkets PLC	2,379,075	1.60
Total United Kingdom		32,651,524	21.90
Total Common and Preferred Stocks		148,407,731	99.54
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
		148,407,731	99.54
TOTAL INVESTMENTS		148,407,731	99.54
Other Net Assets/(Liabilities)		687,963	0.46
TOTAL NET ASSETS		149,095,694	100.00

## Schedule of Investments

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net 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 - 99.91%				Common and Preferred Stocks - 99.91% <i>(continued)</i>			
Australia				Ireland			
AUD 18,816	Woolworths Group Ltd	482,955	0.17	EUR 6,067	Kerry Group PLC	751,601	0.27
<b>Total Australia</b>				<b>Total Ireland</b>			
		482,955	0.17			751,601	0.27
Belgium				Israel			
EUR 46,868	Colruyt SA	2,577,771	0.91	ILS 380,469	Bank Leumi Le-Israel BM	1,902,922	0.67
<b>Total Belgium</b>				ILS 1	Isracard Ltd	2	0.00
		2,577,771	0.91	ILS 4,910	Nice Ltd	914,910	0.32
Bermuda				<b>Total Israel</b>			
USD 16,848	RenaissanceRe Holdings Ltd	2,881,513	1.02			2,817,834	0.99
<b>Total Bermuda</b>				Italy			
		2,881,513	1.02	EUR 40,003	Recordati SpA	1,997,111	0.70
Canada				<b>Total Italy</b>			
CAD 60,803	BCE Inc	2,527,655	0.89			1,997,111	0.70
CAD 60,878	CCL Industries Inc	1,961,327	0.69	Japan			
CAD 51,302	Dollarama Inc	1,701,027	0.60	JPY 11,200	ABC-Mart Inc	655,068	0.23
CAD 10,590	Empire Co Ltd	252,776	0.09	JPY 33,900	Aeon Co Ltd	787,130	0.28
CAD 39,639	Fortis Inc	1,502,615	0.53	JPY 12,700	Alfresa Holdings Corp	264,983	0.09
CAD 7,400	George Weston Ltd	540,330	0.19	JPY 21,038	Benesse Holdings Inc	563,561	0.20
CAD 13,957	Hydro One Ltd	261,617	0.09	JPY 71,532	Chugai Pharmaceutical Co Ltd	3,822,422	1.35
CAD 6,690	Loblaw Cos Ltd	324,725	0.11	JPY 26,963	Chugoku Electric Power Co Inc	360,140	0.13
CAD 74,534	Metro Inc	3,064,540	1.08	JPY 84,100	KDDI Corp	2,521,012	0.89
CAD 10,313	Rogers Communications Inc	413,050	0.15	JPY 16,402	Lawson Inc	822,495	0.29
CAD 10,169	Saputo Inc	241,682	0.08	JPY 53,740	Lion Corp	1,288,644	0.45
CAD 152,866	TELUS Corp	2,555,623	0.90	JPY 6,253	Maruichi Steel Tube Ltd	155,274	0.05
CAD 1,400	TELUS Corp	23,405	0.01	JPY 20,252	McDonald's Holdings Co Japan Ltd	1,092,521	0.38
<b>Total Canada</b>				JPY 109,000	Nippon Telegraph & Telephone Corp	2,541,498	0.90
		15,370,372	5.41	JPY 19,100	Nisshin Seifun Group Inc	284,858	0.10
Denmark				JPY 33,401	Nissin Foods Holdings Co Ltd	2,956,663	1.04
DKK 5,367	Carlsberg A/S	708,973	0.25	JPY 5,987	Nitori Holdings Co Ltd	1,172,317	0.41
DKK 2,634	Coloplast A/S	408,043	0.14	JPY 86,446	NTT DOCOMO Inc	2,309,286	0.81
DKK 46,985	Novo Nordisk A/S	3,040,312	1.07	JPY 49,100	Pan Pacific International Holdings Corp	1,078,166	0.38
<b>Total Denmark</b>				JPY 17,400	Sankyo Co Ltd	420,303	0.15
		4,157,328	1.46	JPY 113,445	SG Holdings Co Ltd	3,701,408	1.30
Finland				JPY 192,250	Softbank Corp	2,450,236	0.86
EUR 42,894	Elisa OYJ	2,608,270	0.92	JPY 6,100	Sundrug Co Ltd	201,854	0.07
<b>Total Finland</b>				JPY 52,650	Toho Co Ltd	1,900,837	0.67
		2,608,270	0.92	JPY 20,100	Toyo Suisan Kaisha Ltd	1,123,446	0.40
France				JPY 105,146	USS Co Ltd	1,679,256	0.59
EUR 108,129	Orange SA	1,292,783	0.45	<b>Total Japan</b>			
EUR 1,371	Pernod Ricard SA	215,654	0.08			34,153,378	12.02
<b>Total France</b>				New Zealand			
		1,508,437	0.53	NZD 315,868	Meridian Energy Ltd	978,066	0.34
Germany				NZD 23,125	Ryman Healthcare Ltd	194,718	0.07
EUR 1,663	Beiersdorf AG	188,834	0.07	NZD 1,187,275	Spark New Zealand Ltd	3,485,246	1.23
<b>Total Germany</b>				<b>Total New Zealand</b>			
		188,834	0.07			4,658,030	1.64
Hong Kong				Norway			
HKD 35,500	CK Infrastructure Holdings Ltd	182,757	0.07	NOK 82,162	Orkla ASA	717,970	0.25
HKD 241,466	CLP Holdings Ltd	2,367,787	0.83	<b>Total Norway</b>			
HKD 7,600	Hang Seng Bank Ltd	127,575	0.05			717,970	0.25
HKD 1,228,476	HK Electric Investments & HK Electric Investments Ltd	1,274,371	0.45	Singapore			
HKD 1,363,170	HKT Trust & HKT Ltd	1,994,510	0.70	SGD 268,900	Oversea-Chinese Banking Corp Ltd	1,734,777	0.61
HKD 1,644,461	Hong Kong & China Gas Co Ltd	2,546,114	0.90	SGD 661,302	Singapore Airlines Ltd	1,768,149	0.62
HKD 99,379	MTR Corp Ltd	514,817	0.18	SGD 122,983	Singapore Exchange Ltd	735,227	0.26
HKD 2,710,426	PCCW Ltd	1,545,727	0.54	<b>Total Singapore</b>			
HKD 80,500	Power Assets Holdings Ltd	437,791	0.15				
<b>Total Hong Kong</b>							
		10,991,449	3.87				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.91% (continued)				Common and Preferred Stocks - 99.91% (continued)			
Singapore (continued)				United States (continued)			
SGD 785,785	Singapore Press Holdings Ltd	715,348	0.25	USD 32,199	Colgate-Palmolive Co	2,358,899	0.83
SGD 1,363,475	Singapore Telecommunications Ltd	2,404,321	0.85	USD 34,921	Consolidated Edison Inc	2,511,868	0.88
SGD 273,900	Wilmar International Ltd	803,019	0.28	USD 9,151	Costco Wholesale Corp	2,774,675	0.98
<b>Total Singapore</b>		<b>8,160,841</b>	<b>2.87</b>	USD 16,067	Dollar General Corp	3,060,924	1.08
Sweden				USD 7,300	Dollar Tree Inc	676,564	0.24
SEK 5,305	ICA Gruppen AB	251,566	0.09	USD 40,355	Dominion Energy Inc	3,276,019	1.15
<b>Total Sweden</b>		<b>251,566</b>	<b>0.09</b>	USD 25,721	DTE Energy Co	2,765,007	0.97
Switzerland				USD 24,088	Duke Energy Corp	1,924,390	0.68
CHF 559	Barry Callebaut AG	1,066,026	0.38	USD 27,621	Electronic Arts Inc	3,647,353	1.28
CHF 315	Chocoladefabriken Lindt & Spruengli AG	2,593,003	0.91	USD 20,235	Eli Lilly & Co	3,322,182	1.17
CHF 4	Chocoladefabriken Lindt & Spruengli AG	343,623	0.12	USD 19,062	Entergy Corp	1,788,206	0.63
CHF 3,064	Kuehne Nagel International AG	508,969	0.18	USD 26,964	Evergy Inc	1,598,696	0.56
CHF 17,580	Nestle SA	1,943,253	0.68	USD 9,510	Eversource Energy	791,898	0.28
CHF 8,135	Roche Holding AG	2,818,983	0.99	USD 38,566	Expeditors International of Washington Inc	2,932,559	1.03
CHF 20,956	Swiss Prime Site AG	1,937,360	0.68	USD 16,502	General Mills Inc	1,017,348	0.36
CHF 4,703	Swisscom AG	2,461,314	0.87	USD 8,121	Gilead Sciences Inc	624,830	0.22
<b>Total Switzerland</b>		<b>13,672,531</b>	<b>4.81</b>	USD 19,357	Globe Life Inc	1,436,870	0.51
United Kingdom				USD 21,524	Hershey Co	2,789,941	0.98
USD 13,352	Coca-Cola European Partners PLC	504,171	0.18	USD 71,439	Hormel Foods Corp	3,448,360	1.21
GBP 11,732	Diageo PLC	388,712	0.14	USD 14,852	JM Smucker Co	1,571,490	0.55
GBP 83,442	GlaxoSmithKline PLC	1,687,351	0.59	USD 20,519	Johnson & Johnson	2,885,587	1.02
GBP 28,335	Imperial Brands PLC	538,640	0.19	USD 36,903	Kellogg Co	2,437,812	0.86
GBP 37,884	National Grid PLC	463,040	0.16	USD 21,625	Kimberly-Clark Corp	3,056,694	1.08
GBP 4,379	Reckitt Benckiser Group PLC	402,123	0.14	USD 11,812	Laboratory Corp of America Holdings	1,962,091	0.69
GBP 18,955	Severn Trent PLC	580,602	0.20	USD 1,200	Markel Corp	1,107,804	0.39
GBP 39,023	Smith & Nephew PLC	725,905	0.26	USD 17,968	McCormick & Co Inc	3,223,639	1.13
GBP 237,501	Wm Morrison Supermarkets PLC	559,181	0.20	USD 35,861	Merck & Co Inc	2,773,131	0.98
<b>Total United Kingdom</b>		<b>5,849,725</b>	<b>2.06</b>	USD 9,116	NextEra Energy Inc	2,189,390	0.77
United States				USD 111,929	NiSource Inc	2,545,265	0.90
USD 1,936	Alleghany Corp	946,975	0.33	USD 4,427	OGE Energy Corp	134,404	0.05
USD 55,489	Alliant Energy Corp	2,654,594	0.93	USD 19,228	Omnicom Group Inc	1,049,849	0.37
USD 38,096	Altria Group Inc	1,495,268	0.53	USD 54,050	Oracle Corp	2,987,343	1.05
USD 41,563	Ameren Corp	2,924,373	1.03	USD 18,115	PepsiCo Inc	2,395,890	0.84
USD 23,275	American Electric Power Co Inc	1,853,621	0.65	USD 82,357	Pfizer Inc	2,693,074	0.95
USD 12,101	American Financial Group Inc	767,929	0.27	USD 33,530	Pinnacle West Capital Corp	2,457,414	0.87
USD 27,272	American Water Works Co Inc	3,508,815	1.24	USD 25,125	Procter & Gamble Co	3,004,196	1.06
USD 12,755	Amgen Inc	3,008,394	1.06	USD 51,406	Public Service Enterprise Group Inc	2,527,119	0.89
USD 37,285	Arthur J Gallagher & Co	3,634,915	1.28	USD 12,903	Public Storage REIT	2,475,957	0.87
USD 29,144	Atmos Energy Corp	2,902,159	1.02	USD 27,682	Quest Diagnostics Inc	3,154,641	1.11
USD 33,807	Baxter International Inc	2,910,783	1.02	USD 2,475	Regeneron Pharmaceuticals Inc	1,543,534	0.54
USD 20,900	Campbell Soup Co	1,037,267	0.37	USD 34,102	Republic Services Inc	2,798,069	0.99
USD 42,819	Cerner Corp	2,935,242	1.03	USD 4,966	Ross Stores Inc	423,302	0.15
USD 39,518	CH Robinson Worldwide Inc	3,124,293	1.10	USD 23,756	Sempra Energy	2,784,916	0.98
USD 46,833	Church & Dwight Co Inc	3,620,191	1.27	USD 29,440	Southern Co	1,526,464	0.54
USD 3,364	Cincinnati Financial Corp	215,397	0.08	USD 28,627	Sysco Corp	1,564,752	0.55
USD 5,038	Cintas Corp	1,341,922	0.47	USD 9,400	Tyler Technologies Inc	3,260,672	1.15
USD 14,870	Clorox Co	3,262,032	1.15	USD 59,215	UGI Corp	1,883,037	0.66
USD 46,299	CMS Energy Corp	2,704,788	0.95	USD 49,096	Verizon Communications Inc	2,706,662	0.95
USD 56,898	Coca-Cola Co	2,542,203	0.90	USD 22,350	Walmart Inc	2,677,083	0.94
				USD 32,582	Waste Management Inc	3,450,760	1.21



## Schedule of Investments *(continued)*

as at 30 June 2020 (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 - 99.91% <i>(continued)</i>			
United States <i>(continued)</i>			
USD 33,934	WEC Energy Group Inc	2,974,315	1.05
USD 50,732	WR Berkley Corp	2,906,436	1.02
USD 44,117	Xcel Energy Inc	2,757,312	0.97
<u>Total United States</u>		<u>170,027,854</u>	<u>59.85</u>
<u>Total Common and Preferred Stocks</u>		<u>283,825,370</u>	<u>99.91</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
		<u>283,825,370</u>	<u>99.91</u>
<u>TOTAL INVESTMENTS</u>		<u>283,825,370</u>	<u>99.91</u>
<u>Other Net Assets/(Liabilities)</u>		<u>245,258</u>	<u>0.09</u>
<u>TOTAL NET ASSETS</u>		<u>284,070,628</u>	<u>100.00</u>

## Schedule of Investments

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net 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 - 98.33%				Common and Preferred Stocks - 98.33% <i>(continued)</i>			
Australia				Japan			
AUD 56,406	BHP Group Ltd	1,391,088	0.73	JPY 149,600	Astellas Pharma Inc	2,495,298	1.31
AUD 42,040	Coles Group Ltd	496,978	0.26	JPY 48,300	FUJIFILM Holdings Corp	2,063,892	1.09
AUD 241,233	Mirvac Group REIT	360,413	0.19	JPY 22,500	Fujitsu Ltd	2,631,969	1.39
AUD 566,894	Scentre Group REIT	846,965	0.45	JPY 20,900	Hitachi Ltd	659,245	0.35
AUD 89,592	Sonic Healthcare Ltd	1,877,047	0.99	JPY 81,700	ITOCHU Corp	1,758,044	0.93
AUD 470,190	Telstra Corp Ltd	1,013,262	0.53	JPY 197,200	Japan Post Holdings Co Ltd	1,401,430	0.74
AUD 78,116	Wesfarmers Ltd	2,411,086	1.27	JPY 44,400	KDDI Corp	1,330,950	0.70
AUD 15,636	Woolworths Group Ltd	401,333	0.21	JPY 265,300	Mitsubishi UFJ Financial Group Inc	1,036,757	0.55
<b>Total Australia</b>		<b>8,798,172</b>	<b>4.63</b>	JPY 34,100	Mitsui & Co Ltd	503,985	0.26
Belgium				JPY 421,700	Mizuho Financial Group Inc	516,742	0.27
EUR 14,416	Ageas	510,675	0.27	JPY 104,500	Nippon Telegraph & Telephone Corp	2,436,574	1.28
<b>Total Belgium</b>		<b>510,675</b>	<b>0.27</b>	JPY 92,000	NTT DOCOMO Inc	2,457,654	1.29
Canada				JPY 19,000	Sekisui House Ltd	361,473	0.19
CAD 26,079	BCE Inc	1,084,136	0.57	JPY 41,800	Seven & i Holdings Co Ltd	1,363,823	0.72
CAD 14,717	Kirkland Lake Gold Ltd	604,024	0.32	JPY 35,700	Sony Corp	2,443,424	1.29
CAD 8,318	Loblaw Cos Ltd	403,747	0.21	JPY 27,700	Sumitomo Mitsui Trust Holdings Inc	776,683	0.41
CAD 15,066	Metro Inc	619,454	0.33	JPY 31,200	Tokyo Gas Co Ltd	746,128	0.39
CAD 99,491	TELUS Corp	1,663,296	0.87	JPY 36,300	Toyota Motor Corp	2,275,206	1.20
<b>Total Canada</b>		<b>4,374,657</b>	<b>2.30</b>	<b>Total Japan</b>		<b>27,259,277</b>	<b>14.36</b>
Denmark				Netherlands			
DKK 5,577	Carlsberg A/S	736,714	0.39	EUR 99,745	Koninklijke Ahold Delhaize NV	2,717,814	1.43
DKK 9,395	Coloplast A/S	1,455,415	0.77	EUR 507,347	Koninklijke KPN NV	1,344,791	0.71
DKK 41,801	Novo Nordisk A/S	2,704,865	1.42	EUR 13,521	Koninklijke Vopak NV	714,962	0.38
<b>Total Denmark</b>		<b>4,896,994</b>	<b>2.58</b>	<b>Total Netherlands</b>		<b>4,777,567</b>	<b>2.52</b>
France				New Zealand			
EUR 59,853	Peugeot SA	973,402	0.51	NZD 542,111	Spark New Zealand Ltd	1,591,367	0.84
EUR 17,908	Sanofi	1,823,277	0.96	<b>Total New Zealand</b>		<b>1,591,367</b>	<b>0.84</b>
<b>Total France</b>		<b>2,796,679</b>	<b>1.47</b>	Norway			
Germany				NOK 33,358	DNB ASA	439,494	0.23
EUR 5,406	Allianz SE	1,103,601	0.58	<b>Total Norway</b>		<b>439,494</b>	<b>0.23</b>
EUR 140,276	Deutsche Telekom AG	2,354,600	1.24	Sweden			
EUR 10,447	Merck KGaA	1,212,075	0.64	SEK 37,386	Swedish Match AB	2,628,394	1.38
EUR 4,751	Muenchener Ruckversicherungs-Gesellschaft AG in Muenchen	1,234,770	0.65	<b>Total Sweden</b>		<b>2,628,394</b>	<b>1.38</b>
<b>Total Germany</b>		<b>5,905,046</b>	<b>3.11</b>	Switzerland			
Hong Kong				CHF 21,064	Nestle SA	2,328,366	1.23
HKD 148,500	CLP Holdings Ltd	1,456,173	0.77	CHF 29,105	Novartis AG	2,531,618	1.33
HKD 840,800	HKT Trust & HKT Ltd	1,230,209	0.65	CHF 8,024	Roche Holding AG	2,780,519	1.46
<b>Total Hong Kong</b>		<b>2,686,382</b>	<b>1.42</b>	CHF 2,662	Swiss Life Holding AG	986,082	0.52
Ireland				CHF 4,625	Swisscom AG	2,420,492	1.28
USD 7,007	Accenture PLC	1,504,543	0.79	<b>Total Switzerland</b>		<b>11,047,077</b>	<b>5.82</b>
USD 24,670	Medtronic PLC	2,262,239	1.19	United Kingdom			
<b>Total Ireland</b>		<b>3,766,782</b>	<b>1.98</b>	GBP 272,849	Direct Line Insurance Group PLC	913,629	0.48
Italy				<b>Total United Kingdom</b>		<b>913,629</b>	<b>0.48</b>
EUR 171,896	Snam SpA	836,744	0.44	United States			
<b>Total Italy</b>		<b>836,744</b>	<b>0.44</b>	USD 23,947	AbbVie Inc	2,351,117	1.24
				USD 2,311	Adobe Inc	1,006,001	0.53
				USD 18,324	Alliant Energy Corp	876,620	0.46
				USD 24,214	Allstate Corp	2,348,516	1.24

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.33% (continued)				Common and Preferred Stocks - 98.33% (continued)			
United States (continued)				United States (continued)			
USD 12,996	Ameren Corp	914,399	0.48	USD 10,628	QUALCOMM Inc	969,380	0.51
USD 9,683	American Electric Power Co Inc	771,154	0.41	USD 10,891	Republic Services Inc	893,607	0.47
USD 10,271	Amgen Inc	2,422,518	1.28	USD 24,381	Target Corp	2,924,013	1.54
USD 26,245	AT&T Inc	793,386	0.42	USD 5,024	Texas Instruments Inc	637,897	0.34
USD 2,601	AutoZone Inc	2,934,240	1.55	USD 42,986	Verizon Communications Inc	2,369,818	1.25
USD 12,878	Baxter International Inc	1,108,796	0.58	USD 21,423	Walmart Inc	2,566,047	1.35
USD 40,774	Bristol-Myers Squibb Co	2,397,511	1.26	USD 25,068	Waste Management Inc	2,654,952	1.40
USD 12,560	Cadence Design Systems Inc	1,205,258	0.63	USD 101,081	Western Union Co	2,185,371	1.15
USD 28,656	Campbell Soup Co	1,422,197	0.75	USD 19,495	Yum! Brands Inc	1,694,310	0.89
USD 21,888	Cerner Corp	1,500,422	0.79	<b>Total United States</b>		<b>103,460,357</b>	<b>54.50</b>
USD 40,938	Cisco Systems Inc	1,909,348	1.01	<b>Total Common and Preferred Stocks</b>		<b>186,689,293</b>	<b>98.33</b>
USD 11,250	Citrix Systems Inc	1,663,988	0.88	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
USD 8,298	Clorox Co	1,820,332	0.96			<b>186,689,293</b>	<b>98.33</b>
USD 7,995	CMS Energy Corp	467,068	0.25	<b>TOTAL INVESTMENTS</b>		<b>186,689,293</b>	<b>98.33</b>
USD 33,049	Coca-Cola Co	1,476,629	0.78	Other Net Assets/(Liabilities)			
USD 8,323	Consolidated Edison Inc	598,673	0.31			<b>3,162,106</b>	<b>1.67</b>
USD 3,662	Costco Wholesale Corp	1,110,355	0.58	<b>TOTAL NET ASSETS</b>		<b>189,851,399</b>	<b>100.00</b>
USD 8,555	Dollar General Corp	1,629,813	0.86				
USD 5,424	Duke Energy Corp	433,323	0.23				
USD 14,398	Electronic Arts Inc	1,901,256	1.00				
USD 17,581	Eli Lilly & Co	2,886,449	1.52				
USD 12,798	Entergy Corp	1,200,580	0.63				
USD 1,713	Equinix Inc REIT	1,203,040	0.63				
USD 14,555	Equity LifeStyle Properties Inc REIT	909,396	0.48				
USD 16,487	Eversource Energy	1,372,873	0.72				
USD 5,091	F5 Networks Inc	710,093	0.37				
USD 17,581	General Mills Inc	1,083,869	0.57				
USD 18,009	Gilead Sciences Inc	1,385,612	0.73				
USD 12,241	Hershey Co	1,586,678	0.84				
USD 10,915	Home Depot Inc	2,734,317	1.44				
USD 8,134	International Business Machines Corp	982,343	0.52				
USD 17,797	Johnson & Johnson	2,502,792	1.32				
USD 15,036	JPMorgan Chase & Co	1,414,286	0.74				
USD 30,528	Kellogg Co	2,016,680	1.06				
USD 17,730	Kimberly-Clark Corp	2,506,136	1.32				
USD 65,926	Kroger Co	2,231,595	1.18				
USD 4,896	Lockheed Martin Corp	1,786,648	0.94				
USD 13,026	McDonald's Corp	2,402,906	1.27				
USD 33,142	Merck & Co Inc	2,562,871	1.35				
USD 23,035	Mondelez International Inc	1,177,780	0.62				
USD 7,698	Motorola Solutions Inc	1,078,721	0.57				
USD 31,721	Newmont Goldcorp Corp	1,958,455	1.03				
USD 62,419	NortonLifeLock Inc	1,237,769	0.65				
USD 27,885	Oracle Corp	1,541,204	0.81				
USD 20,209	PepsiCo Inc	2,672,842	1.41				
USD 68,886	Pfizer Inc	2,252,572	1.19				
USD 23,868	Philip Morris International Inc	1,672,192	0.88				
USD 23,301	Procter & Gamble Co	2,786,101	1.47				
USD 22,967	Public Service Enterprise Group Inc	1,129,058	0.59				
USD 2,690	Public Storage REIT	516,184	0.27				

## Schedule of Investments

as at 30 June 2020 (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 - 100.47%				Common and Preferred Stocks - 100.47% <i>(continued)</i>			
Belgium				Netherlands <i>(continued)</i>			
EUR 590	Befimmo SA REIT	23,511	0.51	EUR 3,053	Signify NV	70,188	1.51
EUR 2,131	Colruyt SA	104,355	2.25	EUR 392	Wolters Kluwer NV	27,252	0.58
EUR 3,043	Telenet Group Holding NV	111,496	2.40	<b>Total Netherlands</b>		<b>422,977</b>	<b>9.10</b>
EUR 498	UCB SA	51,344	1.10	Norway			
<b>Total Belgium</b>		<b>290,706</b>	<b>6.26</b>	NOK 861	Mowi ASA	14,514	0.31
Denmark				NOK 2,109	Orkla ASA	16,408	0.36
DKK 7,313	Alm Brand A/S	60,736	1.31	NOK 7,592	Telenor ASA	98,167	2.11
DKK 988	Carlsberg A/S	116,203	2.50	NOK 1,840	Yara International ASA	56,703	1.22
DKK 795	Coloplast A/S	109,653	2.36	<b>Total Norway</b>		<b>185,792</b>	<b>4.00</b>
DKK 656	H Lundbeck A/S	21,951	0.47	Spain			
DKK 2,015	Novo Nordisk A/S	116,090	2.50	EUR 5,429	Cia de Distribucion Integral Logista Holdings SA	90,121	1.94
DKK 740	Novozymes A/S	38,077	0.82	EUR 4,802	Endesa SA	105,308	2.27
DKK 4,446	Spar Nord Bank A/S	31,437	0.68	EUR 11,072	Iberdrola SA	114,263	2.46
DKK 1,114	Sydbank A/S	18,384	0.39	EUR 9,083	Merlin Properties Socimi SA REIT	67,032	1.44
<b>Total Denmark</b>		<b>512,531</b>	<b>11.03</b>	EUR 4,968	Red Electrica Corp SA	82,494	1.77
Finland				EUR 3,291	Telefonica SA	13,977	0.30
EUR 1,720	Kesko OYJ	26,179	0.56	EUR 3,291	Telefonica SA	576	0.01
EUR 156	Kone OYJ	9,550	0.21	<b>Total Spain</b>		<b>473,771</b>	<b>10.19</b>
EUR 24,179	Nokia OYJ	94,020	2.02	Sweden			
EUR 1,954	Orion Oyj	84,139	1.81	SEK 781	Castellum AB	12,991	0.28
<b>Total Finland</b>		<b>213,888</b>	<b>4.60</b>	SEK 1,513	Essity AB	43,536	0.94
France				SEK 811	Holmen AB	23,034	0.49
EUR 610	BioMerieux	74,603	1.60	SEK 1,091	Svenska Cellulosa AB SCA	11,552	0.25
EUR 3,758	Orange SA	40,004	0.86	SEK 1,835	Swedish Match AB	114,863	2.47
EUR 1,198	Sanofi	108,599	2.34	SEK 5,679	Telia Co AB	18,887	0.41
<b>Total France</b>		<b>223,206</b>	<b>4.80</b>	<b>Total Sweden</b>		<b>224,863</b>	<b>4.84</b>
Germany				Switzerland			
EUR 7,722	Deutsche Telekom AG	115,405	2.48	CHF 180	Allreal Holding AG	31,730	0.68
EUR 1,844	Deutsche Wohnen SE	73,668	1.58	CHF 654	Baloise Holding AG	87,324	1.88
EUR 1,004	Fresenius Medical Care AG & Co KGaA	76,605	1.65	CHF 12	Barry Callebaut AG	20,375	0.44
EUR 137	Knorr-Bremse AG	12,362	0.27	CHF 1,429	BKW AG	114,133	2.45
EUR 576	LEG Immobilien AG	65,088	1.40	CHF 3	Chocoladefabriken Lindt & Spruengli AG	21,987	0.47
EUR 1,037	Merck KGaA	107,122	2.30	CHF 35	EMS-Chemie Holding AG	24,139	0.52
EUR 5,160	TAG Immobilien AG	109,495	2.36	CHF 392	Galenica AG	24,973	0.54
EUR 18,005	Telefonica Deutschland Holding AG	47,299	1.02	CHF 3	Givaudan SA	9,945	0.21
<b>Total Germany</b>		<b>607,044</b>	<b>13.06</b>	CHF 82	Kuehne Nagel International AG	12,128	0.26
Italy				CHF 136	Mobimo Holding AG	35,015	0.75
EUR 14,993	Enel SpA	115,116	2.48	CHF 1,193	Nestle SA	117,412	2.53
EUR 10,747	Hera SpA	35,960	0.77	CHF 1,510	Novartis AG	116,942	2.52
EUR 2,330	Snam SpA	10,098	0.22	CHF 960	PSP Swiss Property AG	96,249	2.07
<b>Total Italy</b>		<b>161,174</b>	<b>3.47</b>	CHF 325	Roche Holding AG	100,272	2.16
Netherlands				CHF 195	Schindler Holding AG	40,897	0.88
EUR 9	Adyen NV	11,660	0.25	CHF 569	Sonova Holding AG	101,130	2.18
EUR 4,943	Koninklijke Ahold Delhaize NV	119,917	2.58	CHF 1,387	Sunrise Communications Group	109,540	2.36
EUR 46,451	Koninklijke KPN NV	109,624	2.36	CHF 266	Swiss Prime Site AG	21,895	0.47
EUR 971	Koninklijke Philips NV	40,316	0.87	CHF 235	Swisscom AG	109,502	2.36
EUR 935	Koninklijke Vopak NV	44,020	0.95	<b>Total Switzerland</b>		<b>1,195,588</b>	<b>25.73</b>

## Schedule of Investments *(continued)*

as at 30 June 2020 (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 <i>(continued)</i>			
Common and Preferred Stocks - 100.47% <i>(continued)</i>			
United Kingdom			
USD 2,600	Coca-Cola European Partners PLC	87,411	1.88
GBP 11,223	QinetiQ Group PLC	36,719	0.79
EUR 1,626	RELX PLC	33,496	0.72
Total United Kingdom		157,626	3.39
Total Common and Preferred Stocks		4,669,166	100.47
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		4,669,166	100.47
TOTAL INVESTMENTS		4,669,166	100.47
Other Net Assets/(Liabilities)		(21,972)	(0.47)
TOTAL NET ASSETS		4,647,194	100.00

## Schedule of Investments

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.93%				Government Bonds - 96.93% <i>(continued)</i>			
Australia				Austria <i>(continued)</i>			
AUD 2,253,000	Australia Government Bond, 5.750%, 15/07/22	1,724,055	0.11	EUR 919,000	Republic of Austria Government Bond, 0.750%, 20/02/28	1,121,375	0.07
AUD 2,129,000	Australia Government Bond, 2.250%, 21/11/22	1,535,355	0.10	EUR 978,000	Republic of Austria Government Bond, 0.500%, 20/02/29	1,175,387	0.08
AUD 1,990,000	Australia Government Bond, 5.500%, 21/04/23	1,570,741	0.10	EUR 300,000	Republic of Austria Government Bond, zero coupon, 20/02/30	344,701	0.02
AUD 2,195,000	Australia Government Bond, 2.750%, 21/04/24	1,650,444	0.11	<b>Total Austria</b>		<b>14,621,343</b>	<b>0.96</b>
AUD 1,000,000	Australia Government Bond, 0.250%, 21/11/24	685,078	0.05	Belgium			
AUD 1,870,000	Australia Government Bond, 3.250%, 21/04/25	1,462,427	0.10	EUR 717,000	Kingdom of Belgium Government Bond, 4.250%, 28/09/21	854,027	0.06
AUD 3,104,000	Australia Government Bond, 4.250%, 21/04/26	2,596,495	0.17	EUR 843,000	Kingdom of Belgium Government Bond, 4.000%, 28/03/22	1,023,763	0.07
AUD 1,245,000	Australia Government Bond, 4.750%, 21/04/27	1,094,725	0.07	EUR 1,957,000	Kingdom of Belgium Government Bond, 4.250%, 28/09/22	2,440,379	0.16
AUD 2,333,000	Australia Government Bond, 2.750%, 21/11/27	1,847,853	0.12	EUR 478,000	Kingdom of Belgium Government Bond, 2.250%, 22/06/23	582,864	0.04
AUD 2,559,000	Australia Government Bond, 2.250%, 21/05/28	1,968,169	0.13	EUR 409,000	Kingdom of Belgium Government Bond, 0.200%, 22/10/23	471,408	0.03
AUD 1,591,000	Australia Government Bond, 2.750%, 21/11/28	1,271,840	0.08	EUR 1,626,000	Kingdom of Belgium Government Bond, 2.600%, 22/06/24	2,057,554	0.13
AUD 2,155,000	Australia Government Bond, 3.250%, 21/04/29	1,792,271	0.12	EUR 598,000	Kingdom of Belgium Government Bond, 0.500%, 22/10/24	701,525	0.05
AUD 2,000,000	Australia Government Bond, 2.750%, 21/11/29	1,613,926	0.11	EUR 1,185,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/25	1,417,537	0.09
AUD 2,000,000	Australia Government Bond, 2.500%, 21/05/30	1,588,714	0.10	EUR 552,000	Kingdom of Belgium Government Bond, 4.500%, 28/03/26	797,652	0.05
<b>Total Australia</b>		<b>22,402,093</b>	<b>1.47</b>	EUR 1,316,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/26	1,604,130	0.10
Austria				EUR 1,037,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/27	1,258,279	0.08
EUR 534,000	Republic of Austria Government Bond, 3.500%, 15/09/21	629,408	0.04	EUR 1,000,000	Kingdom of Belgium Government Bond, zero coupon, 22/10/27	1,148,297	0.08
EUR 427,000	Republic of Austria Government Bond, 3.650%, 20/04/22	516,791	0.04	EUR 798,000	Kingdom of Belgium Government Bond, 5.500%, 28/03/28	1,304,016	0.09
EUR 689,000	Republic of Austria Government Bond, zero coupon, 20/09/22	784,607	0.05	EUR 1,266,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/28	1,546,936	0.10
EUR 1,969,000	Republic of Austria Government Bond, 3.400%, 22/11/22	2,425,797	0.16	EUR 1,203,000	Kingdom of Belgium Government Bond, 0.900%, 22/06/29	1,488,089	0.10
EUR 399,000	Republic of Austria Government Bond, zero coupon, 15/07/23	456,280	0.03	<b>Total Belgium</b>		<b>18,696,456</b>	<b>1.23</b>
EUR 737,000	Republic of Austria Government Bond, 1.750%, 20/10/23	892,840	0.06	Canada			
EUR 626,000	Republic of Austria Government Bond, zero coupon, 15/07/24	719,221	0.05	CAD 883,000	Canadian Government Bond, 3.250%, 01/06/21	666,263	0.04
EUR 524,000	Republic of Austria Government Bond, 1.650%, 21/10/24	645,783	0.04	CAD 1,610,000	Canadian Government Bond, 0.750%, 01/09/21	1,189,450	0.08
EUR 1,399,000	Republic of Austria Government Bond, 1.200%, 20/10/25	1,717,055	0.11	CAD 500,000	Canadian Government Bond, 1.250%, 01/11/21	372,070	0.02
EUR 517,000	Republic of Austria Government Bond, 4.850%, 15/03/26	760,943	0.05	CAD 1,000,000	Canadian Government Bond, 1.500%, 01/02/22	748,664	0.05
EUR 751,000	Republic of Austria Government Bond, 0.750%, 20/10/26	909,033	0.06	CAD 1,000,000	Canadian Government Bond, 1.500%, 01/05/22	750,712	0.05
EUR 1,009,000	Republic of Austria Government Bond, 0.500%, 20/04/27	1,205,640	0.08	CAD 512,000	Canadian Government Bond, 2.750%, 01/06/22	394,041	0.03
EUR 191,000	Republic of Austria Government Bond, 6.250%, 15/07/27	316,482	0.02	CAD 1,550,000	Canadian Government Bond, 1.750%, 01/03/23	1,182,723	0.08
				CAD 771,000	Canadian Government Bond, 1.500%, 01/06/23	586,435	0.04

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.93% (continued)				Government Bonds - 96.93% (continued)			
Canada (continued)				China (continued)			
CAD 49,000	Canadian Government Bond, 8.000%, 01/06/23	44,023	0.00	CNY 15,000,000	China Government Bond, 3.570%, 22/06/24	2,217,059	0.15
CAD 566,000	Canadian Government Bond, 2.250%, 01/03/24	444,859	0.03	CNY 20,000,000	China Government Bond, 2.940%, 17/10/24	2,878,133	0.19
CAD 993,000	Canadian Government Bond, 2.500%, 01/06/24	791,637	0.05	CNY 10,000,000	China Government Bond, 3.770%, 08/03/25	1,487,384	0.10
CAD 1,514,000	Canadian Government Bond, 2.250%, 01/06/25	1,216,035	0.08	CNY 20,000,000	China Government Bond, 1.990%, 09/04/25	2,758,287	0.18
CAD 47,000	Canadian Government Bond, 9.000%, 01/06/25	49,068	0.00	CNY 10,000,000	China Government Bond, 3.610%, 07/06/25	1,480,188	0.10
CAD 1,587,000	Canadian Government Bond, 1.500%, 01/06/26	1,242,253	0.08	CNY 10,000,000	China Government Bond, 3.600%, 06/09/25	1,479,778	0.10
CAD 1,682,000	Canadian Government Bond, 1.000%, 01/06/27	1,284,556	0.09	CNY 20,000,000	China Government Bond, 3.220%, 06/12/25	2,906,970	0.19
CAD 93,000	Canadian Government Bond, 8.000%, 01/06/27	103,454	0.01	CNY 20,000,000	China Government Bond, 3.250%, 06/06/26	2,902,023	0.19
CAD 934,000	Canadian Government Bond, 2.000%, 01/06/28	768,664	0.05	CNY 20,000,000	China Government Bond, 3.120%, 05/12/26	2,874,062	0.19
CAD 685,000	Canadian Government Bond, 5.750%, 01/06/29	733,227	0.05	CNY 5,000,000	China Government Bond, 3.520%, 04/05/27	738,575	0.05
<b>Total Canada</b>		<b>12,568,134</b>	<b>0.83</b>	CNY 10,000,000	China Government Bond, 3.850%, 01/02/28	1,515,090	0.10
Chile				CNY 10,000,000	China Government Bond, 3.690%, 17/05/28	1,494,960	0.10
CLP 200,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.000%, 01/03/23	267,592	0.02	CNY 10,000,000	China Government Bond, 3.540%, 16/08/28	1,476,244	0.10
CLP 250,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.500%, 01/03/26	356,922	0.02	CNY 13,000,000	China Government Bond, 3.250%, 22/11/28	1,883,466	0.12
<b>Total Chile</b>		<b>624,514</b>	<b>0.04</b>	CNY 25,000,000	China Government Bond, 3.290%, 23/05/29	3,639,650	0.24
China				CNY 10,000,000	China Government Bond, 3.130%, 21/11/29	1,444,551	0.09
CNY 15,000,000	China Government Bond, 3.240%, 05/07/21	2,145,241	0.14	CNY 10,000,000	China Government Bond, 2.680%, 21/05/30	1,395,004	0.09
CNY 10,000,000	China Government Bond, 2.740%, 11/07/21	1,421,411	0.09	<b>Total China</b>		<b>66,813,507</b>	<b>4.39</b>
CNY 10,000,000	China Government Bond, 3.170%, 11/10/21	1,434,218	0.09	Cyprus			
CNY 10,000,000	China Government Bond, 2.690%, 14/11/21	1,424,648	0.09	EUR 147,000	Cyprus Government International Bond, 2.375%, 25/09/28	185,713	0.01
CNY 25,000,000	China Government Bond, 2.200%, 13/02/22	3,532,676	0.23	<b>Total Cyprus</b>		<b>185,713</b>	<b>0.01</b>
CNY 30,000,000	China Government Bond, 2.690%, 07/03/22	4,277,760	0.28	Czech Republic			
CNY 30,000,000	China Government Bond, 2.750%, 08/08/22	4,284,121	0.28	CZK 2,400,000	Czech Republic Government Bond, 3.850%, 29/09/21	105,955	0.01
CNY 10,000,000	China Government Bond, 3.810%, 18/01/23	1,466,618	0.10	CZK 5,840,000	Czech Republic Government Bond, 4.700%, 12/09/22	271,048	0.02
CNY 15,000,000	China Government Bond, 2.240%, 05/03/23	2,114,665	0.14	CZK 4,100,000	Czech Republic Government Bond, 0.450%, 25/10/23	173,280	0.01
CNY 10,000,000	China Government Bond, 3.170%, 19/04/23	1,442,714	0.09	CZK 7,020,000	Czech Republic Government Bond, 5.700%, 25/05/24	357,303	0.02
CNY 10,000,000	China Government Bond, 3.300%, 12/07/23	1,448,566	0.10	CZK 7,620,000	Czech Republic Government Bond, 2.400%, 17/09/25	351,183	0.02
CNY 20,000,000	China Government Bond, 3.290%, 18/10/23	2,899,252	0.19	CZK 11,980,000	Czech Republic Government Bond, 1.000%, 26/06/26	515,451	0.04
CNY 30,000,000	China Government Bond, 3.190%, 11/04/24	4,350,193	0.29	CZK 7,140,000	Czech Republic Government Bond, 0.250%, 10/02/27	292,357	0.02
				CZK 3,780,000	Czech Republic Government Bond, 2.500%, 25/08/28	181,765	0.01

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.93% (continued)				Government Bonds - 96.93% (continued)			
Czech Republic (continued)				France (continued)			
CZK 12,200,000	Czech Republic Government Bond, 2.750%, 23/07/29	603,683	0.04	EUR 26,000	French Republic Government Bond OAT, 8.250%, 25/04/22	33,945	0.00
CZK 8,000,000	Czech Republic Government Bond, 0.950%, 15/05/30	341,297	0.02	EUR 3,311,000	French Republic Government Bond OAT, zero coupon, 25/05/22	3,762,928	0.25
<b>Total Czech Republic</b>		<b>3,193,322</b>	<b>0.21</b>	EUR 2,071,000	French Republic Government Bond OAT, 2.250%, 25/10/22	2,482,145	0.16
Denmark				EUR 2,250,000	French Republic Government Bond OAT, zero coupon, 25/02/23	2,584,773	0.17
DKK 3,750,000	Denmark Government Bond, 3.000%, 15/11/21	592,850	0.04	EUR 2,758,000	French Republic Government Bond OAT, zero coupon, 25/03/23	3,151,020	0.21
DKK 2,000,000	Denmark Government Bond, 0.250%, 15/11/22	307,275	0.02	EUR 179,000	French Republic Government Bond OAT, 8.500%, 25/04/23	253,193	0.02
DKK 5,400,000	Denmark Government Bond, 1.500%, 15/11/23	871,339	0.06	EUR 3,764,000	French Republic Government Bond OAT, 1.750%, 25/05/23	4,519,913	0.30
DKK 270,000	Denmark Government Bond, 7.000%, 10/11/24	54,285	0.00	EUR 3,787,000	French Republic Government Bond OAT, 4.250%, 25/10/23	4,948,539	0.32
DKK 4,920,000	Denmark Government Bond, 1.750%, 15/11/25	833,856	0.06	EUR 2,573,000	French Republic Government Bond OAT, zero coupon, 25/03/24	2,953,818	0.19
DKK 6,940,000	Denmark Government Bond, 0.500%, 15/11/27	1,118,053	0.07	EUR 2,474,000	French Republic Government Bond OAT, 2.250%, 25/05/24	3,089,662	0.20
DKK 3,000,000	Denmark Government Bond, 0.500%, 15/11/29	488,091	0.03	EUR 2,537,000	French Republic Government Bond OAT, 1.750%, 25/11/24	3,143,550	0.21
<b>Total Denmark</b>		<b>4,265,749</b>	<b>0.28</b>	EUR 3,303,000	French Republic Government Bond OAT, zero coupon, 25/03/25	3,804,178	0.25
Finland				EUR 2,650,000	French Republic Government Bond OAT, 0.500%, 25/05/25	3,129,808	0.21
EUR 294,000	Finland Government Bond, zero coupon, 15/04/22	333,944	0.02	EUR 1,308,000	French Republic Government Bond OAT, 6.000%, 25/10/25	1,986,094	0.13
EUR 187,000	Finland Government Bond, 1.625%, 15/09/22	220,652	0.02	EUR 2,323,000	French Republic Government Bond OAT, 1.000%, 25/11/25	2,824,066	0.19
EUR 197,000	Finland Government Bond, 1.500%, 15/04/23	234,525	0.02	EUR 3,009,000	French Republic Government Bond OAT, 3.500%, 25/04/26	4,173,451	0.27
EUR 336,000	Finland Government Bond, zero coupon, 15/09/23	384,960	0.03	EUR 2,479,000	French Republic Government Bond OAT, 0.500%, 25/05/26	2,945,945	0.19
EUR 210,000	Finland Government Bond, 2.000%, 15/04/24	259,596	0.02	EUR 2,874,000	French Republic Government Bond OAT, 0.250%, 25/11/26	3,369,284	0.22
EUR 300,000	Finland Government Bond, zero coupon, 15/09/24	345,386	0.02	EUR 2,205,000	French Republic Government Bond OAT, 1.000%, 25/05/27	2,715,978	0.18
EUR 1,014,000	Finland Government Bond, 4.000%, 04/07/25	1,404,391	0.09	EUR 3,198,000	French Republic Government Bond OAT, 2.750%, 25/10/27	4,426,971	0.29
EUR 168,000	Finland Government Bond, 0.875%, 15/09/25	202,752	0.01	EUR 3,068,000	French Republic Government Bond OAT, 0.750%, 25/05/28	3,740,787	0.25
EUR 699,000	Finland Government Bond, 0.500%, 15/04/26	830,703	0.06	EUR 3,076,000	French Republic Government Bond OAT, 0.750%, 25/11/28	3,758,798	0.25
EUR 336,000	Finland Government Bond, 0.500%, 15/09/27	402,316	0.03	EUR 2,069,000	French Republic Government Bond OAT, 5.500%, 25/04/29	3,522,714	0.23
EUR 589,000	Finland Government Bond, 2.750%, 04/07/28	828,236	0.05	EUR 2,275,000	French Republic Government Bond OAT, 0.500%, 25/05/29	2,727,180	0.18
EUR 168,000	Finland Government Bond, 0.500%, 15/09/28	201,907	0.01	EUR 2,800,000	French Republic Government Bond OAT, zero coupon, 25/11/29	3,205,138	0.21
EUR 550,000	Finland Government Bond, 0.500%, 15/09/29	661,987	0.04	EUR 3,500,000	French Republic Government Bond OAT, 2.500%, 25/05/30	4,987,331	0.33
<b>Total Finland</b>		<b>6,311,355</b>	<b>0.42</b>	<b>Total France</b>		<b>90,507,134</b>	<b>5.95</b>
France							
EUR 2,883,000	French Republic Government Bond OAT, 3.250%, 25/10/21	3,403,117	0.22				
EUR 2,215,000	French Republic Government Bond OAT, zero coupon, 25/02/22	2,513,352	0.17				
EUR 1,962,000	French Republic Government Bond OAT, 3.000%, 25/04/22	2,349,456	0.15				



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.93% (continued)				Government Bonds - 96.93% (continued)			
Germany				Germany (continued)			
EUR 1,143,000	Bundesobligation, zero coupon, 08/10/21	1,294,659	0.09	EUR 1,676,000	Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28	2,783,918	0.18
EUR 1,807,000	Bundesobligation, zero coupon, 08/04/22	2,054,739	0.14	EUR 1,523,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28	1,861,343	0.12
EUR 1,505,000	Bundesobligation, zero coupon, 07/10/22	1,717,944	0.11	EUR 477,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28	770,596	0.05
EUR 955,000	Bundesobligation, zero coupon, 14/04/23	1,094,640	0.07	EUR 2,528,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28	3,040,688	0.20
EUR 1,213,000	Bundesobligation, zero coupon, 13/10/23	1,395,459	0.09	EUR 2,010,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29	2,421,925	0.16
EUR 2,207,000	Bundesobligation, zero coupon, 05/04/24	2,547,306	0.17	EUR 1,823,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/29	2,150,717	0.14
EUR 1,700,000	Bundesobligation, zero coupon, 18/10/24	1,968,946	0.13	EUR 500,000	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30	933,613	0.06
EUR 500,000	Bundesobligation, zero coupon, 11/04/25	580,944	0.04	EUR 1,200,000	Bundesschatzanweisungen, zero coupon, 10/09/21	1,358,522	0.09
EUR 1,759,000	Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/21	2,053,421	0.14	EUR 1,200,000	Bundesschatzanweisungen, zero coupon, 10/12/21	1,361,473	0.09
EUR 845,000	Bundesrepublik Deutschland Bundesanleihe, 2.250%, 04/09/21	981,719	0.06	EUR 1,400,000	Bundesschatzanweisungen, zero coupon, 11/03/22	1,591,932	0.11
EUR 1,925,000	Bundesrepublik Deutschland Bundesanleihe, 2.000%, 04/01/22	2,251,789	0.15	<b>Total Germany</b>		<b>72,630,957</b>	<b>4.78</b>
EUR 2,434,000	Bundesrepublik Deutschland Bundesanleihe, 1.750%, 04/07/22	2,869,232	0.19	<b>Hong Kong</b>			
EUR 759,000	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 04/09/22	894,182	0.06	HKD 100,000	Hong Kong Government Bond Programme, 2.460%, 04/08/21	13,198	0.00
EUR 1,779,000	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/02/23	2,116,710	0.14	HKD 200,000	Hong Kong Government Bond Programme, 1.160%, 18/05/22	26,195	0.00
EUR 2,003,000	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/23	2,395,763	0.16	HKD 100,000	Hong Kong Government Bond Programme, 1.100%, 17/01/23	13,156	0.00
EUR 1,734,000	Bundesrepublik Deutschland Bundesanleihe, 2.000%, 15/08/23	2,116,102	0.14	HKD 50,000	Hong Kong Government Bond Programme, 2.220%, 07/08/24	6,955	0.00
EUR 110,000	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/24	154,174	0.01	HKD 200,000	Hong Kong Government Bond Programme, 1.250%, 29/06/27	27,336	0.01
EUR 1,410,000	Bundesrepublik Deutschland Bundesanleihe, 1.750%, 15/02/24	1,728,323	0.11	<b>Total Hong Kong</b>		<b>86,840</b>	<b>0.01</b>
EUR 1,518,000	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/24	1,854,653	0.12	<b>Hungary</b>			
EUR 1,268,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/24	1,527,049	0.10	HUF 50,500,000	Hungary Government Bond, 2.500%, 27/10/21	164,563	0.01
EUR 1,910,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25	2,268,910	0.15	HUF 42,000,000	Hungary Government Bond, 7.000%, 24/06/22	149,862	0.01
EUR 2,640,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25	3,230,524	0.21	HUF 98,000,000	Hungary Government Bond, 1.750%, 26/10/22	317,446	0.02
EUR 1,820,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	2,185,158	0.14	HUF 21,000,000	Hungary Government Bond, 6.000%, 24/11/23	77,567	0.01
EUR 2,706,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/26	3,170,600	0.21	HUF 142,000,000	Hungary Government Bond, 3.000%, 26/06/24	483,245	0.03
EUR 2,101,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27	2,507,812	0.16	HUF 100,000,000	Hungary Government Bond, 2.500%, 24/10/24	335,034	0.02
EUR 442,000	Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27	750,596	0.05	HUF 48,000,000	Hungary Government Bond, 5.500%, 24/06/25	183,029	0.01
EUR 2,749,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27	3,346,923	0.22	HUF 156,500,000	Hungary Government Bond, 2.750%, 22/12/26	533,186	0.04
EUR 2,800,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/11/27	3,297,953	0.22	HUF 56,500,000	Hungary Government Bond, 3.000%, 27/10/27	195,134	0.01
				HUF 12,500,000	Hungary Government Bond, 6.750%, 22/10/28	54,404	0.00
				<b>Total Hungary</b>		<b>2,493,470</b>	<b>0.16</b>

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.93% (continued)				Government Bonds - 96.93% (continued)			
Indonesia				Italy			
IDR 30,000,000,000	Indonesia Treasury Bond, 7.000%, 15/05/22	2,160,966	0.14	EUR 661,000	Italy Buoni Poliennali Del Tesoro, 0.450%, 01/06/21	746,330	0.05
IDR 8,000,000,000	Indonesia Treasury Bond, 5.625%, 15/05/23	553,940	0.04	EUR 2,508,000	Italy Buoni Poliennali Del Tesoro, 3.750%, 01/08/21	2,935,225	0.19
IDR 25,000,000,000	Indonesia Treasury Bond, 8.125%, 15/05/24	1,846,622	0.12	EUR 2,499,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/21	2,965,895	0.20
IDR 15,000,000,000	Indonesia Treasury Bond, 7.000%, 15/05/27	1,053,549	0.07	EUR 1,160,000	Italy Buoni Poliennali Del Tesoro, 2.300%, 15/10/21	1,343,190	0.09
IDR 6,000,000,000	Indonesia Treasury Bond, 6.125%, 15/05/28	394,862	0.02	EUR 1,400,000	Italy Buoni Poliennali Del Tesoro, 0.350%, 01/11/21	1,581,609	0.10
IDR 20,000,000,000	Indonesia Treasury Bond, 8.250%, 15/05/29	1,494,575	0.10	EUR 2,154,000	Italy Buoni Poliennali Del Tesoro, 2.150%, 15/12/21	2,497,722	0.16
<b>Total Indonesia</b>		<b>7,504,514</b>	<b>0.49</b>	EUR 909,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/22	1,106,049	0.07
Ireland				EUR 1,232,000	Italy Buoni Poliennali Del Tesoro, 1.200%, 01/04/22	1,410,994	0.09
EUR 315,000	Ireland Government Bond, 0.800%, 15/03/22	362,039	0.02	EUR 1,682,000	Italy Buoni Poliennali Del Tesoro, 1.350%, 15/04/22	1,932,041	0.13
EUR 489,000	Ireland Government Bond, zero coupon, 18/10/22	556,107	0.04	EUR 1,295,000	Italy Buoni Poliennali Del Tesoro, 1.000%, 15/07/22	1,481,867	0.10
EUR 460,000	Ireland Government Bond, 3.900%, 20/03/23	579,520	0.04	EUR 692,000	Italy Buoni Poliennali Del Tesoro, 0.900%, 01/08/22	790,285	0.05
EUR 413,000	Ireland Government Bond, 3.400%, 18/03/24	531,144	0.03	EUR 1,365,000	Italy Buoni Poliennali Del Tesoro, 5.500%, 01/09/22	1,711,829	0.11
EUR 1,446,000	Ireland Government Bond, 5.400%, 13/03/25	2,073,554	0.13	EUR 913,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/09/22	1,055,163	0.07
EUR 619,000	Ireland Government Bond, 1.000%, 15/05/26	750,070	0.05	EUR 1,816,000	Italy Buoni Poliennali Del Tesoro, 5.500%, 01/11/22	2,292,311	0.15
EUR 750,000	Ireland Government Bond, 0.200%, 15/05/27	868,097	0.06	EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 0.050%, 15/01/23	1,119,646	0.07
EUR 999,000	Ireland Government Bond, 0.900%, 15/05/28	1,219,183	0.08	EUR 793,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 01/03/23	908,159	0.06
EUR 694,000	Ireland Government Bond, 1.100%, 15/05/29	863,719	0.06	EUR 1,650,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 15/03/23	1,889,724	0.12
<b>Total Ireland</b>		<b>7,803,433</b>	<b>0.51</b>	EUR 1,018,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/05/23	1,280,708	0.08
Israel				EUR 2,055,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/08/23	2,624,049	0.17
ILS 930,000	Israel Government Bond - Fixed, 5.500%, 31/01/22	291,956	0.02	EUR 1,342,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/10/23	1,611,420	0.11
ILS 420,000	Israel Government Bond - Fixed, 0.750%, 31/07/22	123,029	0.01	EUR 682,000	Italy Buoni Poliennali Del Tesoro, 0.650%, 15/10/23	775,012	0.05
ILS 610,000	Israel Government Bond - Fixed, 1.250%, 30/11/22	181,088	0.01	EUR 1,753,000	Italy Buoni Poliennali Del Tesoro, 9.000%, 01/11/23	2,533,951	0.17
ILS 1,550,000	Israel Government Bond - Fixed, 4.250%, 31/03/23	498,278	0.03	EUR 1,893,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/24	2,440,279	0.16
ILS 630,000	Israel Government Bond - Fixed, 1.500%, 30/11/23	190,142	0.01	EUR 608,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 15/05/24	719,348	0.05
ILS 860,000	Israel Government Bond - Fixed, 3.750%, 31/03/24	281,299	0.02	EUR 1,003,000	Italy Buoni Poliennali Del Tesoro, 1.750%, 01/07/24	1,181,888	0.08
ILS 755,000	Israel Government Bond - Fixed, 1.750%, 31/08/25	234,254	0.01	EUR 1,828,000	Italy Buoni Poliennali Del Tesoro, 3.750%, 01/09/24	2,322,877	0.15
ILS 2,165,000	Israel Government Bond - Fixed, 6.250%, 30/10/26	854,828	0.06	EUR 755,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/11/24	881,100	0.06
ILS 1,745,000	Israel Government Bond - Fixed, 2.000%, 31/03/27	557,268	0.04	EUR 1,828,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24	2,223,794	0.15
ILS 960,000	Israel Government Bond - Fixed, 2.250%, 28/09/28	315,823	0.02				
<b>Total Israel</b>		<b>3,527,965</b>	<b>0.23</b>				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.93% (continued)				Government Bonds - 96.93% (continued)			
Italy (continued)				Japan			
EUR 1,206,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/25	1,626,831	0.11	JPY 430,000,000	Japan Government Five Year Bond, 0.100%, 20/06/21	3,996,088	0.26
EUR 1,008,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/05/25	1,175,009	0.08	JPY 771,600,000	Japan Government Five Year Bond, 0.100%, 20/09/21	7,174,804	0.47
EUR 1,821,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25	2,129,337	0.14	JPY 761,100,000	Japan Government Five Year Bond, 0.100%, 20/12/21	7,081,542	0.47
EUR 1,200,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 01/07/25	1,422,973	0.09	JPY 569,500,000	Japan Government Five Year Bond, 0.100%, 20/03/22	5,301,309	0.35
EUR 1,618,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 15/11/25	1,986,080	0.13	JPY 693,600,000	Japan Government Five Year Bond, 0.100%, 20/06/22	6,458,577	0.42
EUR 1,034,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/12/25	1,239,971	0.08	JPY 627,500,000	Japan Government Five Year Bond, 0.100%, 20/09/22	5,848,310	0.38
EUR 1,889,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26	2,558,347	0.17	JPY 619,500,000	Japan Government Five Year Bond, 0.100%, 20/12/22	5,776,794	0.38
EUR 1,080,000	Italy Buoni Poliennali Del Tesoro, 1.600%, 01/06/26	1,269,237	0.08	JPY 623,500,000	Japan Government Five Year Bond, 0.100%, 20/03/23	5,817,619	0.38
EUR 1,940,000	Italy Buoni Poliennali Del Tesoro, 2.100%, 15/07/26	2,339,344	0.15	JPY 642,000,000	Japan Government Five Year Bond, 0.100%, 20/06/23	5,995,947	0.39
EUR 262,000	Italy Buoni Poliennali Del Tesoro, 7.250%, 01/11/26	409,691	0.03	JPY 644,500,000	Japan Government Five Year Bond, 0.100%, 20/09/23	6,019,057	0.40
EUR 1,724,000	Italy Buoni Poliennali Del Tesoro, 1.250%, 01/12/26	1,983,440	0.13	JPY 506,600,000	Japan Government Five Year Bond, 0.100%, 20/12/23	4,734,622	0.31
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 0.850%, 15/01/27	1,119,623	0.07	JPY 460,600,000	Japan Government Five Year Bond, 0.100%, 20/03/24	4,305,907	0.28
EUR 1,070,000	Italy Buoni Poliennali Del Tesoro, 2.200%, 01/06/27	1,302,395	0.09	JPY 500,000,000	Japan Government Five Year Bond, 0.100%, 20/06/24	4,676,600	0.31
EUR 1,497,000	Italy Buoni Poliennali Del Tesoro, 2.050%, 01/08/27	1,805,053	0.12	JPY 350,000,000	Japan Government Five Year Bond, 0.100%, 20/09/24	3,274,885	0.22
EUR 1,059,000	Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27	1,645,390	0.11	JPY 800,000,000	Japan Government Five Year Bond, 0.100%, 20/12/24	7,486,166	0.49
EUR 1,565,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/02/28	1,883,284	0.12	JPY 238,400,000	Japan Government Ten Year Bond, 1.100%, 20/06/21	2,237,250	0.15
EUR 2,510,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28	3,627,119	0.24	JPY 272,600,000	Japan Government Ten Year Bond, 1.200%, 20/06/21	2,560,623	0.17
EUR 1,484,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/12/28	1,894,983	0.13	JPY 456,400,000	Japan Government Ten Year Bond, 1.000%, 20/09/21	4,291,095	0.28
EUR 1,818,000	Italy Buoni Poliennali Del Tesoro, 3.000%, 01/08/29	2,366,506	0.16	JPY 333,600,000	Japan Government Ten Year Bond, 1.100%, 20/09/21	3,140,203	0.21
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29	1,525,305	0.10	JPY 241,600,000	Japan Government Ten Year Bond, 1.000%, 20/12/21	2,277,604	0.15
EUR 2,000,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30	2,711,868	0.18	JPY 118,500,000	Japan Government Ten Year Bond, 1.100%, 20/12/21	1,118,778	0.07
EUR 2,100,000	Italy Buoni Poliennali Del Tesoro, 1.350%, 01/04/30	2,390,315	0.16	JPY 337,800,000	Japan Government Ten Year Bond, 0.900%, 20/03/22	3,187,441	0.21
EUR 824,000	Italy Certificati di Credito del Tesoro Zero Coupon, zero coupon, 29/06/21	926,235	0.06	JPY 329,500,000	Japan Government Ten Year Bond, 1.000%, 20/03/22	3,114,223	0.20
EUR 1,000,000	Italy Certificati di Credito del Tesoro Zero Coupon, zero coupon, 29/11/21	1,122,925	0.07	JPY 426,500,000	Japan Government Ten Year Bond, 0.800%, 20/06/22	4,026,617	0.26
				JPY 141,900,000	Japan Government Ten Year Bond, 0.900%, 20/06/22	1,342,292	0.09
<b>Total Italy</b>		<b>88,823,726</b>	<b>5.84</b>	JPY 621,700,000	Japan Government Ten Year Bond, 0.800%, 20/09/22	5,883,748	0.39
				JPY 102,800,000	Japan Government Ten Year Bond, 0.700%, 20/12/22	972,743	0.06
				JPY 514,600,000	Japan Government Ten Year Bond, 0.800%, 20/12/22	4,881,319	0.32

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.93% (continued)				Government Bonds - 96.93% (continued)			
Japan (continued)				Japan (continued)			
JPY 636,100,000	Japan Government Ten Year Bond, 0.600%, 20/03/23	6,015,017	0.40	JPY 600,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/29	5,611,141	0.37
JPY 635,200,000	Japan Government Ten Year Bond, 0.800%, 20/06/23	6,052,784	0.40	JPY 1,075,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/29	10,041,621	0.66
JPY 88,100,000	Japan Government Ten Year Bond, 0.600%, 20/09/23	835,988	0.05	JPY 242,600,000	Japan Government Twenty Year Bond, 2.100%, 20/12/21	2,323,347	0.15
JPY 473,700,000	Japan Government Ten Year Bond, 0.800%, 20/09/23	4,524,354	0.30	JPY 3,100,000	Japan Government Twenty Year Bond, 2.200%, 20/12/21	29,731	0.00
JPY 829,600,000	Japan Government Ten Year Bond, 0.600%, 20/12/23	7,885,449	0.52	JPY 4,000,000	Japan Government Twenty Year Bond, 2.000%, 21/03/22	38,449	0.00
JPY 615,300,000	Japan Government Ten Year Bond, 0.600%, 20/03/24	5,858,539	0.39	JPY 62,900,000	Japan Government Twenty Year Bond, 1.900%, 20/06/22	606,536	0.04
JPY 690,800,000	Japan Government Ten Year Bond, 0.600%, 20/06/24	6,588,997	0.43	JPY 5,000,000	Japan Government Twenty Year Bond, 2.000%, 20/06/22	48,306	0.00
JPY 396,400,000	Japan Government Ten Year Bond, 0.500%, 20/09/24	3,773,048	0.25	JPY 2,300,000	Japan Government Twenty Year Bond, 1.900%, 20/09/22	22,292	0.00
JPY 462,200,000	Japan Government Ten Year Bond, 0.300%, 20/12/24	4,363,578	0.29	JPY 18,500,000	Japan Government Twenty Year Bond, 1.400%, 20/12/22	178,052	0.01
JPY 359,600,000	Japan Government Ten Year Bond, 0.500%, 20/12/24	3,425,541	0.23	JPY 41,900,000	Japan Government Twenty Year Bond, 1.700%, 20/12/22	406,133	0.03
JPY 655,100,000	Japan Government Ten Year Bond, 0.400%, 20/03/25	6,216,846	0.41	JPY 41,900,000	Japan Government Twenty Year Bond, 1.000%, 20/03/23	400,544	0.03
JPY 696,600,000	Japan Government Ten Year Bond, 0.400%, 20/06/25	6,621,009	0.44	JPY 2,100,000	Japan Government Twenty Year Bond, 0.800%, 20/06/23	20,005	0.00
JPY 775,900,000	Japan Government Ten Year Bond, 0.400%, 20/09/25	7,384,013	0.49	JPY 12,600,000	Japan Government Twenty Year Bond, 1.800%, 20/06/23	123,540	0.01
JPY 767,000,000	Japan Government Ten Year Bond, 0.300%, 20/12/25	7,270,735	0.48	JPY 6,300,000	Japan Government Twenty Year Bond, 1.900%, 20/09/23	62,233	0.00
JPY 661,300,000	Japan Government Ten Year Bond, 0.100%, 20/03/26	6,206,357	0.41	JPY 14,700,000	Japan Government Twenty Year Bond, 1.800%, 20/12/23	145,384	0.01
JPY 673,700,000	Japan Government Ten Year Bond, 0.100%, 20/06/26	6,322,608	0.42	JPY 12,600,000	Japan Government Twenty Year Bond, 1.900%, 20/12/23	125,067	0.01
JPY 631,400,000	Japan Government Ten Year Bond, 0.100%, 20/09/26	5,926,680	0.39	JPY 8,400,000	Japan Government Twenty Year Bond, 1.900%, 20/03/24	83,743	0.01
JPY 631,600,000	Japan Government Ten Year Bond, 0.100%, 20/12/26	5,932,011	0.39	JPY 14,700,000	Japan Government Twenty Year Bond, 2.100%, 20/03/24	147,565	0.01
JPY 596,400,000	Japan Government Ten Year Bond, 0.100%, 20/03/27	5,602,572	0.37	JPY 4,200,000	Japan Government Twenty Year Bond, 2.200%, 20/03/24	42,308	0.00
JPY 610,900,000	Japan Government Ten Year Bond, 0.100%, 20/06/27	5,740,427	0.38	JPY 8,400,000	Japan Government Twenty Year Bond, 2.200%, 20/06/24	85,074	0.01
JPY 525,400,000	Japan Government Ten Year Bond, 0.100%, 20/09/27	4,936,963	0.32	JPY 212,600,000	Japan Government Twenty Year Bond, 2.400%, 20/06/24	2,169,373	0.14
JPY 630,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/27	5,921,247	0.39	JPY 335,700,000	Japan Government Twenty Year Bond, 2.100%, 20/09/24	3,405,853	0.22
JPY 732,700,000	Japan Government Ten Year Bond, 0.100%, 20/03/28	6,883,448	0.45	JPY 34,600,000	Japan Government Twenty Year Bond, 2.000%, 20/12/24	351,138	0.02
JPY 559,300,000	Japan Government Ten Year Bond, 0.100%, 20/06/28	5,252,811	0.35	JPY 8,400,000	Japan Government Twenty Year Bond, 2.100%, 20/12/24	85,602	0.01
JPY 573,300,000	Japan Government Ten Year Bond, 0.100%, 20/09/28	5,382,064	0.35	JPY 18,900,000	Japan Government Twenty Year Bond, 2.000%, 20/03/25	192,658	0.01
JPY 648,500,000	Japan Government Ten Year Bond, 0.100%, 20/12/28	6,084,725	0.40	JPY 21,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/25	214,966	0.01
JPY 630,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/29	5,907,057	0.39	JPY 14,700,000	Japan Government Twenty Year Bond, 1.900%, 20/06/25	149,846	0.01
JPY 641,900,000	Japan Government Ten Year Bond, 0.100%, 20/06/29	6,013,696	0.40	JPY 75,200,000	Japan Government Twenty Year Bond, 2.100%, 20/06/25	773,538	0.05

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.93% (continued)				Government Bonds - 96.93% (continued)			
Japan (continued)				Japan (continued)			
JPY 10,500,000	Japan Government Twenty Year Bond, 2.000%, 20/09/25	108,056	0.01	JPY 200,000,000	Japan Government Twenty Year Bond, 2.100%, 20/09/29	2,214,970	0.15
JPY 41,900,000	Japan Government Twenty Year Bond, 2.100%, 20/09/25	433,242	0.03	JPY 200,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/29	2,219,623	0.15
JPY 18,700,000	Japan Government Twenty Year Bond, 2.000%, 20/12/25	193,392	0.01	JPY 50,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/30	556,685	0.04
JPY 41,900,000	Japan Government Twenty Year Bond, 2.100%, 20/12/25	435,479	0.03	JPY 175,800,000	Japan Government Two Year Bond, 0.100%, 01/07/21	1,634,124	0.11
JPY 163,900,000	Japan Government Twenty Year Bond, 2.100%, 20/03/26	1,711,649	0.11	JPY 200,000,000	Japan Government Two Year Bond, 0.100%, 01/08/21	1,859,295	0.12
JPY 41,900,000	Japan Government Twenty Year Bond, 2.200%, 20/03/26	439,778	0.03	JPY 220,000,000	Japan Government Two Year Bond, 0.100%, 01/10/21	2,046,040	0.13
JPY 41,900,000	Japan Government Twenty Year Bond, 2.300%, 20/03/26	442,291	0.03	JPY 200,000,000	Japan Government Two Year Bond, 0.100%, 01/11/21	1,860,333	0.12
JPY 134,200,000	Japan Government Twenty Year Bond, 2.300%, 20/06/26	1,423,949	0.09	JPY 200,000,000	Japan Government Two Year Bond, 0.100%, 01/12/21	1,860,592	0.12
JPY 25,200,000	Japan Government Twenty Year Bond, 2.200%, 20/09/26	267,124	0.02	JPY 400,000,000	Japan Government Two Year Bond, 0.100%, 01/03/22	3,724,559	0.24
JPY 148,900,000	Japan Government Twenty Year Bond, 2.100%, 20/12/26	1,577,524	0.10	<b>Total Japan</b>		<b>354,478,805</b>	<b>23.31</b>
JPY 50,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/27	532,196	0.03	<b>Korea</b>			
JPY 33,600,000	Japan Government Twenty Year Bond, 2.100%, 20/06/27	359,271	0.02	KRW 1,000,000,000	Korea Treasury Bond, 1.625%, 10/06/22	844,486	0.06
JPY 8,700,000	Japan Government Twenty Year Bond, 2.300%, 20/06/27	94,156	0.01	KRW 2,000,000,000	Korea Treasury Bond, 2.000%, 10/09/22	1,705,167	0.11
JPY 33,600,000	Japan Government Twenty Year Bond, 2.100%, 20/09/27	361,031	0.02	KRW 3,000,000,000	Korea Treasury Bond, 2.375%, 10/03/23	2,592,692	0.17
JPY 21,000,000	Japan Government Twenty Year Bond, 2.200%, 20/09/27	226,981	0.01	KRW 5,000,000,000	Korea Treasury Bond, 2.250%, 10/09/23	4,327,930	0.29
JPY 335,200,000	Japan Government Twenty Year Bond, 2.100%, 20/12/27	3,616,127	0.24	KRW 6,500,000,000	Korea Treasury Bond, 1.875%, 10/03/24	5,574,161	0.37
JPY 300,000,000	Japan Government Twenty Year Bond, 2.200%, 20/03/28	3,270,510	0.21	KRW 1,500,000,000	Korea Treasury Bond, 1.375%, 10/09/24	1,262,651	0.08
JPY 21,000,000	Japan Government Twenty Year Bond, 2.400%, 20/03/28	231,959	0.02	KRW 2,000,000,000	Korea Treasury Bond, 2.125%, 10/06/27	1,761,067	0.12
JPY 200,000,000	Japan Government Twenty Year Bond, 2.300%, 20/06/28	2,204,329	0.14	KRW 1,500,000,000	Korea Treasury Bond, 2.625%, 10/06/28	1,371,381	0.09
JPY 7,300,000	Japan Government Twenty Year Bond, 2.400%, 20/06/28	80,999	0.01	KRW 1,500,000,000	Korea Treasury Bond, 2.375%, 10/12/28	1,348,447	0.09
JPY 308,800,000	Japan Government Twenty Year Bond, 2.100%, 20/09/28	3,370,567	0.22	KRW 1,650,000,000	Korea Treasury Bond, 1.875%, 10/06/29	1,428,697	0.09
JPY 71,900,000	Japan Government Twenty Year Bond, 2.200%, 20/09/28	790,324	0.05	KRW 1,000,000,000	Korea Treasury Bond, 1.375%, 10/12/29	829,846	0.05
JPY 252,100,000	Japan Government Twenty Year Bond, 1.900%, 20/12/28	2,720,792	0.18	<b>Total Korea</b>		<b>23,046,525</b>	<b>1.52</b>
JPY 21,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/28	229,973	0.02	<b>Lithuania</b>			
JPY 22,700,000	Japan Government Twenty Year Bond, 1.900%, 20/03/29	245,735	0.02	EUR 127,000	Lithuania Government International Bond, 2.125%, 29/10/26	164,890	0.01
JPY 83,400,000	Japan Government Twenty Year Bond, 2.100%, 20/03/29	916,337	0.06	EUR 42,000	Lithuania Government International Bond, 0.950%, 26/05/27	51,195	0.00
JPY 31,300,000	Japan Government Twenty Year Bond, 2.100%, 20/06/29	345,160	0.02	<b>Total Lithuania</b>		<b>216,085</b>	<b>0.01</b>
JPY 7,100,000	Japan Government Twenty Year Bond, 2.200%, 20/06/29	78,881	0.01				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.93% (continued)				Government Bonds - 96.93% (continued)			
Luxembourg				Netherlands (continued)			
EUR 21,000	Luxembourg Government Bond, 2.250%, 21/03/22	24,753	0.00	EUR 1,024,000	Netherlands Government Bond, 0.750%, 15/07/28	1,262,413	0.08
EUR 41,000	Luxembourg Government Bond, 2.125%, 10/07/23	49,870	0.00	EUR 886,000	Netherlands Government Bond, 0.250%, 15/07/29	1,052,977	0.07
EUR 84,000	Luxembourg Government Bond, 0.625%, 01/02/27	100,942	0.01	<b>Total Netherlands</b>		<b>16,859,809</b>	<b>1.11</b>
EUR 42,000	Luxembourg Government Bond, 2.250%, 19/03/28	56,939	0.01	New Zealand			
<b>Total Luxembourg</b>		<b>232,504</b>	<b>0.02</b>	NZD 857,000	New Zealand Government Bond, 5.500%, 15/04/23	630,961	0.04
Mexico				NZD 745,000	New Zealand Government Bond, 2.750%, 15/04/25	532,033	0.04
MXN 21,125,000	Mexican Bonos, 7.250%, 09/12/21	946,863	0.06	NZD 610,000	New Zealand Government Bond, 4.500%, 15/04/27	493,498	0.03
MXN 26,500,000	Mexican Bonos, 6.500%, 09/06/22	1,186,921	0.08	<b>Total New Zealand</b>		<b>1,656,492</b>	<b>0.11</b>
MXN 11,750,000	Mexican Bonos, 8.000%, 07/12/23	561,144	0.04	Norway			
MXN 13,350,000	Mexican Bonos, 8.000%, 05/09/24	646,967	0.04	NOK 6,450,000	Norway Government Bond, 2.000%, 24/05/23	703,643	0.05
MXN 28,100,000	Mexican Bonos, 10.000%, 05/12/24	1,464,953	0.10	NOK 1,780,000	Norway Government Bond, 3.000%, 14/03/24	203,343	0.01
MXN 17,225,000	Mexican Bonos, 5.750%, 05/03/26	766,713	0.05	NOK 6,440,000	Norway Government Bond, 1.750%, 13/03/25	712,359	0.05
MXN 16,575,000	Mexican Bonos, 7.500%, 03/06/27	800,416	0.05	NOK 1,640,000	Norway Government Bond, 1.500%, 19/02/26	180,587	0.01
MXN 21,650,000	Mexican Bonos, 8.500%, 31/05/29	1,110,786	0.07	NOK 6,360,000	Norway Government Bond, 1.750%, 17/02/27	715,225	0.05
<b>Total Mexico</b>		<b>7,484,763</b>	<b>0.49</b>	NOK 1,680,000	Norway Government Bond, 2.000%, 26/04/28	193,854	0.01
Netherlands				NOK 2,000,000	Norway Government Bond, 1.750%, 06/09/29	228,850	0.01
EUR 273,000	Netherlands Government Bond, 3.250%, 15/07/21	318,937	0.02	<b>Total Norway</b>		<b>2,937,861</b>	<b>0.19</b>
EUR 1,871,000	Netherlands Government Bond, zero coupon, 15/01/22	2,121,755	0.14	Poland			
EUR 640,000	Netherlands Government Bond, 2.250%, 15/07/22	761,765	0.05	PLN 1,470,000	Republic of Poland Government Bond, 5.750%, 25/10/21	399,607	0.03
EUR 455,000	Netherlands Government Bond, 3.750%, 15/01/23	568,969	0.04	PLN 2,040,000	Republic of Poland Government Bond, 2.250%, 25/04/22	536,187	0.03
EUR 233,000	Netherlands Government Bond, 7.500%, 15/01/23	316,613	0.02	PLN 2,000,000	Republic of Poland Government Bond, zero coupon, 25/07/22	504,443	0.03
EUR 1,701,000	Netherlands Government Bond, 1.750%, 15/07/23	2,051,414	0.14	PLN 180,000	Republic of Poland Government Bond, 5.750%, 23/09/22	51,211	0.00
EUR 1,042,000	Netherlands Government Bond, zero coupon, 15/01/24	1,197,240	0.08	PLN 2,115,000	Republic of Poland Government Bond, 2.500%, 25/01/23	566,529	0.04
EUR 1,205,000	Netherlands Government Bond, 2.000%, 15/07/24	1,499,549	0.10	PLN 2,340,000	Republic of Poland Government Bond, 4.000%, 25/10/23	662,753	0.04
EUR 1,408,000	Netherlands Government Bond, 0.250%, 15/07/25	1,650,186	0.11	PLN 2,470,000	Republic of Poland Government Bond, 2.500%, 25/04/24	673,659	0.04
EUR 1,009,000	Netherlands Government Bond, 0.500%, 15/07/26	1,206,705	0.08	PLN 1,000,000	Republic of Poland Government Bond, 2.250%, 25/10/24	271,268	0.02
EUR 400,000	Netherlands Government Bond, zero coupon, 15/01/27	464,252	0.03	PLN 2,475,000	Republic of Poland Government Bond, 3.250%, 25/07/25	704,442	0.05
EUR 1,421,000	Netherlands Government Bond, 0.750%, 15/07/27	1,737,354	0.11	PLN 2,740,000	Republic of Poland Government Bond, 2.500%, 25/07/26	755,693	0.05
EUR 397,000	Netherlands Government Bond, 5.500%, 15/01/28	649,680	0.04	PLN 2,210,000	Republic of Poland Government Bond, 2.500%, 25/07/27	609,871	0.04
				PLN 3,075,000	Republic of Poland Government Bond, 2.750%, 25/04/28	863,976	0.06

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.93% (continued)				Government Bonds - 96.93% (continued)			
Poland (continued)				Singapore (continued)			
PLN 150,000	Republic of Poland Government Bond, 5.750%, 25/04/29	52,058	0.00	SGD 210,000	Singapore Government Bond, 3.000%, 01/09/24	166,403	0.01
PLN 2,000,000	Republic of Poland Government Bond, 2.750%, 25/10/29	569,343	0.04	SGD 439,000	Singapore Government Bond, 2.375%, 01/06/25	342,864	0.02
<b>Total Poland</b>		<b>7,221,040</b>	<b>0.47</b>	SGD 1,210,000	Singapore Government Bond, 2.125%, 01/06/26	942,595	0.06
Portugal				SGD 419,000	Singapore Government Bond, 3.500%, 01/03/27	354,410	0.02
EUR 961,000	Portugal Obrigacoes do Tesouro OT, 2.200%, 17/10/22	1,146,310	0.08	SGD 631,000	Singapore Government Bond, 2.625%, 01/05/28	513,842	0.03
EUR 1,087,000	Portugal Obrigacoes do Tesouro OT, 4.950%, 25/10/23	1,437,970	0.09	SGD 147,000	Singapore Government Bond, 2.875%, 01/07/29	123,286	0.01
EUR 942,000	Portugal Obrigacoes do Tesouro OT, 5.650%, 15/02/24	1,288,886	0.09	<b>Total Singapore</b>		<b>4,270,116</b>	<b>0.28</b>
EUR 961,000	Portugal Obrigacoes do Tesouro OT, 2.875%, 15/10/25	1,249,139	0.08	Slovakia			
EUR 515,000	Portugal Obrigacoes do Tesouro OT, 2.875%, 21/07/26	679,866	0.04	EUR 146,000	Slovakia Government Bond, 3.000%, 28/02/23	179,092	0.01
EUR 1,273,000	Portugal Obrigacoes do Tesouro OT, 4.125%, 14/04/27	1,819,111	0.12	EUR 284,000	Slovakia Government Bond, zero coupon, 13/11/23	323,322	0.02
EUR 653,000	Portugal Obrigacoes do Tesouro OT, 2.125%, 17/10/28	843,371	0.06	EUR 85,000	Slovakia Government Bond, 3.375%, 15/11/24	111,101	0.01
EUR 868,000	Portugal Obrigacoes do Tesouro OT, 1.950%, 15/06/29	1,110,716	0.07	EUR 300,000	Slovakia Government Bond, 0.250%, 14/05/25	345,173	0.02
EUR 400,000	Portugal Obrigacoes do Tesouro OT, 3.875%, 15/02/30	594,919	0.04	EUR 188,000	Slovakia Government Bond, 4.350%, 14/10/25	263,795	0.02
<b>Total Portugal</b>		<b>10,170,288</b>	<b>0.67</b>	EUR 242,000	Slovakia Government Bond, 0.625%, 22/05/26	286,678	0.02
Russia				EUR 135,000	Slovakia Government Bond, 1.375%, 21/01/27	167,191	0.01
RUB 80,000,000	Russian Federal Bond - OFZ, 7.600%, 20/07/22	1,191,023	0.08	EUR 126,000	Slovakia Government Bond, 1.000%, 12/06/28	154,524	0.01
RUB 40,000,000	Russian Federal Bond - OFZ, 6.500%, 28/02/24	590,290	0.04	EUR 283,000	Slovakia Government Bond, 3.625%, 16/01/29	421,280	0.03
RUB 40,000,000	Russian Federal Bond - OFZ, 7.400%, 17/07/24	611,157	0.04	<b>Total Slovakia</b>		<b>2,252,156</b>	<b>0.15</b>
RUB 30,000,000	Russian Federal Bond - OFZ, 7.100%, 16/10/24	454,460	0.03	Slovenia			
RUB 55,000,000	Russian Federal Bond - OFZ, 7.150%, 12/11/25	838,588	0.05	EUR 84,000	Slovenia Government Bond, 2.250%, 25/03/22	98,617	0.01
RUB 55,000,000	Russian Federal Bond - OFZ, 7.950%, 07/10/26	877,584	0.06	EUR 30,000	Slovenia Government Bond, 4.625%, 09/09/24	40,584	0.00
RUB 50,000,000	Russian Federal Bond - OFZ, 6.900%, 23/05/29	759,476	0.05	EUR 384,000	Slovenia Government Bond, 2.125%, 28/07/25	482,350	0.03
RUB 30,000,000	Russian Federal Bond - OFZ, 7.650%, 10/04/30	477,078	0.03	EUR 30,000	Slovenia Government Bond, 5.125%, 30/03/26	44,004	0.00
<b>Total Russia</b>		<b>5,799,656</b>	<b>0.38</b>	EUR 189,000	Slovenia Government Bond, 1.250%, 22/03/27	231,484	0.02
Singapore				EUR 126,000	Slovenia Government Bond, 1.000%, 06/03/28	152,169	0.01
SGD 981,000	Singapore Government Bond, 1.250%, 01/10/21	711,604	0.05	EUR 168,000	Slovenia Government Bond, 1.188%, 14/03/29	205,396	0.01
SGD 147,000	Singapore Government Bond, 1.750%, 01/04/22	108,078	0.01	<b>Total Slovenia</b>		<b>1,254,604</b>	<b>0.08</b>
SGD 276,000	Singapore Government Bond, 3.125%, 01/09/22	209,863	0.02	Spain			
SGD 273,000	Singapore Government Bond, 1.750%, 01/02/23	202,819	0.01	EUR 818,000	Spain Government Bond, 0.750%, 30/07/21	930,983	0.06
SGD 341,000	Singapore Government Bond, 2.750%, 01/07/23	261,769	0.02	EUR 1,076,000	Spain Government Bond, 0.050%, 31/10/21	1,216,474	0.08
SGD 439,000	Singapore Government Bond, 2.000%, 01/02/24	332,583	0.02	EUR 2,164,000	Spain Government Bond, 5.850%, 31/01/22	2,673,644	0.18

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.93% (continued)				Government Bonds - 96.93% (continued)			
Spain (continued)				Sweden			
EUR 1,433,000	Spain Government Bond, 0.400%, 30/04/22	1,633,793	0.11	SEK 5,230,000	Sweden Government Bond, 3.500%, 01/06/22	602,980	0.04
EUR 671,000	Spain Government Bond, 0.450%, 31/10/22	768,458	0.05	SEK 6,560,000	Sweden Government Bond, 1.500%, 13/11/23	748,038	0.05
EUR 2,300,000	Spain Government Bond, 5.400%, 31/01/23	2,968,614	0.19	SEK 6,630,000	Sweden Government Bond, 2.500%, 12/05/25	809,905	0.05
EUR 1,500,000	Spain Government Bond, zero coupon, 30/04/23	1,698,124	0.11	SEK 4,620,000	Sweden Government Bond, 1.000%, 12/11/26	535,547	0.04
EUR 1,102,000	Spain Government Bond, 0.350%, 30/07/23	1,262,565	0.08	SEK 4,780,000	Sweden Government Bond, 0.750%, 12/05/28	549,990	0.04
EUR 1,222,000	Spain Government Bond, 4.400%, 31/10/23	1,589,205	0.10	SEK 1,500,000	Sweden Government Bond, 0.750%, 12/11/29	173,258	0.01
EUR 1,871,000	Spain Government Bond, 4.800%, 31/01/24	2,485,720	0.16	<b>Total Sweden</b>		<b>3,419,718</b>	<b>0.23</b>
EUR 2,310,000	Spain Government Bond, 3.800%, 30/04/24	2,999,604	0.20	Switzerland			
EUR 710,000	Spain Government Bond, 0.250%, 30/07/24	812,771	0.05	CHF 53,000	Swiss Confederation Government Bond, 1.250%, 11/06/24	60,161	0.00
EUR 2,351,000	Spain Government Bond, 2.750%, 31/10/24	2,978,275	0.20	CHF 342,000	Swiss Confederation Government Bond, 1.500%, 24/07/25	400,290	0.03
EUR 1,518,000	Spain Government Bond, 1.600%, 30/04/25	1,848,924	0.12	CHF 313,000	Swiss Confederation Government Bond, 1.250%, 28/05/26	366,982	0.03
EUR 1,056,000	Spain Government Bond, 4.650%, 30/07/25	1,474,244	0.10	CHF 127,000	Swiss Confederation Government Bond, 3.250%, 27/06/27	170,388	0.01
EUR 1,881,000	Spain Government Bond, 2.150%, 31/10/25	2,364,261	0.15	CHF 116,000	Swiss Confederation Government Bond, 4.000%, 08/04/28	166,451	0.01
EUR 1,770,000	Spain Government Bond, 1.950%, 30/04/26	2,218,143	0.15	CHF 741,000	Swiss Confederation Government Bond, zero coupon, 22/06/29	816,715	0.05
EUR 1,060,000	Spain Government Bond, 5.900%, 30/07/26	1,617,240	0.11	<b>Total Switzerland</b>		<b>1,980,987</b>	<b>0.13</b>
EUR 2,267,000	Spain Government Bond, 1.300%, 31/10/26	2,750,538	0.18	Thailand			
EUR 1,724,000	Spain Government Bond, 1.500%, 30/04/27	2,122,894	0.14	THB 27,200,000	Thailand Government Bond, 3.650%, 17/12/21	921,487	0.06
EUR 1,000,000	Spain Government Bond, 0.800%, 30/07/27	1,174,680	0.08	THB 17,950,000	Thailand Government Bond, 1.875%, 17/06/22	596,992	0.04
EUR 1,402,000	Spain Government Bond, 1.450%, 31/10/27	1,722,123	0.11	THB 14,050,000	Thailand Government Bond, 2.000%, 17/12/22	471,479	0.03
EUR 1,360,000	Spain Government Bond, 1.400%, 30/04/28	1,669,510	0.11	THB 21,000,000	Thailand Government Bond, 3.625%, 16/06/23	740,726	0.05
EUR 1,375,000	Spain Government Bond, 1.400%, 30/07/28	1,689,807	0.11	THB 20,500,000	Thailand Government Bond, 2.400%, 17/12/23	704,472	0.05
EUR 1,794,000	Spain Government Bond, 5.150%, 31/10/28	2,824,792	0.19	THB 25,300,000	Thailand Government Bond, 3.850%, 12/12/25	947,914	0.06
EUR 1,073,000	Spain Government Bond, 6.000%, 31/01/29	1,788,476	0.12	THB 26,900,000	Thailand Government Bond, 2.125%, 17/12/26	932,603	0.06
EUR 1,752,000	Spain Government Bond, 1.450%, 30/04/29	2,162,803	0.14	THB 19,100,000	Thailand Government Bond, 2.875%, 17/12/28	702,116	0.05
EUR 1,400,000	Spain Government Bond, 0.600%, 31/10/29	1,609,519	0.11	THB 8,400,000	Thailand Government Bond, 4.875%, 22/06/29	354,622	0.02
EUR 1,500,000	Spain Government Bond, 0.500%, 30/04/30	1,701,876	0.11	<b>Total Thailand</b>		<b>6,372,411</b>	<b>0.42</b>
<b>Total Spain</b>		<b>54,758,060</b>	<b>3.60</b>	United Kingdom			
				GBP 2,275,000	United Kingdom Gilt, 3.750%, 07/09/21	2,936,671	0.19
				GBP 3,221,000	United Kingdom Gilt, 4.000%, 07/03/22	4,254,242	0.28
				GBP 2,000,000	United Kingdom Gilt, 0.500%, 22/07/22	2,501,424	0.16
				GBP 1,719,000	United Kingdom Gilt, 1.750%, 07/09/22	2,209,595	0.15



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.93% (continued)				Government Bonds - 96.93% (continued)			
United Kingdom (continued)				United States (continued)			
GBP 1,300,000	United Kingdom Gilt, 0.125%, 31/01/23	1,613,445	0.11	USD 2,342,000	United States Treasury Note/Bond, 2.125%, 30/09/21	2,398,903	0.16
GBP 1,721,000	United Kingdom Gilt, 0.750%, 22/07/23	2,180,566	0.14	USD 3,258,000	United States Treasury Note/Bond, 2.875%, 15/10/21	3,371,394	0.22
GBP 2,644,000	United Kingdom Gilt, 2.250%, 07/09/23	3,509,040	0.23	USD 1,604,000	United States Treasury Note/Bond, 1.250%, 31/10/21	1,626,995	0.11
GBP 1,866,000	United Kingdom Gilt, 1.000%, 22/04/24	2,400,577	0.16	USD 4,000,000	United States Treasury Note/Bond, 1.500%, 31/10/21	4,070,781	0.27
GBP 2,228,000	United Kingdom Gilt, 2.750%, 07/09/24	3,078,754	0.20	USD 2,203,000	United States Treasury Note/Bond, 2.000%, 31/10/21	2,256,526	0.15
GBP 3,191,000	United Kingdom Gilt, 5.000%, 07/03/25	4,878,271	0.32	USD 3,630,000	United States Treasury Note/Bond, 2.000%, 15/11/21	3,720,608	0.24
GBP 2,500,000	United Kingdom Gilt, 0.625%, 07/06/25	3,193,379	0.21	USD 2,097,000	United States Treasury Note/Bond, 2.875%, 15/11/21	2,174,573	0.14
GBP 2,216,000	United Kingdom Gilt, 2.000%, 07/09/25	3,037,720	0.20	USD 190,000	United States Treasury Note/Bond, 8.000%, 15/11/21	210,284	0.01
GBP 2,735,000	United Kingdom Gilt, 1.500%, 22/07/26	3,698,819	0.24	USD 3,500,000	United States Treasury Note/Bond, 1.500%, 30/11/21	3,566,035	0.23
GBP 1,801,000	United Kingdom Gilt, 1.250%, 22/07/27	2,421,100	0.16	USD 3,300,000	United States Treasury Note/Bond, 1.750%, 30/11/21	3,373,863	0.22
GBP 2,672,000	United Kingdom Gilt, 4.250%, 07/12/27	4,339,689	0.29	USD 1,552,000	United States Treasury Note/Bond, 1.875%, 30/11/21	1,589,345	0.10
GBP 2,506,000	United Kingdom Gilt, 1.625%, 22/10/28	3,501,519	0.23	USD 2,178,000	United States Treasury Note/Bond, 2.625%, 15/12/21	2,255,761	0.15
GBP 802,000	United Kingdom Gilt, 6.000%, 07/12/28	1,481,859	0.10	USD 4,237,000	United States Treasury Note/Bond, 2.000%, 31/12/21	4,352,855	0.29
GBP 2,900,000	United Kingdom Gilt, 0.875%, 22/10/29	3,833,925	0.25	USD 2,227,000	United States Treasury Note/Bond, 2.125%, 31/12/21	2,291,983	0.15
<b>Total United Kingdom</b>		<b>55,070,595</b>	<b>3.62</b>	USD 3,510,000	United States Treasury Note/Bond, 2.500%, 15/01/22	3,635,729	0.24
United States				USD 1,965,000	United States Treasury Note/Bond, 1.500%, 31/01/22	2,006,296	0.13
USD 2,508,000	United States Treasury Note/Bond, 2.625%, 15/07/21	2,571,582	0.17	USD 1,573,000	United States Treasury Note/Bond, 1.875%, 31/01/22	1,615,336	0.11
USD 2,258,000	United States Treasury Note/Bond, 1.125%, 31/07/21	2,281,197	0.15	USD 2,496,000	United States Treasury Note/Bond, 2.000%, 15/02/22	2,569,807	0.17
USD 3,678,000	United States Treasury Note/Bond, 1.750%, 31/07/21	3,740,497	0.25	USD 3,220,000	United States Treasury Note/Bond, 2.500%, 15/02/22	3,341,379	0.22
USD 1,441,000	United States Treasury Note/Bond, 2.250%, 31/07/21	1,473,254	0.10	USD 2,080,000	United States Treasury Note/Bond, 1.750%, 28/02/22	2,134,519	0.14
USD 3,793,000	United States Treasury Note/Bond, 2.125%, 15/08/21	3,875,527	0.25	USD 4,279,000	United States Treasury Note/Bond, 1.875%, 28/02/22	4,400,183	0.29
USD 2,384,000	United States Treasury Note/Bond, 2.750%, 15/08/21	2,452,913	0.16	USD 2,758,000	United States Treasury Note/Bond, 2.375%, 15/03/22	2,861,640	0.19
USD 58,000	United States Treasury Note/Bond, 8.125%, 15/08/21	63,166	0.00	USD 1,175,000	United States Treasury Note/Bond, 1.750%, 31/03/22	1,207,404	0.08
USD 4,353,000	United States Treasury Note/Bond, 1.125%, 31/08/21	4,401,121	0.29	USD 3,863,000	United States Treasury Note/Bond, 1.875%, 31/03/22	3,977,834	0.26
USD 2,500,000	United States Treasury Note/Bond, 1.500%, 31/08/21	2,538,574	0.17	USD 3,178,000	United States Treasury Note/Bond, 2.250%, 15/04/22	3,296,182	0.22
USD 1,091,000	United States Treasury Note/Bond, 2.000%, 31/08/21	1,114,184	0.07	USD 2,258,000	United States Treasury Note/Bond, 1.750%, 30/04/22	2,323,447	0.15
USD 3,405,000	United States Treasury Note/Bond, 2.750%, 15/09/21	3,510,608	0.23	USD 2,946,000	United States Treasury Note/Bond, 1.875%, 30/04/22	3,037,832	0.20
USD 1,604,000	United States Treasury Note/Bond, 1.125%, 30/09/21	1,623,048	0.11	USD 2,518,000	United States Treasury Note/Bond, 1.750%, 15/05/22	2,592,360	0.17
USD 1,500,000	United States Treasury Note/Bond, 1.500%, 30/09/21	1,524,844	0.10				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.93% (continued)				Government Bonds - 96.93% (continued)			
United States (continued)				United States (continued)			
USD 2,097,000	United States Treasury Note/Bond, 2.125%, 15/05/22	2,173,590	0.14	USD 4,500,000	United States Treasury Note/Bond, 1.375%, 15/02/23	4,698,516	0.31
USD 1,741,000	United States Treasury Note/Bond, 1.750%, 31/05/22	1,793,434	0.12	USD 5,244,000	United States Treasury Note/Bond, 2.000%, 15/02/23	5,494,729	0.36
USD 1,175,000	United States Treasury Note/Bond, 1.875%, 31/05/22	1,213,279	0.08	USD 99,000	United States Treasury Note/Bond, 7.125%, 15/02/23	117,021	0.01
USD 2,678,000	United States Treasury Note/Bond, 1.750%, 15/06/22	2,761,060	0.18	USD 1,405,000	United States Treasury Note/Bond, 1.500%, 28/02/23	1,454,614	0.10
USD 1,615,000	United States Treasury Note/Bond, 1.750%, 30/06/22	1,665,973	0.11	USD 2,447,000	United States Treasury Note/Bond, 2.625%, 28/02/23	2,606,437	0.17
USD 1,049,000	United States Treasury Note/Bond, 2.125%, 30/06/22	1,090,018	0.07	USD 3,000,000	United States Treasury Note/Bond, 0.500%, 15/03/23	3,029,844	0.20
USD 2,178,000	United States Treasury Note/Bond, 1.750%, 15/07/22	2,248,104	0.15	USD 1,112,000	United States Treasury Note/Bond, 1.500%, 31/03/23	1,152,571	0.08
USD 2,489,000	United States Treasury Note/Bond, 1.875%, 31/07/22	2,577,476	0.17	USD 2,800,000	United States Treasury Note/Bond, 2.500%, 31/03/23	2,978,719	0.20
USD 2,591,000	United States Treasury Note/Bond, 2.000%, 31/07/22	2,689,782	0.18	USD 3,000,000	United States Treasury Note/Bond, 0.250%, 15/04/23	3,003,125	0.20
USD 3,500,000	United States Treasury Note/Bond, 1.500%, 15/08/22	3,599,258	0.24	USD 1,884,000	United States Treasury Note/Bond, 1.625%, 30/04/23	1,960,979	0.13
USD 831,000	United States Treasury Note/Bond, 1.625%, 15/08/22	856,709	0.06	USD 2,468,000	United States Treasury Note/Bond, 2.750%, 30/04/23	2,647,316	0.17
USD 93,000	United States Treasury Note/Bond, 7.250%, 15/08/22	106,914	0.01	USD 3,000,000	United States Treasury Note/Bond, 0.125%, 15/05/23	2,995,781	0.20
USD 1,426,000	United States Treasury Note/Bond, 1.625%, 31/08/22	1,470,897	0.10	USD 4,107,000	United States Treasury Note/Bond, 1.750%, 15/05/23	4,292,457	0.28
USD 2,696,000	United States Treasury Note/Bond, 1.875%, 31/08/22	2,795,415	0.18	USD 1,049,000	United States Treasury Note/Bond, 1.625%, 31/05/23	1,093,255	0.07
USD 2,500,000	United States Treasury Note/Bond, 1.500%, 15/09/22	2,574,023	0.17	USD 1,426,000	United States Treasury Note/Bond, 2.750%, 31/05/23	1,532,616	0.10
USD 1,154,000	United States Treasury Note/Bond, 1.750%, 30/09/22	1,195,021	0.08	USD 1,112,000	United States Treasury Note/Bond, 1.375%, 30/06/23	1,151,789	0.08
USD 2,947,000	United States Treasury Note/Bond, 1.875%, 30/09/22	3,060,045	0.20	USD 3,157,000	United States Treasury Note/Bond, 2.625%, 30/06/23	3,387,856	0.22
USD 2,000,000	United States Treasury Note/Bond, 1.375%, 15/10/22	2,055,156	0.14	USD 3,570,000	United States Treasury Note/Bond, 1.250%, 31/07/23	3,687,698	0.24
USD 2,633,000	United States Treasury Note/Bond, 1.875%, 31/10/22	2,737,703	0.18	USD 1,678,000	United States Treasury Note/Bond, 2.750%, 31/07/23	1,810,536	0.12
USD 1,279,000	United States Treasury Note/Bond, 2.000%, 31/10/22	1,333,557	0.09	USD 2,051,000	United States Treasury Note/Bond, 2.500%, 15/08/23	2,199,217	0.14
USD 1,412,000	United States Treasury Note/Bond, 1.625%, 15/11/22	1,460,758	0.10	USD 139,000	United States Treasury Note/Bond, 6.250%, 15/08/23	165,215	0.01
USD 50,000	United States Treasury Note/Bond, 7.625%, 15/11/22	58,793	0.00	USD 2,528,000	United States Treasury Note/Bond, 1.375%, 31/08/23	2,623,393	0.17
USD 3,852,000	United States Treasury Note/Bond, 2.000%, 30/11/22	4,022,030	0.26	USD 2,073,000	United States Treasury Note/Bond, 2.750%, 31/08/23	2,240,621	0.15
USD 2,500,000	United States Treasury Note/Bond, 1.625%, 15/12/22	2,589,648	0.17	USD 1,374,000	United States Treasury Note/Bond, 1.375%, 30/09/23	1,427,135	0.09
USD 4,310,000	United States Treasury Note/Bond, 2.125%, 31/12/22	4,520,449	0.30	USD 3,968,000	United States Treasury Note/Bond, 2.875%, 30/09/23	4,313,030	0.28
USD 7,750,000	United States Treasury Note/Bond, 1.500%, 15/01/23	8,232,735	0.54	USD 1,986,000	United States Treasury Note/Bond, 1.625%, 31/10/23	2,080,645	0.14
USD 1,321,000	United States Treasury Note/Bond, 1.750%, 31/01/23	1,374,562	0.09	USD 2,468,000	United States Treasury Note/Bond, 2.875%, 31/10/23	2,687,806	0.18
USD 2,175,000	United States Treasury Note/Bond, 2.375%, 31/01/23	2,298,363	0.15	USD 4,227,000	United States Treasury Note/Bond, 2.750%, 15/11/23	4,589,928	0.30

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.93% (continued)				Government Bonds - 96.93% (continued)			
United States (continued)				United States (continued)			
USD 986,000	United States Treasury Note/Bond, 2.125%, 30/11/23	1,050,706	0.07	USD 2,549,000	United States Treasury Note/Bond, 2.125%, 30/11/24	2,758,098	0.18
USD 3,031,000	United States Treasury Note/Bond, 2.875%, 30/11/23	3,307,342	0.22	USD 2,196,000	United States Treasury Note/Bond, 2.250%, 31/12/24	2,391,410	0.16
USD 1,007,000	United States Treasury Note/Bond, 2.250%, 31/12/23	1,078,827	0.07	USD 1,279,000	United States Treasury Note/Bond, 2.500%, 31/01/25	1,408,998	0.09
USD 3,367,000	United States Treasury Note/Bond, 2.625%, 31/12/23	3,651,617	0.24	USD 4,280,000	United States Treasury Note/Bond, 2.000%, 15/02/25	4,620,059	0.30
USD 1,091,000	United States Treasury Note/Bond, 2.250%, 31/01/24	1,170,694	0.08	USD 78,000	United States Treasury Note/Bond, 7.625%, 15/02/25	104,313	0.01
USD 3,201,000	United States Treasury Note/Bond, 2.500%, 31/01/24	3,463,082	0.23	USD 3,000,000	United States Treasury Note/Bond, 1.125%, 28/02/25	3,121,250	0.20
USD 3,528,000	United States Treasury Note/Bond, 2.750%, 15/02/24	3,851,584	0.25	USD 1,633,000	United States Treasury Note/Bond, 2.750%, 28/02/25	1,820,285	0.12
USD 1,133,000	United States Treasury Note/Bond, 2.125%, 29/02/24	1,212,221	0.08	USD 1,258,000	United States Treasury Note/Bond, 2.625%, 31/03/25	1,397,166	0.09
USD 3,115,000	United States Treasury Note/Bond, 2.375%, 29/02/24	3,361,280	0.22	USD 1,000,000	United States Treasury Note/Bond, 0.375%, 30/04/25	1,004,375	0.07
USD 5,146,000	United States Treasury Note/Bond, 2.125%, 31/03/24	5,513,055	0.36	USD 1,468,000	United States Treasury Note/Bond, 2.875%, 30/04/25	1,650,238	0.11
USD 986,000	United States Treasury Note/Bond, 2.000%, 30/04/24	1,052,940	0.07	USD 4,653,000	United States Treasury Note/Bond, 2.125%, 15/05/25	5,065,590	0.33
USD 2,483,000	United States Treasury Note/Bond, 2.250%, 30/04/24	2,675,239	0.18	USD 1,510,000	United States Treasury Note/Bond, 2.875%, 31/05/25	1,700,166	0.11
USD 4,748,000	United States Treasury Note/Bond, 2.500%, 15/05/24	5,164,563	0.34	USD 2,575,000	United States Treasury Note/Bond, 2.750%, 30/06/25	2,887,822	0.19
USD 3,814,000	United States Treasury Note/Bond, 2.000%, 31/05/24	4,078,000	0.27	USD 1,510,000	United States Treasury Note/Bond, 2.875%, 31/07/25	1,705,474	0.11
USD 2,178,000	United States Treasury Note/Bond, 1.750%, 30/06/24	2,310,041	0.15	USD 5,394,000	United States Treasury Note/Bond, 2.000%, 15/08/25	5,856,704	0.39
USD 2,507,000	United States Treasury Note/Bond, 2.000%, 30/06/24	2,683,469	0.18	USD 82,000	United States Treasury Note/Bond, 6.875%, 15/08/25	109,316	0.01
USD 2,400,000	United States Treasury Note/Bond, 1.750%, 31/07/24	2,547,938	0.17	USD 1,742,000	United States Treasury Note/Bond, 2.750%, 31/08/25	1,959,342	0.13
USD 1,426,000	United States Treasury Note/Bond, 2.125%, 31/07/24	1,535,401	0.10	USD 1,468,000	United States Treasury Note/Bond, 3.000%, 30/09/25	1,672,373	0.11
USD 5,052,000	United States Treasury Note/Bond, 2.375%, 15/08/24	5,494,445	0.36	USD 1,216,000	United States Treasury Note/Bond, 3.000%, 31/10/25	1,387,380	0.09
USD 2,500,000	United States Treasury Note/Bond, 1.250%, 31/08/24	2,604,492	0.17	USD 4,041,000	United States Treasury Note/Bond, 2.250%, 15/11/25	4,452,045	0.29
USD 1,237,000	United States Treasury Note/Bond, 1.875%, 31/08/24	1,320,884	0.09	USD 2,758,000	United States Treasury Note/Bond, 2.875%, 30/11/25	3,132,700	0.21
USD 2,250,000	United States Treasury Note/Bond, 1.500%, 30/09/24	2,369,180	0.16	USD 1,300,000	United States Treasury Note/Bond, 2.625%, 31/12/25	1,460,875	0.10
USD 1,742,000	United States Treasury Note/Bond, 2.125%, 30/09/24	1,880,271	0.12	USD 1,405,000	United States Treasury Note/Bond, 2.625%, 31/01/26	1,580,954	0.10
USD 2,500,000	United States Treasury Note/Bond, 1.500%, 31/10/24	2,634,375	0.17	USD 5,873,000	United States Treasury Note/Bond, 1.625%, 15/02/26	6,282,734	0.41
USD 2,549,000	United States Treasury Note/Bond, 2.250%, 31/10/24	2,768,254	0.18	USD 165,000	United States Treasury Note/Bond, 6.000%, 15/02/26	216,588	0.01
USD 5,265,000	United States Treasury Note/Bond, 2.250%, 15/11/24	5,721,574	0.38	USD 1,705,000	United States Treasury Note/Bond, 2.500%, 28/02/26	1,908,801	0.13
USD 88,000	United States Treasury Note/Bond, 7.500%, 15/11/24	115,638	0.01	USD 2,758,000	United States Treasury Note/Bond, 2.250%, 31/03/26	3,051,684	0.20
USD 3,000,000	United States Treasury Note/Bond, 1.500%, 30/11/24	3,164,297	0.21	USD 1,573,000	United States Treasury Note/Bond, 2.375%, 30/04/26	1,753,526	0.12

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.93% (continued)				Government Bonds - 96.93% (continued)			
United States (continued)				United States (continued)			
USD 5,601,000	United States Treasury Note/Bond, 1.625%, 15/05/26	6,001,384	0.39	USD 6,034,000	United States Treasury Note/Bond, 1.625%, 15/08/29	6,583,660	0.43
USD 2,678,000	United States Treasury Note/Bond, 2.125%, 31/05/26	2,948,729	0.19	USD 103,000	United States Treasury Note/Bond, 6.125%, 15/08/29	153,808	0.01
USD 2,258,000	United States Treasury Note/Bond, 1.875%, 30/06/26	2,454,869	0.16	USD 4,700,000	United States Treasury Note/Bond, 1.750%, 15/11/29	5,189,094	0.34
USD 1,678,000	United States Treasury Note/Bond, 1.875%, 31/07/26	1,825,480	0.12	USD 1,600,000	United States Treasury Note/Bond, 0.625%, 15/05/30	1,595,750	0.10
USD 5,622,000	United States Treasury Note/Bond, 1.500%, 15/08/26	5,990,065	0.39	<b>Total United States</b>		<b>491,652,973</b>	<b>32.33</b>
USD 80,000	United States Treasury Note/Bond, 6.750%, 15/08/26	110,744	0.01	<b>Total Government Bonds</b>		<b>1,474,195,673</b>	<b>96.93</b>
USD 2,558,000	United States Treasury Note/Bond, 1.375%, 31/08/26	2,706,484	0.18	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>			
USD 1,000,000	United States Treasury Note/Bond, 1.625%, 30/09/26	1,073,672	0.07	<b>1,474,195,673 96.93</b>			
USD 2,500,000	United States Treasury Note/Bond, 1.625%, 31/10/26	2,685,547	0.18	<b>Other transferable securities</b>			
USD 5,020,000	United States Treasury Note/Bond, 2.000%, 15/11/26	5,511,803	0.36	<b>Government Bonds - 1.33%</b>			
USD 104,000	United States Treasury Note/Bond, 6.500%, 15/11/26	143,796	0.01	<b>Canada</b>			
USD 2,000,000	United States Treasury Note/Bond, 1.750%, 31/12/26	2,166,250	0.14	CAD 1,419,000	Canadian Government Bond, 1.500%, 01/08/21	1,056,290	0.07
USD 5,019,000	United States Treasury Note/Bond, 2.250%, 15/02/27	5,605,596	0.37	CAD 1,547,000	Canadian Government Bond, 0.500%, 01/03/22	1,140,748	0.08
USD 73,000	United States Treasury Note/Bond, 6.625%, 15/02/27	102,451	0.01	CAD 1,724,000	Canadian Government Bond, 1.000%, 01/09/22	1,285,709	0.08
USD 5,122,000	United States Treasury Note/Bond, 2.375%, 15/05/27	5,779,857	0.38	CAD 1,024,000	Canadian Government Bond, 2.000%, 01/09/23	791,953	0.05
USD 3,227,000	United States Treasury Note/Bond, 2.250%, 15/08/27	3,623,820	0.24	CAD 1,608,000	Canadian Government Bond, 1.250%, 01/09/24	1,237,558	0.08
USD 292,000	United States Treasury Note/Bond, 6.375%, 15/08/27	412,724	0.03	CAD 881,000	Canadian Government Bond, 2.250%, 01/06/29	746,884	0.05
USD 5,060,000	United States Treasury Note/Bond, 2.250%, 15/11/27	5,698,034	0.37	CAD 1,000,000	Canadian When Issued Government Bond, 0.250%, 01/08/22	733,642	0.05
USD 195,000	United States Treasury Note/Bond, 6.125%, 15/11/27	274,767	0.02	CAD 1,000,000	Canadian When Issued Government Bond, 0.500%, 01/09/25	739,229	0.05
USD 3,167,000	United States Treasury Note/Bond, 2.750%, 15/02/28	3,694,503	0.24	<b>Total Canada</b>		<b>7,732,013</b>	<b>0.51</b>
USD 5,478,000	United States Treasury Note/Bond, 2.875%, 15/05/28	6,464,896	0.42	<b>Italy</b>			
USD 5,570,000	United States Treasury Note/Bond, 2.875%, 15/08/28	6,596,969	0.43	EUR 500,000	Buoni Poliennali Del Tes, 0.350%, 01/02/25	555,549	0.04
USD 137,000	United States Treasury Note/Bond, 5.500%, 15/08/28	191,008	0.01	<b>Total Italy</b>		<b>555,549</b>	<b>0.04</b>
USD 5,066,000	United States Treasury Note/Bond, 3.125%, 15/11/28	6,125,111	0.40	<b>Malaysia</b>			
USD 174,000	United States Treasury Note/Bond, 5.250%, 15/11/28	240,827	0.02	MYR 1,500,000	Malaysia Government Bond, 4.160%, 15/07/21	357,634	0.02
USD 5,193,000	United States Treasury Note/Bond, 2.625%, 15/02/29	6,085,547	0.40	MYR 210,000	Malaysia Government Bond, 4.048%, 30/09/21	50,199	0.00
USD 128,000	United States Treasury Note/Bond, 5.250%, 15/02/29	178,460	0.01	MYR 1,420,000	Malaysia Government Bond, 3.620%, 30/11/21	338,510	0.02
USD 5,015,000	United States Treasury Note/Bond, 2.375%, 15/05/29	5,787,623	0.38	MYR 2,330,000	Malaysia Government Bond, 3.882%, 10/03/22	559,292	0.04
				MYR 125,000	Malaysia Government Bond, 3.480%, 15/03/23	30,101	0.00
				MYR 840,000	Malaysia Government Bond, 3.757%, 20/04/23	203,899	0.01
				MYR 2,420,000	Malaysia Government Bond, 3.800%, 17/08/23	589,514	0.04

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets	
Other transferable securities (continued)				Other transferable securities (continued)				
Government Bonds - 1.33% (continued)				Government Bonds - 1.33% (continued)				
Malaysia (continued)				Malaysia (continued)				
MYR 1,500,000	Malaysia Government Bond, 3.478%, 14/06/24	363,886	0.03	MYR 1,155,000	Malaysia Government Investment Issue, 4.045%, 15/08/24	285,556	0.02	
MYR 1,355,000	Malaysia Government Bond, 4.181%, 15/07/24	337,362	0.02	MYR 1,680,000	Malaysia Government Investment Issue, 4.128%, 15/08/25	421,792	0.03	
MYR 630,000	Malaysia Government Bond, 4.059%, 30/09/24	156,477	0.01	MYR 840,000	Malaysia Government Investment Issue, 4.258%, 26/07/27	214,754	0.02	
MYR 1,595,000	Malaysia Government Bond, 3.955%, 15/09/25	398,977	0.03	MYR 840,000	Malaysia Government Investment Issue, 4.369%, 31/10/28	216,775	0.02	
MYR 145,000	Malaysia Government Bond, 4.392%, 15/04/26	37,007	0.00	MYR 650,000	Malaysia Government Investment Issue, 4.130%, 09/07/29	165,406	0.01	
MYR 3,000,000	Malaysia Government Bond, 3.906%, 15/07/26	747,242	0.05	<u>Total Malaysia</u>			<u>7,906,962</u>	<u>0.52</u>
MYR 420,000	Malaysia Government Bond, 3.900%, 30/11/26	104,844	0.01	New Zealand				
MYR 1,750,000	Malaysia Government Bond, 3.899%, 16/11/27	437,255	0.03	NZD 504,000	New Zealand Government Bond, 3.000%, 20/04/29	384,843	0.02	
MYR 1,270,000	Malaysia Government Bond, 3.733%, 15/06/28	313,528	0.02	<u>Total New Zealand</u>			<u>384,843</u>	<u>0.02</u>
MYR 40,000	Malaysia Government Bond, 5.248%, 15/09/28	10,895	0.00	Thailand				
MYR 2,595,000	Malaysia Government Bond, 3.885%, 15/08/29	655,060	0.04	THB 10,000,000	Thailand Government Bond, 4.875%, 22/06/29	422,169	0.03	
MYR 715,000	Malaysia Government Investment Issue, 3.948%, 14/04/22	171,964	0.01	<u>Total Thailand</u>			<u>422,169</u>	<u>0.03</u>
MYR 840,000	Malaysia Government Investment Issue, 4.194%, 15/07/22	203,699	0.01	United States				
MYR 1,320,000	Malaysia Government Investment Issue, 4.094%, 30/11/23	325,142	0.02	USD 3,000,000	United States Treasury Note/Bond, 1.750%, 31/12/24	3,199,688	0.21	
MYR 840,000	Malaysia Government Investment Issue, 4.444%, 22/05/24	210,192	0.01	<u>Total United States</u>			<u>3,199,688</u>	<u>0.21</u>
				<u>Total Government Bonds</u>			<u>20,201,224</u>	<u>1.33</u>
				<u>Total Other transferable securities</u>			<u>20,201,224</u>	<u>1.33</u>
				<u>TOTAL INVESTMENTS</u>			<u>1,494,396,897</u>	<u>98.26</u>

### Derivatives

Forward Foreign Exchange Contracts Hedge – 0.12%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought AUD / Sold CHF, due 06/07/20	Westpac Banking Corporation	1,127,000	732,561	2,770	0.00
Bought AUD / Sold EUR, due 06/07/20	Westpac Banking Corporation	12,936,000	7,886,026	48,820	0.00
Bought AUD / Sold USD, due 06/07/20	Westpac Banking Corporation	18,404,000	12,655,916	15,658	0.00
Bought CAD / Sold CHF, due 06/07/20	Westpac Banking Corporation	978,000	676,962	3,556	0.00
Bought CAD / Sold EUR, due 06/07/20	Westpac Banking Corporation	11,232,000	7,291,376	56,789	0.01
Bought CAD / Sold GBP, due 06/07/20	Westpac Banking Corporation	576,000	342,043	273	0.00
Bought CAD / Sold USD, due 06/07/20	Westpac Banking Corporation	15,808,000	11,576,228	30,330	0.00
Bought CHF / Sold AUD, due 06/07/20	BNP Paribas SA	50,837	77,000	640	0.00
Bought CHF / Sold CAD, due 06/07/20	BNP Paribas SA	54,745	77,000	1,247	0.00
Bought CHF / Sold CAD, due 06/07/20	UBS AG London	634,198	901,000	7,843	0.00
Bought CHF / Sold CLP, due 06/07/20	Merrill Lynch International	25,462	21,016,000	1,260	0.00
Bought CHF / Sold CNH, due 06/07/20	BNP Paribas SA	196,202	1,455,000	1,266	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.12% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold CNH, due 06/07/20	Goldman Sachs International	2,066,734	15,327,000	13,280	0.00
Bought CHF / Sold CNH, due 06/07/20	Westpac Banking Corporation	75,724	564,000	144	0.00
Bought CHF / Sold DKK, due 06/07/20	BNP Paribas SA	145,760	1,017,000	578	0.00
Bought CHF / Sold DKK, due 05/08/20	Westpac Banking Corporation	145,423	1,017,000	264	0.00
Bought CHF / Sold EUR, due 06/07/20	Barclays Bank PLC	6,075,543	5,693,500	17,365	0.00
Bought CHF / Sold EUR, due 06/07/20	BNP Paribas SA	126,702	118,000	1,187	0.00
Bought CHF / Sold EUR, due 06/07/20	Citibank NA	6,074,698	5,693,500	16,473	0.00
Bought CHF / Sold EUR, due 06/07/20	Westpac Banking Corporation	1,392,526	1,306,255	2,526	0.00
Bought CHF / Sold EUR, due 05/08/20	BNP Paribas SA	6,290,566	5,902,500	11,106	0.00
Bought CHF / Sold EUR, due 05/08/20	JPMorgan Chase Bank NA London	6,291,575	5,902,500	12,173	0.00
Bought CHF / Sold GBP, due 06/07/20	BNP Paribas SA	58,980	49,000	1,706	0.00
Bought CHF / Sold GBP, due 06/07/20	UBS AG London	1,750,223	1,474,000	25,987	0.00
Bought CHF / Sold GBP, due 06/07/20	Westpac Banking Corporation	115,548	98,415	352	0.00
Bought CHF / Sold HUF, due 06/07/20	BNP Paribas SA	69,028	22,663,000	1,045	0.00
Bought CHF / Sold IDR, due 05/08/20	JPMorgan Chase Bank NA London	252,692	3,827,775,000	9	0.00
Bought CHF / Sold ILS, due 06/07/20	BNP Paribas SA	108,191	392,000	920	0.00
Bought CHF / Sold ILS, due 05/08/20	Westpac Banking Corporation	107,850	392,000	576	0.00
Bought CHF / Sold JPY, due 06/07/20	BNP Paribas SA	5,783,987	641,823,000	155,425	0.01
Bought CHF / Sold JPY, due 06/07/20	Goldman Sachs International	5,774,885	641,823,000	145,818	0.01
Bought CHF / Sold JPY, due 06/07/20	Westpac Banking Corporation	426,815	47,892,000	6,554	0.00
Bought CHF / Sold JPY, due 05/08/20	Barclays Bank PLC	5,790,761	657,116,500	23,957	0.00
Bought CHF / Sold JPY, due 05/08/20	HSBC Bank PLC	5,790,991	657,116,500	24,200	0.00
Bought CHF / Sold MXN, due 06/07/20	Merrill Lynch International	215,311	4,985,000	11,627	0.00
Bought CHF / Sold MXN, due 05/08/20	Westpac Banking Corporation	203,406	4,985,000	125	0.00
Bought CHF / Sold MYR, due 06/07/20	Goldman Sachs International	250,554	1,131,000	562	0.00
Bought CHF / Sold PLN, due 06/07/20	BNP Paribas SA	253,285	1,051,000	1,634	0.00
Bought CHF / Sold RUB, due 06/07/20	UBS AG London	177,431	13,112,000	3,321	0.00
Bought CHF / Sold RUB, due 05/08/20	UBS AG London	178,386	13,112,000	5,155	0.00
Bought CHF / Sold SGD, due 06/07/20	BNP Paribas SA	114,672	168,000	606	0.00
Bought CHF / Sold USD, due 06/07/20	Barclays Bank PLC	5,441,203	5,612,000	131,015	0.01
Bought CHF / Sold USD, due 06/07/20	Citibank NA	5,448,169	5,612,000	138,367	0.01
Bought CHF / Sold USD, due 06/07/20	UBS AG London	5,438,084	5,612,000	127,723	0.01
Bought CHF / Sold USD, due 06/07/20	Westpac Banking Corporation	1,892,984	1,995,201	2,782	0.00
Bought CLP / Sold CHF, due 06/07/20	UBS AG London	21,016,000	24,221	49	0.00
Bought CLP / Sold EUR, due 06/07/20	UBS AG London	257,420,000	277,885	1,610	0.00
Bought CLP / Sold GBP, due 06/07/20	UBS AG London	14,955,000	14,594	194	0.00
Bought CLP / Sold USD, due 06/07/20	UBS AG London	343,135,000	417,447	763	0.00
Bought CNH / Sold CHF, due 06/07/20	Westpac Banking Corporation	17,346,000	2,317,684	7,451	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.12% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CNH / Sold EUR, due 06/07/20	BNP Paribas SA	199,188,000	24,964,031	135,648	0.01
Bought CNH / Sold GBP, due 06/07/20	Westpac Banking Corporation	145,000	16,330	333	0.00
Bought CNH / Sold USD, due 06/07/20	Royal Bank of Canada	275,422,000	38,950,651	9,366	0.00
Bought CNH / Sold USD, due 06/07/20	Westpac Banking Corporation	2,344,000	329,133	2,440	0.00
Bought CZK / Sold CHF, due 07/07/20	Westpac Banking Corporation	1,865,000	73,905	616	0.00
Bought CZK / Sold EUR, due 07/07/20	Westpac Banking Corporation	22,902,000	851,338	9,198	0.00
Bought CZK / Sold GBP, due 07/07/20	Westpac Banking Corporation	1,327,000	45,200	91	0.00
Bought CZK / Sold USD, due 07/07/20	Westpac Banking Corporation	35,693,000	1,496,421	8,284	0.00
Bought EUR / Sold AUD, due 06/07/20	BNP Paribas SA	488,082	794,000	1,547	0.00
Bought EUR / Sold CAD, due 06/07/20	Barclays Bank PLC	467,391	706,000	6,634	0.00
Bought EUR / Sold CAD, due 06/07/20	UBS AG London	6,945,287	10,526,000	72,829	0.01
Bought EUR / Sold CLP, due 06/07/20	Merrill Lynch International	292,643	257,420,000	14,966	0.00
Bought EUR / Sold CNH, due 06/07/20	HSBC Bank PLC	22,275,902	176,365,000	73,378	0.01
Bought EUR / Sold DKK, due 05/08/20	Westpac Banking Corporation	1,586,639	11,826,000	14	0.00
Bought EUR / Sold GBP, due 06/07/20	JPMorgan Chase Bank NA London	22,340,180	20,140,240	207,548	0.02
Bought EUR / Sold GBP, due 06/07/20	Westpac Banking Corporation	504,915	450,225	10,830	0.00
Bought EUR / Sold HUF, due 06/07/20	BNP Paribas SA	797,279	279,267,000	10,635	0.00
Bought EUR / Sold ILS, due 06/07/20	BNP Paribas SA	1,579,206	6,106,000	9,437	0.00
Bought EUR / Sold ILS, due 05/08/20	Westpac Banking Corporation	1,587,943	6,151,000	6,082	0.00
Bought EUR / Sold JPY, due 06/07/20	Goldman Sachs International	62,418,493	7,404,943,000	1,470,812	0.10
Bought EUR / Sold JPY, due 06/07/20	Merrill Lynch International	62,424,912	7,404,943,000	1,478,023	0.10
Bought EUR / Sold JPY, due 05/08/20	BNP Paribas SA	518,292	62,338,000	4,490	0.00
Bought EUR / Sold JPY, due 05/08/20	Citibank NA	518,293	62,338,000	4,490	0.00
Bought EUR / Sold JPY, due 05/08/20	HSBC Bank PLC	63,287,758	7,641,212,000	277,183	0.02
Bought EUR / Sold JPY, due 05/08/20	Royal Bank of Canada	63,293,105	7,641,212,000	283,193	0.02
Bought EUR / Sold KRW, due 06/07/20	BNP Paribas SA	7,908,547	10,683,955,000	922	0.00
Bought EUR / Sold MXN, due 06/07/20	Merrill Lynch International	2,758,965	68,163,000	150,572	0.01
Bought EUR / Sold MYR, due 06/07/20	Goldman Sachs International	2,748,876	13,141,000	21,541	0.00
Bought EUR / Sold MYR, due 05/08/20	Barclays Bank PLC	24,062	116,000	11	0.00
Bought EUR / Sold PLN, due 06/07/20	BNP Paribas SA	2,734,813	12,108,000	10,872	0.00
Bought EUR / Sold RUB, due 06/07/20	UBS AG London	1,797,759	140,762,000	44,528	0.00
Bought EUR / Sold RUB, due 05/08/20	Goldman Sachs International	18,278	1,438,000	442	0.00
Bought EUR / Sold RUB, due 05/08/20	UBS AG London	1,794,113	140,762,000	48,835	0.00
Bought EUR / Sold SGD, due 06/07/20	BNP Paribas SA	1,553,625	2,429,000	3,926	0.00
Bought EUR / Sold USD, due 06/07/20	Barclays Bank PLC	58,721,431	64,698,333	1,260,012	0.08
Bought EUR / Sold USD, due 06/07/20	Citibank NA	58,718,446	64,698,333	1,256,660	0.08
Bought EUR / Sold USD, due 06/07/20	UBS AG London	153,181,579	171,043,945	1,015,955	0.06
Bought EUR / Sold USD, due 05/08/20	Barclays Bank PLC	478,086	536,000	1,358	0.00
Bought EUR / Sold USD, due 05/08/20	BNP Paribas SA	478,090	536,000	1,364	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.12% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold USD, due 05/08/20	Westpac Banking Corporation	812,110	910,441	2,354	0.00
Bought GBP / Sold AUD, due 05/08/20	Westpac Banking Corporation	362,197	649,000	714	0.00
Bought GBP / Sold CHF, due 06/07/20	Westpac Banking Corporation	1,575,000	1,832,371	12,108	0.00
Bought GBP / Sold CHF, due 05/08/20	Westpac Banking Corporation	46,448	54,000	357	0.00
Bought GBP / Sold CLP, due 06/07/20	Merrill Lynch International	15,276	14,955,000	649	0.00
Bought GBP / Sold CNH, due 05/08/20	Royal Bank of Canada	1,146,495	10,012,000	2,879	0.00
Bought GBP / Sold DKK, due 05/08/20	Westpac Banking Corporation	71,213	579,000	698	0.00
Bought GBP / Sold EUR, due 06/07/20	HSBC Bank PLC	18,085,000	19,817,702	86,291	0.01
Bought GBP / Sold EUR, due 05/08/20	BNP Paribas SA	3,149,081	3,443,000	22,003	0.00
Bought GBP / Sold EUR, due 05/08/20	JPMorgan Chase Bank NA London	3,152,721	3,443,000	26,500	0.00
Bought GBP / Sold HUF, due 06/07/20	BNP Paribas SA	41,419	16,127,000	78	0.00
Bought GBP / Sold HUF, due 05/08/20	Westpac Banking Corporation	41,447	16,127,000	137	0.00
Bought GBP / Sold ILS, due 05/08/20	Westpac Banking Corporation	65,789	278,000	915	0.00
Bought GBP / Sold JPY, due 06/07/20	Goldman Sachs International	2,961,729	390,857,000	36,544	0.00
Bought GBP / Sold JPY, due 06/07/20	UBS AG London	2,960,746	390,857,000	35,330	0.00
Bought GBP / Sold JPY, due 05/08/20	Barclays Bank PLC	2,903,161	383,333,500	33,286	0.00
Bought GBP / Sold JPY, due 05/08/20	HSBC Bank PLC	2,902,975	383,333,500	33,056	0.00
Bought GBP / Sold MXN, due 06/07/20	Merrill Lynch International	141,053	3,876,000	6,632	0.00
Bought GBP / Sold MXN, due 05/08/20	Westpac Banking Corporation	136,035	3,876,000	1,144	0.00
Bought GBP / Sold NOK, due 05/08/20	Westpac Banking Corporation	44,677	532,000	61	0.00
Bought GBP / Sold NZD, due 05/08/20	Westpac Banking Corporation	34,494	66,000	140	0.00
Bought GBP / Sold PLN, due 05/08/20	Westpac Banking Corporation	135,173	659,000	441	0.00
Bought GBP / Sold RUB, due 06/07/20	UBS AG London	93,950	8,193,000	1,145	0.00
Bought GBP / Sold RUB, due 05/08/20	UBS AG London	94,400	8,193,000	2,136	0.00
Bought GBP / Sold SEK, due 05/08/20	Westpac Banking Corporation	62,915	720,000	442	0.00
Bought GBP / Sold SGD, due 05/08/20	Westpac Banking Corporation	70,001	120,000	488	0.00
Bought GBP / Sold USD, due 06/07/20	Barclays Bank PLC	2,788,329	3,415,333	30,008	0.00
Bought GBP / Sold USD, due 06/07/20	Citibank NA	2,787,651	3,415,333	29,171	0.00
Bought GBP / Sold USD, due 06/07/20	Merrill Lynch International	11,259,000	13,879,420	32,529	0.00
Bought GBP / Sold USD, due 06/07/20	Royal Bank of Canada	2,788,344	3,415,334	30,025	0.00
Bought GBP / Sold USD, due 06/07/20	Westpac Banking Corporation	13,969,000	17,214,232	46,271	0.00
Bought GBP / Sold USD, due 05/08/20	Barclays Bank PLC	2,674,023	3,302,000	2,752	0.00
Bought GBP / Sold USD, due 05/08/20	JPMorgan Chase Bank NA London	2,673,569	3,302,000	2,191	0.00
Bought GBP / Sold USD, due 05/08/20	UBS AG London	2,673,468	3,302,000	2,066	0.00



## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.12% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought HUF / Sold CHF, due 06/07/20	Westpac Banking Corporation	22,663,000	67,794	257	0.00
Bought HUF / Sold EUR, due 06/07/20	Westpac Banking Corporation	279,267,000	783,646	4,678	0.00
Bought HUF / Sold USD, due 06/07/20	Westpac Banking Corporation	434,590,000	1,375,355	1,712	0.00
Bought IDR / Sold GBP, due 06/07/20	JPMorgan Chase Bank NA London	2,575,169,000	145,326	619	0.00
Bought JPY / Sold GBP, due 06/07/20	UBS AG London	2,783,000	20,459	518	0.00
Bought JPY / Sold USD, due 06/07/20	BNP Paribas SA	27,398,000	252,481	1,485	0.00
Bought JPY / Sold USD, due 06/07/20	Westpac Banking Corporation	235,180,000	2,155,179	24,825	0.00
Bought KRW / Sold CHF, due 06/07/20	BNP Paribas SA	976,219,000	767,012	2,039	0.00
Bought KRW / Sold EUR, due 06/07/20	BNP Paribas SA	10,683,955,000	7,859,189	54,517	0.01
Bought KRW / Sold GBP, due 06/07/20	Merrill Lynch International	573,317,000	382,466	4,050	0.00
Bought MXN / Sold EUR, due 06/07/20	Westpac Banking Corporation	68,163,000	2,622,166	3,087	0.00
Bought MYR / Sold EUR, due 06/07/20	Goldman Sachs International	13,141,000	2,722,677	7,887	0.00
Bought MYR / Sold GBP, due 06/07/20	Goldman Sachs International	767,000	143,284	1,913	0.00
Bought NOK / Sold CHF, due 06/07/20	Westpac Banking Corporation	747,000	72,991	395	0.00
Bought NOK / Sold EUR, due 06/07/20	Westpac Banking Corporation	12,182,000	1,116,600	8,583	0.00
Bought NOK / Sold USD, due 06/07/20	Westpac Banking Corporation	16,365,000	1,691,724	4,682	0.00
Bought NZD / Sold CHF, due 06/07/20	Westpac Banking Corporation	94,000	57,169	174	0.00
Bought NZD / Sold EUR, due 06/07/20	Westpac Banking Corporation	1,159,000	661,216	3,421	0.00
Bought NZD / Sold USD, due 06/07/20	Westpac Banking Corporation	1,846,000	1,187,756	638	0.00
Bought PLN / Sold CHF, due 06/07/20	Westpac Banking Corporation	1,051,000	250,840	946	0.00
Bought PLN / Sold EUR, due 06/07/20	Westpac Banking Corporation	12,108,000	2,710,787	16,115	0.00
Bought PLN / Sold USD, due 06/07/20	Westpac Banking Corporation	18,662,000	4,712,118	5,759	0.00
Bought SEK / Sold CHF, due 06/07/20	Westpac Banking Corporation	1,012,000	102,864	57	0.00
Bought SEK / Sold EUR, due 06/07/20	Westpac Banking Corporation	13,085,000	1,247,630	3,142	0.00
Bought SGD / Sold CHF, due 06/07/20	Westpac Banking Corporation	168,000	114,037	65	0.00
Bought SGD / Sold EUR, due 06/07/20	Westpac Banking Corporation	2,429,000	1,546,651	3,908	0.00
Bought THB / Sold EUR, due 07/07/20	HSBC Bank PLC	78,729,000	2,260,509	8,097	0.00
Bought THB / Sold GBP, due 07/07/20	HSBC Bank PLC	4,594,000	119,253	1,284	0.00
Bought USD / Sold CAD, due 06/07/20	JPMorgan Chase Bank NA London	246,535	333,000	2,040	0.00
Bought USD / Sold CHF, due 06/07/20	Barclays Bank PLC	5,994,000	5,671,283	8,142	0.00

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.12% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought USD / Sold CHF, due 06/07/20	JPMorgan Chase Bank NA London	5,669,000	5,357,432	14,403	0.00
Bought USD / Sold CHF, due 06/07/20	UBS AG London	5,669,000	5,356,553	15,330	0.00
Bought USD / Sold CHF, due 05/08/20	Westpac Banking Corporation	1,319,363	1,246,000	3,081	0.00
Bought USD / Sold CLP, due 06/07/20	Merrill Lynch International	428,918	343,135,000	10,708	0.00
Bought USD / Sold DKK, due 05/08/20	Westpac Banking Corporation	2,557,332	16,890,000	10,357	0.00
Bought USD / Sold EUR, due 06/07/20	Goldman Sachs International	65,600,002	58,232,951	190,337	0.01
Bought USD / Sold EUR, due 06/07/20	JPMorgan Chase Bank NA London	65,599,999	58,265,171	154,143	0.01
Bought USD / Sold EUR, due 06/07/20	UBS AG London	65,599,999	58,268,898	149,958	0.01
Bought USD / Sold EUR, due 06/07/20	Westpac Banking Corporation	1,510,000	1,344,077	278	0.00
Bought USD / Sold EUR, due 05/08/20	JPMorgan Chase Bank NA London	106,420,896	94,461,000	248,685	0.02
Bought USD / Sold EUR, due 05/08/20	UBS AG London	106,413,812	94,461,000	241,599	0.02
Bought USD / Sold EUR, due 05/08/20	Westpac Banking Corporation	501,000	445,149	662	0.00
Bought USD / Sold GBP, due 06/07/20	JPMorgan Chase Bank NA London	3,483,000	2,818,407	495	0.00
Bought USD / Sold GBP, due 06/07/20	Westpac Banking Corporation	1,122,995	897,589	13,908	0.00
Bought USD / Sold IDR, due 05/08/20	JPMorgan Chase Bank NA London	4,580,496	65,469,031,000	14,906	0.00
Bought USD / Sold ILS, due 05/08/20	Westpac Banking Corporation	2,431,719	8,347,000	17,951	0.00
Bought USD / Sold JPY, due 06/07/20	Goldman Sachs International	98,922,782	10,654,458,500	161,124	0.02
Bought USD / Sold JPY, due 06/07/20	Royal Bank of Canada	98,938,858	10,654,458,500	177,200	0.02
Bought USD / Sold JPY, due 05/08/20	Barclays Bank PLC	98,223,516	10,523,169,500	642,178	0.04
Bought USD / Sold JPY, due 05/08/20	HSBC Bank PLC	98,236,564	10,523,169,500	655,226	0.05
Bought USD / Sold KRW, due 05/08/20	BNP Paribas SA	13,180,495	15,835,442,000	14,210	0.00
Bought USD / Sold MXN, due 06/07/20	Merrill Lynch International	4,594,820	103,071,000	136,451	0.02
Bought USD / Sold MXN, due 05/08/20	Westpac Banking Corporation	4,453,292	103,071,000	12,974	0.00
Bought USD / Sold MYR, due 05/08/20	Goldman Sachs International	4,479,495	19,170,000	11,856	0.00
Bought USD / Sold RUB, due 05/08/20	UBS AG London	3,113,508	215,993,000	94,143	0.01
Bought USD / Sold SEK, due 05/08/20	Westpac Banking Corporation	2,099,815	19,520,000	3,772	0.00
Bought USD / Sold SGD, due 05/08/20	Westpac Banking Corporation	2,536,410	3,532,000	4,424	0.00
Bought USD / Sold THB, due 05/08/20	HSBC Bank PLC	3,924,510	120,922,000	12,510	0.00
<b>Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge</b>				<b>12,649,591</b>	<b>0.83</b>

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.12% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought AUD / Sold GBP, due 06/07/20	Westpac Banking Corporation	649,000	362,230	(731)	(0.00)
Bought CHF / Sold AUD, due 06/07/20	UBS AG London	673,350	1,050,000	(12,249)	(0.00)
Bought CHF / Sold AUD, due 05/08/20	Westpac Banking Corporation	731,964	1,127,000	(2,825)	(0.00)
Bought CHF / Sold CAD, due 05/08/20	Westpac Banking Corporation	676,424	978,000	(3,547)	(0.00)
Bought CHF / Sold CLP, due 05/08/20	UBS AG London	24,206	21,016,000	(58)	(0.00)
Bought CHF / Sold CNH, due 05/08/20	Westpac Banking Corporation	2,287,315	17,162,000	(7,538)	(0.00)
Bought CHF / Sold CZK, due 07/07/20	BNP Paribas SA	73,511	1,865,000	(1,031)	(0.00)
Bought CHF / Sold CZK, due 05/08/20	Westpac Banking Corporation	73,853	1,865,000	(619)	(0.00)
Bought CHF / Sold GBP, due 05/08/20	Westpac Banking Corporation	1,831,095	1,575,000	(12,119)	(0.00)
Bought CHF / Sold HUF, due 05/08/20	Westpac Banking Corporation	67,715	22,663,000	(255)	(0.00)
Bought CHF / Sold IDR, due 06/07/20	UBS AG London	249,113	3,827,775,000	(4,904)	(0.00)
Bought CHF / Sold KRW, due 06/07/20	BNP Paribas SA	766,150	976,219,000	(2,948)	(0.00)
Bought CHF / Sold KRW, due 05/08/20	BNP Paribas SA	766,484	976,219,000	(1,953)	(0.00)
Bought CHF / Sold MYR, due 05/08/20	Goldman Sachs International	249,504	1,131,000	(6)	(0.00)
Bought CHF / Sold NOK, due 06/07/20	BNP Paribas SA	73,279	747,000	(91)	(0.00)
Bought CHF / Sold NOK, due 05/08/20	Westpac Banking Corporation	72,933	747,000	(397)	(0.00)
Bought CHF / Sold NZD, due 06/07/20	Merrill Lynch International	56,389	94,000	(997)	(0.00)
Bought CHF / Sold NZD, due 05/08/20	Westpac Banking Corporation	57,116	94,000	(178)	(0.00)
Bought CHF / Sold PLN, due 05/08/20	Westpac Banking Corporation	250,633	1,051,000	(955)	(0.00)
Bought CHF / Sold SEK, due 06/07/20	BNP Paribas SA	102,242	1,012,000	(714)	(0.00)
Bought CHF / Sold SEK, due 05/08/20	Westpac Banking Corporation	102,810	1,012,000	(59)	(0.00)
Bought CHF / Sold SGD, due 05/08/20	Westpac Banking Corporation	113,936	168,000	(71)	(0.00)
Bought CHF / Sold THB, due 07/07/20	HSBC Bank PLC	166,506	5,491,000	(1,913)	(0.00)
Bought CHF / Sold THB, due 05/08/20	HSBC Bank PLC	168,152	5,491,000	(5)	(0.00)
Bought CHF / Sold USD, due 05/08/20	Barclays Bank PLC	5,354,596	5,669,000	(12,370)	(0.00)
Bought CHF / Sold USD, due 05/08/20	JPMorgan Chase Bank NA London	5,352,829	5,669,000	(14,237)	(0.00)
Bought CHF / Sold USD, due 05/08/20	UBS AG London	5,351,944	5,669,000	(15,172)	(0.00)
Bought CNH / Sold GBP, due 06/07/20	Royal Bank of Canada	10,012,000	1,148,481	(2,842)	(0.00)
Bought CNH / Sold GBP, due 05/08/20	Westpac Banking Corporation	284,000	32,645	(235)	(0.00)
Bought DKK / Sold CHF, due 06/07/20	Westpac Banking Corporation	1,017,000	145,464	(266)	(0.00)
Bought DKK / Sold EUR, due 06/07/20	Westpac Banking Corporation	11,729,000	1,573,712	(40)	(0.00)
Bought DKK / Sold GBP, due 06/07/20	Westpac Banking Corporation	579,000	71,184	(699)	(0.00)
Bought DKK / Sold USD, due 06/07/20	Westpac Banking Corporation	16,890,000	2,555,811	(10,404)	(0.00)
Bought EUR / Sold AUD, due 06/07/20	UBS AG London	7,289,004	12,142,000	(172,732)	(0.01)

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.12% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold AUD, due 05/08/20	Westpac Banking Corporation	7,946,944	13,043,000	(49,487)	(0.00)
Bought EUR / Sold CAD, due 05/08/20	Westpac Banking Corporation	7,347,838	11,325,000	(56,904)	(0.01)
Bought EUR / Sold CHF, due 06/07/20	BNP Paribas SA	5,902,500	6,291,947	(11,015)	(0.00)
Bought EUR / Sold CHF, due 06/07/20	JPMorgan Chase Bank NA London	5,902,500	6,292,962	(12,087)	(0.00)
Bought EUR / Sold CHF, due 06/07/20	Merrill Lynch International	878,810	938,000	(2,913)	(0.00)
Bought EUR / Sold CHF, due 06/07/20	Westpac Banking Corporation	126,000	134,679	(621)	(0.00)
Bought EUR / Sold CHF, due 05/08/20	Westpac Banking Corporation	887,975	946,000	(1,295)	(0.00)
Bought EUR / Sold CLP, due 05/08/20	UBS AG London	277,775	257,420,000	(1,706)	(0.00)
Bought EUR / Sold CNH, due 06/07/20	Westpac Banking Corporation	2,862,466	22,823,000	(13,202)	(0.00)
Bought EUR / Sold CNH, due 05/08/20	BNP Paribas SA	24,909,709	199,188,000	(134,283)	(0.01)
Bought EUR / Sold CNH, due 05/08/20	Westpac Banking Corporation	204,100	1,625,000	(102)	(0.00)
Bought EUR / Sold CZK, due 07/07/20	BNP Paribas SA	846,796	22,902,000	(14,302)	(0.00)
Bought EUR / Sold CZK, due 05/08/20	Westpac Banking Corporation	860,814	23,167,000	(9,302)	(0.00)
Bought EUR / Sold DKK, due 06/07/20	BNP Paribas SA	1,573,216	11,729,000	(518)	(0.00)
Bought EUR / Sold GBP, due 06/07/20	BNP Paribas SA	4,276,007	3,890,604	(4,357)	(0.00)
Bought EUR / Sold GBP, due 05/08/20	HSBC Bank PLC	19,807,825	18,085,000	(87,170)	(0.01)
Bought EUR / Sold GBP, due 05/08/20	Westpac Banking Corporation	356,540	325,854	(1,970)	(0.00)
Bought EUR / Sold HUF, due 05/08/20	Westpac Banking Corporation	790,574	281,994,000	(4,690)	(0.00)
Bought EUR / Sold IDR, due 06/07/20	UBS AG London	2,873,691	46,740,591,000	(42,651)	(0.00)
Bought EUR / Sold IDR, due 05/08/20	HSBC Bank PLC	23,443	380,879,000	(212)	(0.00)
Bought EUR / Sold IDR, due 05/08/20	JPMorgan Chase Bank NA London	2,892,363	46,740,591,000	(8,575)	(0.00)
Bought EUR / Sold JPY, due 06/07/20	Westpac Banking Corporation	4,698,224	576,080,000	(62,741)	(0.01)
Bought EUR / Sold KRW, due 05/08/20	BNP Paribas SA	7,924,952	10,777,384,000	(53,310)	(0.01)
Bought EUR / Sold MXN, due 05/08/20	Westpac Banking Corporation	2,632,358	68,752,000	(3,133)	(0.00)
Bought EUR / Sold MYR, due 05/08/20	Goldman Sachs International	2,718,171	13,141,000	(7,390)	(0.00)
Bought EUR / Sold NOK, due 06/07/20	BNP Paribas SA	1,124,655	12,234,000	(4,925)	(0.00)
Bought EUR / Sold NOK, due 05/08/20	Westpac Banking Corporation	1,123,374	12,263,000	(8,688)	(0.00)
Bought EUR / Sold NZD, due 06/07/20	Merrill Lynch International	651,551	1,159,000	(14,277)	(0.00)
Bought EUR / Sold NZD, due 05/08/20	Westpac Banking Corporation	666,469	1,169,000	(3,490)	(0.00)
Bought EUR / Sold PLN, due 05/08/20	Westpac Banking Corporation	2,732,899	12,214,000	(16,354)	(0.00)
Bought EUR / Sold SEK, due 06/07/20	BNP Paribas SA	1,238,860	13,085,000	(12,992)	(0.00)
Bought EUR / Sold SEK, due 05/08/20	Westpac Banking Corporation	1,257,070	13,188,000	(3,198)	(0.00)
Bought EUR / Sold SGD, due 05/08/20	Westpac Banking Corporation	1,559,082	2,450,000	(3,956)	(0.00)
Bought EUR / Sold THB, due 07/07/20	HSBC Bank PLC	2,252,618	78,729,000	(16,960)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.12% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold THB, due 05/08/20	HSBC Bank PLC	2,278,266	79,390,000	(7,655)	(0.00)
Bought EUR / Sold USD, due 06/07/20	JPMorgan Chase Bank NA London	94,461,000	106,352,412	(249,901)	(0.02)
Bought EUR / Sold USD, due 06/07/20	Westpac Banking Corporation	8,678,055	9,789,688	(42,139)	(0.00)
Bought EUR / Sold USD, due 05/08/20	Goldman Sachs International	58,195,343	65,600,002	(189,640)	(0.01)
Bought EUR / Sold USD, due 05/08/20	JPMorgan Chase Bank NA London	58,227,677	65,599,999	(153,294)	(0.01)
Bought EUR / Sold USD, due 05/08/20	UBS AG London	58,231,553	65,599,999	(148,937)	(0.01)
Bought GBP / Sold AUD, due 06/07/20	Merrill Lynch International Goldman Sachs	350,485	649,000	(13,782)	(0.00)
Bought GBP / Sold CAD, due 06/07/20	International	13,579	23,000	(108)	(0.00)
Bought GBP / Sold CAD, due 06/07/20	Merrill Lynch International Westpac Banking Corporation	327,768	553,000	(1,025)	(0.00)
Bought GBP / Sold CAD, due 05/08/20	BNP Paribas SA	342,015	576,000	(259)	(0.00)
Bought GBP / Sold CHF, due 06/07/20	UBS AG London	45,464	54,000	(818)	(0.00)
Bought GBP / Sold CLP, due 05/08/20	BNP Paribas SA	14,595	14,955,000	(200)	(0.00)
Bought GBP / Sold CNH, due 06/07/20	Merrill Lynch International	94,982	848,000	(2,592)	(0.00)
Bought GBP / Sold CNH, due 06/07/20	Merrill Lynch International	1,055,634	9,309,000	(12,440)	(0.00)
Bought GBP / Sold CZK, due 07/07/20	BNP Paribas SA Westpac Banking Corporation	44,191	1,327,000	(1,338)	(0.00)
Bought GBP / Sold CZK, due 05/08/20	BNP Paribas SA	45,199	1,327,000	(92)	(0.00)
Bought GBP / Sold DKK, due 06/07/20	Barclays Bank PLC	69,784	579,000	(1,032)	(0.00)
Bought GBP / Sold EUR, due 06/07/20	Citibank NA	68,700	77,000	(1,602)	(0.00)
Bought GBP / Sold EUR, due 06/07/20	JPMorgan Chase Bank NA London	3,107,508	3,458,500	(45,004)	(0.00)
Bought GBP / Sold EUR, due 06/07/20	JPMorgan Chase Bank NA London	3,109,271	3,458,500	(42,824)	(0.00)
Bought GBP / Sold IDR, due 06/07/20	UBS AG London JPMorgan Chase Bank NA London	142,157	2,575,169,000	(4,535)	(0.00)
Bought GBP / Sold IDR, due 05/08/20	BNP Paribas SA	144,372	2,575,169,000	(1,158)	(0.00)
Bought GBP / Sold ILS, due 06/07/20	BNP Paribas SA	64,721	278,000	(360)	(0.00)
Bought GBP / Sold KRW, due 06/07/20	BNP Paribas SA	382,460	573,317,000	(4,058)	(0.00)
Bought GBP / Sold KRW, due 05/08/20	Merrill Lynch International Goldman Sachs International	382,415	573,317,000	(4,064)	(0.00)
Bought GBP / Sold MYR, due 06/07/20	Goldman Sachs International	144,376	767,000	(564)	(0.00)
Bought GBP / Sold MYR, due 05/08/20	BNP Paribas SA	143,084	767,000	(1,919)	(0.00)
Bought GBP / Sold NOK, due 06/07/20	Merrill Lynch International	43,961	532,000	(828)	(0.00)
Bought GBP / Sold NZD, due 06/07/20	Merrill Lynch International	33,338	66,000	(1,295)	(0.00)
Bought GBP / Sold PLN, due 06/07/20	BNP Paribas SA	133,790	659,000	(1,284)	(0.00)
Bought GBP / Sold SEK, due 06/07/20	BNP Paribas SA	61,271	720,000	(1,575)	(0.00)
Bought GBP / Sold SGD, due 06/07/20	BNP Paribas SA	68,979	120,000	(787)	(0.00)
Bought GBP / Sold THB, due 07/07/20	HSBC Bank PLC	117,980	4,594,000	(2,857)	(0.00)
Bought GBP / Sold THB, due 05/08/20	HSBC Bank PLC Westpac Banking Corporation	119,248	4,594,000	(1,248)	(0.00)
Bought HUF / Sold GBP, due 06/07/20	JPMorgan Chase Bank NA London	16,127,000	41,466	(136)	(0.00)
Bought IDR / Sold CHF, due 06/07/20	JPMorgan Chase Bank NA London	3,827,775,000	254,710	(1,003)	(0.00)
Bought IDR / Sold EUR, due 06/07/20	JPMorgan Chase Bank NA London	46,740,591,000	2,913,094	(1,607)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.12% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought IDR / Sold USD, due 06/07/20	JPMorgan Chase Bank NA London	65,469,031,000	4,610,819	(29,866)	(0.00)
Bought ILS / Sold CHF, due 06/07/20	Westpac Banking Corporation	392,000	107,879	(590)	(0.00)
Bought ILS / Sold EUR, due 06/07/20	Westpac Banking Corporation	6,106,000	1,576,291	(6,163)	(0.00)
Bought ILS / Sold GBP, due 06/07/20	Westpac Banking Corporation	278,000	65,760	(924)	(0.00)
Bought ILS / Sold USD, due 06/07/20	Westpac Banking Corporation	8,347,000	2,430,213	(18,260)	(0.00)
Bought JPY / Sold CHF, due 06/07/20	Barclays Bank PLC	657,116,500	5,793,691	(23,903)	(0.00)
Bought JPY / Sold CHF, due 06/07/20	BNP Paribas SA	3,170,000	28,055	(227)	(0.00)
Bought JPY / Sold CHF, due 06/07/20	HSBC Bank PLC	657,116,500	5,793,789	(24,007)	(0.00)
Bought JPY / Sold CHF, due 06/07/20	Westpac Banking Corporation	14,135,000	125,518	(1,456)	(0.00)
Bought JPY / Sold EUR, due 06/07/20	HSBC Bank PLC	7,641,212,000	63,304,799	(276,248)	(0.02)
Bought JPY / Sold EUR, due 06/07/20	Royal Bank of Canada	7,673,728,000	63,578,098	(281,822)	(0.02)
Bought JPY / Sold EUR, due 06/07/20	Westpac Banking Corporation	71,026,000	590,066	(4,410)	(0.00)
Bought JPY / Sold EUR, due 05/08/20	Westpac Banking Corporation	38,710,000	319,446	(93)	(0.00)
Bought JPY / Sold GBP, due 06/07/20	Barclays Bank PLC	383,333,500	2,902,576	(33,192)	(0.00)
Bought JPY / Sold GBP, due 06/07/20	HSBC Bank PLC	383,333,500	2,902,393	(32,966)	(0.00)
Bought JPY / Sold GBP, due 06/07/20	Westpac Banking Corporation	12,264,000	92,113	(136)	(0.00)
Bought JPY / Sold GBP, due 05/08/20	Westpac Banking Corporation	21,816,000	165,122	(1,770)	(0.00)
Bought JPY / Sold USD, due 06/07/20	Barclays Bank PLC	10,523,169,500	98,187,223	(642,550)	(0.05)
Bought JPY / Sold USD, due 06/07/20	HSBC Bank PLC	10,523,169,500	98,199,620	(654,947)	(0.05)
Bought JPY / Sold USD, due 05/08/20	Westpac Banking Corporation	37,240,000	347,144	(1,817)	(0.00)
Bought KRW / Sold USD, due 06/07/20	BNP Paribas SA	15,835,442,000	13,177,862	(12,803)	(0.00)
Bought MXN / Sold CHF, due 06/07/20	Westpac Banking Corporation	4,985,000	204,431	(143)	(0.00)
Bought MXN / Sold GBP, due 06/07/20	Westpac Banking Corporation	3,876,000	136,626	(1,161)	(0.00)
Bought MXN / Sold USD, due 06/07/20	Westpac Banking Corporation	103,071,000	4,471,802	(13,433)	(0.00)
Bought MYR / Sold CHF, due 06/07/20	Goldman Sachs International	1,131,000	250,028	(7)	(0.00)
Bought MYR / Sold USD, due 06/07/20	Goldman Sachs International	19,170,000	4,486,310	(13,488)	(0.00)
Bought NOK / Sold EUR, due 06/07/20	Merrill Lynch International	52,000	4,871	(80)	(0.00)
Bought NOK / Sold GBP, due 06/07/20	Westpac Banking Corporation	532,000	44,682	(62)	(0.00)
Bought NZD / Sold GBP, due 06/07/20	Westpac Banking Corporation	66,000	34,502	(143)	(0.00)
Bought PLN / Sold GBP, due 06/07/20	Westpac Banking Corporation	659,000	135,191	(446)	(0.00)
Bought RUB / Sold CHF, due 06/07/20	UBS AG London	13,112,000	179,176	(5,163)	(0.00)
Bought RUB / Sold EUR, due 06/07/20	UBS AG London	140,762,000	1,801,565	(48,803)	(0.00)
Bought RUB / Sold GBP, due 06/07/20	UBS AG London	8,193,000	94,743	(2,126)	(0.00)
Bought RUB / Sold USD, due 06/07/20	UBS AG London	215,993,000	3,124,361	(94,136)	(0.01)

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.12% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought SEK / Sold GBP, due 06/07/20	Westpac Banking Corporation	720,000	62,905	(443)	(0.00)
Bought SEK / Sold USD, due 06/07/20	Westpac Banking Corporation	19,520,000	2,099,067	(3,809)	(0.00)
Bought SGD / Sold GBP, due 06/07/20	Westpac Banking Corporation	120,000	70,014	(492)	(0.00)
Bought SGD / Sold USD, due 06/07/20	Westpac Banking Corporation	3,532,000	2,536,413	(4,583)	(0.00)
Bought THB / Sold CHF, due 07/07/20	HSBC Bank PLC	5,491,000	168,337	(20)	(0.00)
Bought THB / Sold USD, due 07/07/20	HSBC Bank PLC	120,922,000	3,924,255	(11,871)	(0.00)
Bought USD / Sold AUD, due 06/07/20	BNP Paribas SA	643,013	935,000	(756)	(0.00)
Bought USD / Sold AUD, due 06/07/20	Merrill Lynch International	11,563,779	17,469,000	(464,025)	(0.04)
Bought USD / Sold AUD, due 05/08/20	Westpac Banking Corporation	12,656,743	18,404,000	(16,642)	(0.00)
Bought USD / Sold CAD, due 06/07/20	Merrill Lynch International	11,245,369	15,475,000	(116,694)	(0.02)
Bought USD / Sold CAD, due 05/08/20	Westpac Banking Corporation	11,577,170	15,808,000	(30,329)	(0.00)
Bought USD / Sold CHF, due 06/07/20	BNP Paribas SA	1,285,957	1,246,000	(29,156)	(0.00)
Bought USD / Sold CHF, due 06/07/20	Westpac Banking Corporation	181,000	172,326	(884)	(0.00)
Bought USD / Sold CLP, due 05/08/20	UBS AG London	417,559	343,135,000	(888)	(0.00)
Bought USD / Sold CNH, due 06/07/20	Barclays Bank PLC	3,351,334	23,862,000	(24,082)	(0.00)
Bought USD / Sold CNH, due 06/07/20	Merrill Lynch International	35,343,476	253,904,000	(572,697)	(0.04)
Bought USD / Sold CNH, due 05/08/20	Royal Bank of Canada	38,890,152	275,422,000	(9,026)	(0.00)
Bought USD / Sold CZK, due 07/07/20	BNP Paribas SA	1,455,697	35,693,000	(49,008)	(0.00)
Bought USD / Sold CZK, due 05/08/20	Westpac Banking Corporation	1,496,652	35,693,000	(8,347)	(0.00)
Bought USD / Sold DKK, due 06/07/20	BNP Paribas SA	2,495,276	16,890,000	(50,131)	(0.00)
Bought USD / Sold EUR, due 06/07/20	Barclays Bank PLC	103,938,997	94,337,000	(2,024,232)	(0.13)
Bought USD / Sold EUR, due 06/07/20	BNP Paribas SA	5,818,453	5,201,985	(24,632)	(0.00)
Bought USD / Sold EUR, due 06/07/20	Citibank NA	103,944,281	94,337,000	(2,018,949)	(0.13)
Bought USD / Sold GBP, due 06/07/20	Barclays Bank PLC	3,302,000	2,674,485	(2,672)	(0.00)
Bought USD / Sold GBP, due 06/07/20	Merrill Lynch International	29,978,296	24,459,000	(243,959)	(0.02)
Bought USD / Sold GBP, due 06/07/20	UBS AG London	3,302,000	2,673,929	(1,985)	(0.00)
Bought USD / Sold GBP, due 05/08/20	Merrill Lynch International	13,881,559	11,259,000	(33,131)	(0.00)
Bought USD / Sold GBP, due 05/08/20	Westpac Banking Corporation	17,235,517	13,989,823	(54,122)	(0.01)
Bought USD / Sold HUF, due 06/07/20	BNP Paribas SA	1,367,581	434,590,000	(9,486)	(0.00)
Bought USD / Sold HUF, due 05/08/20	Westpac Banking Corporation	1,374,974	434,590,000	(1,688)	(0.00)
Bought USD / Sold IDR, due 06/07/20	UBS AG London	4,421,194	65,469,031,000	(159,761)	(0.02)
Bought USD / Sold ILS, due 06/07/20	BNP Paribas SA	2,381,795	8,347,000	(30,158)	(0.00)
Bought USD / Sold KRW, due 06/07/20	BNP Paribas SA	12,886,182	15,835,442,000	(278,878)	(0.02)
Bought USD / Sold MYR, due 06/07/20	Barclays Bank PLC	1,897,812	8,283,000	(34,811)	(0.00)
Bought USD / Sold MYR, due 06/07/20	Goldman Sachs International	2,498,738	10,887,000	(41,461)	(0.00)
Bought USD / Sold NOK, due 06/07/20	BNP Paribas SA	1,657,670	16,365,000	(38,734)	(0.00)
Bought USD / Sold NOK, due 05/08/20	Westpac Banking Corporation	1,691,858	16,365,000	(4,742)	(0.00)
Bought USD / Sold NZD, due 06/07/20	Merrill Lynch International	1,142,946	1,846,000	(45,449)	(0.00)
Bought USD / Sold NZD, due 05/08/20	Westpac Banking Corporation	1,187,700	1,846,000	(732)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.12% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold PLN, due 06/07/20	BNP Paribas SA	4,643,582	18,662,000	(74,294)	(0.00)
Bought USD / Sold PLN, due 05/08/20	Westpac Banking Corporation	4,712,367	18,662,000	(5,962)	(0.00)
Bought USD / Sold RUB, due 06/07/20	UBS AG London	3,028,972	215,993,000	(1,253)	(0.00)
Bought USD / Sold SEK, due 06/07/20	BNP Paribas SA	2,036,207	19,520,000	(59,051)	(0.00)
Bought USD / Sold SGD, due 06/07/20	BNP Paribas SA	2,488,638	3,532,000	(43,191)	(0.00)
Bought USD / Sold THB, due 07/07/20	HSBC Bank PLC	3,798,995	120,922,000	(113,389)	(0.02)
<b>Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge</b>				<b>(10,865,842)</b>	<b>(0.71)</b>
<b>Total Forward Foreign Exchange Contracts Hedge</b>				<b>1,783,749</b>	<b>0.12</b>
Other Net Assets/(Liabilities)				24,612,472	1.62
<b>TOTAL NET ASSETS</b>				<b>1,520,793,118</b>	<b>100.00</b>



## Schedule of Investments

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 0.04%				Government Bonds - 86.65% <i>(continued)</i>			
Supranationals				China			
IDR 5,000,000,000	Inter-American Development Bank, 7.875%, 14/03/23	357,620	0.04	CNY 5,000,000	China Government Bond, 3.290%, 18/10/23	725,562	0.09
<b>Total Supranationals</b>				CNY 9,000,000	China Government Bond, 3.190%, 11/04/24	1,304,045	0.16
<b>Total Corporate Bonds</b>				CNY 17,000,000	China Government Bond, 2.940%, 17/10/24	2,445,536	0.31
Government Bonds - 86.65%				CNY 15,000,000	China Government Bond, 1.990%, 09/04/25	2,067,591	0.26
Brazil				CNY 7,000,000	China Government Bond, 3.220%, 06/12/25	1,016,608	0.13
BRL 1,500,000	Brazil Letras do Tesouro Nacional, zero coupon, 01/07/20	273,161	0.03	CNY 24,000,000	China Government Bond, 3.250%, 06/06/26	3,474,981	0.44
BRL 29,900,000	Brazil Letras do Tesouro Nacional, zero coupon, 01/07/21	5,318,603	0.67	CNY 26,500,000	China Government Bond, 3.120%, 05/12/26	3,812,603	0.48
BRL 40,300,000	Brazil Letras do Tesouro Nacional, zero coupon, 01/01/22	7,023,489	0.88	CNY 5,000,000	China Government Bond, 2.850%, 04/06/27	707,730	0.09
BRL 39,400,000	Brazil Letras do Tesouro Nacional, zero coupon, 01/07/22	6,691,061	0.84	CNY 18,000,000	China Government Bond, 3.250%, 22/11/28	2,609,524	0.33
BRL 70,500,000	Brazil Letras do Tesouro Nacional, zero coupon, 01/07/23	11,216,699	1.41	CNY 15,000,000	China Government Bond, 3.290%, 23/05/29	2,178,543	0.27
BRL 23,700,000	Brazil Letras do Tesouro Nacional, zero coupon, 01/01/24	3,631,188	0.46	CNY 22,000,000	China Government Bond, 3.130%, 21/11/29	3,173,455	0.40
BRL 9,900,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/21	1,871,814	0.24	CNY 10,000,000	China Government Bond, 2.680%, 21/05/30	1,395,336	0.17
BRL 60,700,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/23	12,558,671	1.58	<b>Total China</b>		<b>24,911,514</b>	<b>3.13</b>
BRL 53,700,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/25	11,480,252	1.44	Colombia			
BRL 36,730,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/27	7,946,365	1.00	COP 200,000,000	Colombia Government International Bond, 7.750%, 14/04/21	55,025	0.01
BRL 21,500,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/29	4,729,533	0.59	COP 950,000,000	Colombia Government International Bond, 4.375%, 21/03/23	255,076	0.03
BRL 5,000,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/31	1,110,246	0.14	COP 1,200,000,000	Colombia Government International Bond, 9.850%, 28/06/27	400,141	0.05
BRL 1,500,000	Brazilian Government International Bond, 8.500%, 05/01/24	301,655	0.04	COP 31,725,000,000	Colombian TES, 7.000%, 04/05/22	9,062,413	1.14
BRL 500,000	Brazilian Government International Bond, 10.250%, 10/01/28	106,044	0.01	COP 25,675,000,000	Colombian TES, 6.250%, 26/11/25	7,429,640	0.93
<b>Total Brazil</b>		<b>74,258,781</b>	<b>9.33</b>	COP 29,140,000,000	Colombian TES, 7.500%, 26/08/26	8,865,799	1.11
Chile				COP 2,300,000,000	Colombian TES, 5.750%, 03/11/27	623,226	0.08
CLP 1,700,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.000%, 01/03/23	2,274,962	0.29	COP 23,020,000,000	Colombian TES, 6.000%, 28/04/28	6,261,168	0.79
CLP 2,430,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.500%, 01/03/26	3,472,445	0.44	COP 11,320,000,000	Colombian TES, 7.750%, 18/09/30	3,325,860	0.42
CLP 2,350,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.700%, 01/09/30	3,458,042	0.43	COP 15,110,000,000	Colombian TES, 7.000%, 30/06/32	4,142,049	0.52
CLP 2,820,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/03/35	4,288,505	0.54	COP 11,200,000,000	Colombian TES, 7.250%, 18/10/34	3,111,788	0.39
CLP 2,650,000,000	Bonos de la Tesoreria de la Republica en pesos, 6.000%, 01/01/43	4,792,832	0.60	<b>Total Colombia</b>		<b>43,532,185</b>	<b>5.47</b>
<b>Total Chile</b>		<b>18,286,786</b>	<b>2.30</b>	Czech Republic			
				CZK 57,500,000	Czech Republic Government Bond, 3.850%, 29/09/21	2,542,762	0.32
				CZK 94,600,000	Czech Republic Government Bond, 4.700%, 12/09/22	4,396,754	0.55
				CZK 57,900,000	Czech Republic Government Bond, 0.450%, 25/10/23	2,450,625	0.31

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 86.65% (continued)				Government Bonds - 86.65% (continued)			
Czech Republic (continued)				Indonesia			
CZK 13,800,000	Czech Republic Government Bond, 5.700%, 25/05/24	704,508	0.09	IDR 59,890,000,000	Indonesia Treasury Bond, 8.250%, 15/07/21	4,335,055	0.54
CZK 112,320,000	Czech Republic Government Bond, 2.400%, 17/09/25	5,189,578	0.65	IDR 54,800,000,000	Indonesia Treasury Bond, 7.000%, 15/05/22	3,951,278	0.50
CZK 73,050,000	Czech Republic Government Bond, 1.000%, 26/06/26	3,153,441	0.39	IDR 73,400,000,000	Indonesia Treasury Bond, 5.625%, 15/05/23	5,089,443	0.64
CZK 102,000,000	Czech Republic Government Bond, 0.250%, 10/02/27	4,192,465	0.53	IDR 53,200,000,000	Indonesia Treasury Bond, 8.125%, 15/05/24	3,943,913	0.50
CZK 109,400,000	Czech Republic Government Bond, 2.500%, 25/08/28	5,276,035	0.66	IDR 75,605,000,000	Indonesia Treasury Bond, 6.500%, 15/06/25	5,297,907	0.67
CZK 17,200,000	Czech Republic Government Bond, 2.750%, 23/07/29	852,341	0.11	IDR 61,100,000,000	Indonesia Treasury Bond, 8.375%, 15/09/26	4,619,391	0.58
CZK 81,500,000	Czech Republic Government Bond, 0.950%, 15/05/30	3,483,856	0.44	IDR 65,400,000,000	Indonesia Treasury Bond, 7.000%, 15/05/27	4,607,987	0.58
CZK 45,000,000	Czech Republic Government Bond, 1.200%, 13/03/31	1,962,490	0.25	IDR 92,000,000,000	Indonesia Treasury Bond, 6.125%, 15/05/28	6,053,903	0.76
CZK 58,000,000	Czech Republic Government Bond, 2.000%, 13/10/33	2,780,100	0.35	IDR 98,800,000,000	Indonesia Treasury Bond, 8.250%, 15/05/29	7,393,574	0.93
CZK 13,000,000	Czech Republic Government Bond, 4.200%, 04/12/36	803,982	0.10	IDR 98,000,000,000	Indonesia Treasury Bond, 7.000%, 15/09/30	6,767,728	0.85
<b>Total Czech Republic</b>		<b>37,788,937</b>	<b>4.75</b>	IDR 33,600,000,000	Indonesia Treasury Bond, 8.750%, 15/05/31	2,572,041	0.32
Dominican Republic				IDR 11,700,000,000	Indonesia Treasury Bond, 7.500%, 15/08/32	813,717	0.10
DOP 20,650,000	Dominican Republic, 8.900%, 15/02/23	330,982	0.04	IDR 55,700,000,000	Indonesia Treasury Bond, 6.625%, 15/05/33	3,587,259	0.45
DOP 48,000,000	Dominican Republic International Bond, 9.750%, 05/06/26	739,998	0.09	IDR 72,400,000,000	Indonesia Treasury Bond, 8.375%, 15/03/34	5,354,610	0.67
<b>Total Dominican Republic</b>		<b>1,070,980</b>	<b>0.13</b>	IDR 42,800,000,000	Indonesia Treasury Bond, 7.500%, 15/06/35	2,971,432	0.37
Hungary				IDR 17,000,000,000	Indonesia Treasury Bond, 8.250%, 15/05/36	1,245,397	0.16
HUF 278,500,000	Hungary Government Bond, 2.500%, 27/10/21	907,799	0.11	IDR 45,450,000,000	Indonesia Treasury Bond, 7.500%, 15/05/38	3,110,072	0.39
HUF 272,000,000	Hungary Government Bond, 7.000%, 24/06/22	970,804	0.12	IDR 28,900,000,000	Indonesia Treasury Bond, 8.375%, 15/04/39	2,139,429	0.27
HUF 793,000,000	Hungary Government Bond, 1.750%, 26/10/22	2,569,751	0.32	IDR 8,500,000,000	Indonesia Treasury Bond, 7.500%, 15/04/40	588,336	0.07
HUF 338,500,000	Hungary Government Bond, 6.000%, 24/11/23	1,250,778	0.16	IDR 36,473,000,000	Perusahaan Penerbit SBSN Indonesia, 8.750%, 15/08/23	2,705,476	0.34
HUF 931,000,000	Hungary Government Bond, 3.000%, 26/06/24	3,172,242	0.40	IDR 5,000,000,000	Perusahaan Penerbit SBSN Indonesia, 8.250%, 15/09/23	367,218	0.05
HUF 1,257,000,000	Hungary Government Bond, 2.500%, 24/10/24	4,213,172	0.53	IDR 2,112,000,000	Perusahaan Penerbit SBSN Indonesia, 6.625%, 15/10/24	148,956	0.02
HUF 870,000,000	Hungary Government Bond, 5.500%, 24/06/25	3,315,961	0.42	<b>Total Indonesia</b>		<b>77,664,122</b>	<b>9.76</b>
HUF 954,200,000	Hungary Government Bond, 2.750%, 22/12/26	3,256,946	0.41	Mexico			
HUF 771,500,000	Hungary Government Bond, 3.000%, 27/10/27	2,668,655	0.34	MXN 84,000,000	Mexican Bonos, 7.250%, 09/12/21	3,765,904	0.47
HUF 552,000,000	Hungary Government Bond, 6.750%, 22/10/28	2,408,181	0.30	MXN 182,300,000	Mexican Bonos, 6.500%, 09/06/22	8,165,513	1.03
HUF 840,000,000	Hungary Government Bond, 3.000%, 21/08/30	2,868,335	0.36	MXN 46,000,000	Mexican Bonos, 6.750%, 09/03/23	2,095,564	0.26
HUF 150,000,000	Hungary Government Bond, 3.250%, 22/10/31	525,272	0.07	MXN 129,008,000	Mexican Bonos, 8.000%, 07/12/23	6,160,569	0.77
<b>Total Hungary</b>		<b>28,127,896</b>	<b>3.54</b>	MXN 106,000,000	Mexican Bonos, 8.000%, 05/09/24	5,138,554	0.65
				MXN 118,000,000	Mexican Bonos, 10.000%, 05/12/24	6,149,557	0.77

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 86.65% (continued)				Government Bonds - 86.65% (continued)			
Mexico (continued)				Poland (continued)			
MXN 107,800,000	Mexican Bonos, 5.750%, 05/03/26	4,797,192	0.60	PLN 24,500,000	Republic of Poland Government Bond, 2.500%, 25/04/24	6,681,982	0.84
MXN 157,500,000	Mexican Bonos, 7.500%, 03/06/27	7,608,490	0.96	PLN 28,000,000	Republic of Poland Government Bond, 2.250%, 25/10/24	7,598,043	0.95
MXN 139,800,000	Mexican Bonos, 8.500%, 31/05/29	7,176,003	0.90	PLN 4,800,000	Republic of Poland Government Bond, 3.250%, 25/07/25	1,367,199	0.17
MXN 90,000,000	Mexican Bonos, 7.750%, 29/05/31	4,413,435	0.56	PLN 33,900,000	Republic of Poland Government Bond, 2.750%, 25/04/28	9,531,619	1.20
MXN 32,800,000	Mexican Bonos, 7.750%, 23/11/34	1,616,437	0.20	PLN 26,550,000	Republic of Poland Government Bond, 2.750%, 25/10/29	7,563,728	0.95
MXN 35,000,000	Mexican Bonos, 10.000%, 20/11/36	2,051,698	0.26	PLN 6,000,000	Republic of Poland Government Bond, 1.250%, 25/10/30	1,501,581	0.19
MXN 92,150,000	Mexican Bonos, 8.500%, 18/11/38	4,743,814	0.60	<b>Total Poland</b>		<b>68,136,847</b>	<b>8.56</b>
MXN 124,300,000	Mexican Bonos, 7.750%, 13/11/42	5,892,879	0.74	Romania			
MXN 77,500,000	Mexican Bonos, 8.000%, 07/11/47	3,771,635	0.47	RON 150,000	Romania Government Bond, 3.250%, 22/03/21	34,865	0.00
<b>Total Mexico</b>		<b>73,547,244</b>	<b>9.24</b>	RON 7,200,000	Romania Government Bond, 5.950%, 11/06/21	1,715,428	0.22
Peru				RON 10,250,000	Romania Government Bond, 4.000%, 27/10/21	2,403,187	0.30
PEN 2,800,000	Peru Government Bond, 5.700%, 12/08/24	920,206	0.12	RON 1,900,000	Romania Government Bond, 3.400%, 08/03/22	441,587	0.06
PEN 8,000,000	Peru Government Bond, 8.200%, 12/08/26	2,924,440	0.37	RON 12,140,000	Romania Government Bond, 3.500%, 19/12/22	2,823,435	0.35
PEN 12,875,000	Peru Government Bond, 6.350%, 12/08/28	4,312,184	0.54	RON 2,500,000	Romania Government Bond, 5.850%, 26/04/23	617,336	0.08
PEN 9,600,000	Peru Government Bond, 5.940%, 12/02/29	3,136,073	0.39	RON 13,000,000	Romania Government Bond, 4.250%, 28/06/23	3,084,298	0.39
PEN 9,000,000	Peru Government Bond, 6.950%, 12/08/31	3,095,789	0.39	RON 7,700,000	Romania Government Bond, 3.250%, 29/04/24	1,770,414	0.22
PEN 11,730,000	Peru Government Bond, 6.150%, 12/08/32	3,790,852	0.48	RON 6,300,000	Romania Government Bond, 4.500%, 17/06/24	1,512,988	0.19
PEN 7,100,000	Peru Government Bond, 5.400%, 12/08/34	2,117,265	0.27	RON 7,400,000	Romania Government Bond, 4.750%, 24/02/25	1,800,877	0.23
PEN 9,500,000	Peru Government Bond, 6.900%, 12/08/37	3,225,683	0.40	RON 7,600,000	Romania Government Bond, 4.850%, 22/04/26	1,866,789	0.23
PEN 7,100,000	Peru Government Bond, 5.350%, 12/08/40	2,019,275	0.25	RON 7,530,000	Romania Government Bond, 5.800%, 26/07/27	1,963,871	0.25
<b>Total Peru</b>		<b>25,541,767</b>	<b>3.21</b>	RON 8,300,000	Romania Government Bond, 5.000%, 12/02/29	2,079,748	0.26
Philippines				RON 6,000,000	Romania Government Bond, 3.650%, 24/09/31	1,328,004	0.17
PHP 12,000,000	Philippine Government International Bond, 4.950%, 15/01/21	242,481	0.03	<b>Total Romania</b>		<b>23,442,827</b>	<b>2.95</b>
PHP 17,000,000	Philippine Government International Bond, 3.900%, 26/11/22	345,247	0.04	Russia			
PHP 30,000,000	Philippine Government International Bond, 6.250%, 14/01/36	749,905	0.10	RUB 207,500,000	Russian Federal Bond - OFZ, 7.000%, 15/12/21	3,018,946	0.38
<b>Total Philippines</b>		<b>1,337,633</b>	<b>0.17</b>	RUB 201,000,000	Russian Federal Bond - OFZ, 7.600%, 20/07/22	2,994,560	0.38
Poland				RUB 238,000,000	Russian Federal Bond - OFZ, 7.400%, 07/12/22	3,561,696	0.45
PLN 29,000,000	Republic of Poland Government Bond, 5.750%, 25/10/21	7,884,101	0.99	RUB 59,000,000	Russian Federal Bond - OFZ, 7.000%, 25/01/23	877,700	0.11
PLN 4,000,000	Republic of Poland Government Bond, 2.250%, 25/04/22	1,051,716	0.13	RUB 172,100,000	Russian Federal Bond - OFZ, 7.000%, 16/08/23	2,576,450	0.32
PLN 32,700,000	Republic of Poland Government Bond, 5.750%, 23/09/22	9,306,643	1.17	RUB 253,300,000	Russian Federal Bond - OFZ, 6.500%, 28/02/24	3,748,573	0.47
PLN 32,000,000	Republic of Poland Government Bond, 2.500%, 25/01/23	8,569,414	1.08				
PLN 25,000,000	Republic of Poland Government Bond, 4.000%, 25/10/23	7,080,821	0.89				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 86.65% (continued)				Government Bonds - 86.65% (continued)			
Russia (continued)				Thailand			
RUB 350,300,000	Russian Federal Bond - OFZ, 7.400%, 17/07/24	5,358,104	0.67	THB 103,600,000	Thailand Government Bond, 3.650%, 17/12/21	3,509,943	0.44
RUB 308,800,000	Russian Federal Bond - OFZ, 7.100%, 16/10/24	4,681,487	0.59	THB 116,200,000	Thailand Government Bond, 1.875%, 17/06/22	3,864,196	0.49
RUB 296,000,000	Russian Federal Bond - OFZ, 7.150%, 12/11/25	4,519,361	0.57	THB 137,000,000	Thailand Government Bond, 2.000%, 17/12/22	4,597,169	0.58
RUB 279,200,000	Russian Federal Bond - OFZ, 7.750%, 16/09/26	4,417,332	0.56	THB 130,300,000	Thailand Government Bond, 3.625%, 16/06/23	4,598,559	0.58
RUB 166,350,000	Russian Federal Bond - OFZ, 7.950%, 07/10/26	2,657,788	0.33	THB 136,600,000	Thailand Government Bond, 2.400%, 17/12/23	4,693,263	0.59
RUB 202,000,000	Russian Federal Bond - OFZ, 8.150%, 03/02/27	3,270,412	0.41	THB 154,000,000	Thailand Government Bond, 1.450%, 17/12/24	5,133,943	0.64
RUB 100,000,000	Russian Federal Bond - OFZ, 6.000%, 06/10/27	1,446,100	0.18	THB 72,000,000	Thailand Government Bond, 3.850%, 12/12/25	2,696,705	0.34
RUB 292,500,000	Russian Federal Bond - OFZ, 7.050%, 19/01/28	4,487,930	0.57	THB 157,000,000	Thailand Government Bond, 2.125%, 17/12/26	5,440,554	0.68
RUB 243,900,000	Russian Federal Bond - OFZ, 6.900%, 23/05/29	3,709,208	0.47	THB 126,800,000	Thailand Government Bond, 2.875%, 17/12/28	4,659,154	0.58
RUB 150,000,000	Russian Federal Bond - OFZ, 7.650%, 10/04/30	2,388,231	0.30	THB 55,900,000	Thailand Government Bond, 4.875%, 22/06/29	2,379,040	0.30
RUB 159,800,000	Russian Federal Bond - OFZ, 8.500%, 17/09/31	2,713,979	0.34	THB 69,000,000	Thailand Government Bond, 1.600%, 17/12/29	2,313,764	0.29
RUB 233,000,000	Russian Federal Bond - OFZ, 7.700%, 23/03/33	3,749,740	0.47	THB 98,600,000	Thailand Government Bond, 3.650%, 20/06/31	3,899,405	0.49
RUB 255,300,000	Russian Federal Bond - OFZ, 7.250%, 10/05/34	3,983,778	0.50	THB 168,800,000	Thailand Government Bond, 3.775%, 25/06/32	6,819,163	0.86
RUB 185,000,000	Russian Federal Bond - OFZ, 7.700%, 16/03/39	3,044,198	0.38	THB 46,000,000	Thailand Government Bond, 1.600%, 17/06/35	1,499,427	0.19
<b>Total Russia</b>		<b>67,205,573</b>	<b>8.45</b>	THB 126,200,000	Thailand Government Bond, 3.400%, 17/06/36	5,086,748	0.64
South Africa				THB 113,500,000	Thailand Government Bond, 3.300%, 17/06/38	4,554,562	0.57
ZAR 73,900,000	Republic of South Africa Government Bond, 7.750%, 28/02/23	4,539,174	0.57	THB 13,000,000	Thailand Government Bond, 4.675%, 29/06/44	632,295	0.08
ZAR 117,000,000	Republic of South Africa Government Bond, 8.000%, 31/01/30	6,216,450	0.78	THB 92,650,000	Thailand Government Bond, 2.875%, 17/06/46	3,514,886	0.44
ZAR 79,100,000	Republic of South Africa Government Bond, 8.250%, 31/03/32	3,969,553	0.50	<b>Total Thailand</b>		<b>69,892,776</b>	<b>8.78</b>
ZAR 100,000,000	Republic of South Africa Government Bond, 8.875%, 28/02/35	4,945,208	0.62	Turkey			
ZAR 77,400,000	Republic of South Africa Government Bond, 6.250%, 31/03/36	2,956,214	0.37	TRY 18,200,000	Turkey Government Bond, 9.200%, 22/09/21	2,664,386	0.33
ZAR 98,200,000	Republic of South Africa Government Bond, 8.500%, 31/01/37	4,568,373	0.58	TRY 21,775,000	Turkey Government Bond, 11.000%, 02/03/22	3,265,575	0.41
ZAR 52,800,000	Republic of South Africa Government Bond, 9.000%, 31/01/40	2,512,463	0.32	TRY 5,500,000	Turkey Government Bond, 10.700%, 17/08/22	824,830	0.10
ZAR 91,350,000	Republic of South Africa Government Bond, 8.750%, 31/01/44	4,150,881	0.52	TRY 14,500,000	Turkey Government Bond, 12.200%, 18/01/23	2,234,837	0.28
<b>Total South Africa</b>		<b>33,858,316</b>	<b>4.26</b>	TRY 5,000,000	Turkey Government Bond, 7.100%, 08/03/23	682,556	0.09
				TRY 6,000,000	Turkey Government Bond, 16.200%, 14/06/23	1,014,917	0.13
				TRY 3,000,000	Turkey Government Bond, 10.400%, 20/03/24	442,029	0.06
				TRY 12,550,000	Turkey Government Bond, 9.000%, 24/07/24	1,766,768	0.22
				TRY 8,300,000	Turkey Government Bond, 8.000%, 12/03/25	1,103,680	0.14

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Other transferable securities (continued)			
Government Bonds - 86.65% (continued)				Government Bonds - 11.04% (continued)			
Turkey (continued)				Malaysia (continued)			
TRY 11,000,000	Turkey Government Bond, 11.000%, 24/02/27	1,571,027	0.20	MYR 8,130,000	Malaysia Government Bond, 3.733%, 15/06/28	2,008,309	0.25
TRY 22,900,000	Turkey Government Bond, 10.500%, 11/08/27	3,185,404	0.40	MYR 15,500,000	Malaysia Government Bond, 3.885%, 15/08/29	3,917,503	0.49
TRY 6,200,000	Turkey Government Bond, 12.400%, 08/03/28	946,088	0.12	MYR 4,500,000	Malaysia Government Bond, 4.642%, 07/11/33	1,193,839	0.15
<b>Total Turkey</b>		<b>19,702,097</b>	<b>2.48</b>	MYR 9,400,000	Malaysia Government Bond, 3.828%, 05/07/34	2,318,740	0.29
Uruguay				MYR 500,000	Malaysia Government Bond, 4.254%, 31/05/35	126,779	0.02
UYU 28,550,000	Uruguay Government International Bond, 9.875%, 20/06/22	673,158	0.08	MYR 3,980,000	Malaysia Government Bond, 4.762%, 07/04/37	1,069,538	0.13
UYU 20,750,000	Uruguay Government International Bond, 8.500%, 15/03/28	448,682	0.06	MYR 5,225,000	Malaysia Government Investment Issue, 3.948%, 14/04/22	1,256,744	0.16
<b>Total Uruguay</b>		<b>1,121,840</b>	<b>0.14</b>	MYR 11,500,000	Malaysia Government Investment Issue, 4.094%, 30/11/23	2,834,072	0.36
<b>Total Government Bonds</b>		<b>689,428,121</b>	<b>86.65</b>	MYR 9,000,000	Malaysia Government Investment Issue, 3.655%, 15/10/24	2,198,016	0.28
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				MYR 7,800,000	Malaysia Government Investment Issue, 4.128%, 15/08/25	1,958,646	0.25
				MYR 9,100,000	Malaysia Government Investment Issue, 3.726%, 31/03/26	2,249,325	0.28
Other transferable securities				MYR 7,400,000	Malaysia Government Investment Issue, 4.258%, 26/07/27	1,891,015	0.24
Government Bonds - 11.04%				MYR 7,550,000	Malaysia Government Investment Issue, 4.369%, 31/10/28	1,949,609	0.24
Colombia				MYR 10,100,000	Malaysia Government Investment Issue, 4.130%, 09/07/29	2,571,552	0.32
COP 200,000,000	Republic Of Colombia Bond, 9.850%, 28/06/27	66,690	0.01	MYR 2,700,000	Malaysia Government Investment Issue, 3.465%, 15/10/30	662,871	0.08
<b>Total Colombia</b>		<b>66,690</b>	<b>0.01</b>	MYR 1,550,000	Malaysia Government Investment Issue, 4.467%, 15/09/39	398,557	0.05
Malaysia				<b>Total Malaysia</b>		<b>53,996,119</b>	<b>6.79</b>
MYR 10,900,000	Malaysia Government Bond, 4.160%, 15/07/21	2,598,830	0.33	Mexico			
MYR 150,000	Malaysia Government Bond, 4.048%, 30/09/21	35,858	0.00	MXN 42,000,000	Mex Bonos Desarr Fix RT, 10.000%, 05/12/24	2,188,825	0.28
MYR 12,100,000	Malaysia Government Bond, 3.620%, 30/11/21	2,883,810	0.36	MXN 10,000,000	Mex Bonos Desarr Fix RT, 8.500%, 31/05/29	513,305	0.06
MYR 9,400,000	Malaysia Government Bond, 3.757%, 20/04/23	2,282,434	0.29	<b>Total Mexico</b>		<b>2,702,130</b>	<b>0.34</b>
MYR 2,300,000	Malaysia Government Bond, 3.800%, 17/08/23	560,776	0.07	Peru			
MYR 14,900,000	Malaysia Government Bond, 3.478%, 14/06/24	3,619,813	0.45	PEN 1,050,000	Peruvian Government International Bond, 5.700%, 12/08/24	344,654	0.04
MYR 2,100,000	Malaysia Government Bond, 4.181%, 15/07/24	523,407	0.07	PEN 1,000,000	Peruvian Government International Bond, 8.200%, 12/08/26	365,555	0.05
MYR 6,260,000	Malaysia Government Bond, 4.059%, 30/09/24	1,555,869	0.20	PEN 700,000	Peruvian Government International Bond, 6.900%, 12/08/37	238,147	0.03
MYR 14,700,000	Malaysia Government Bond, 3.955%, 15/09/25	3,680,146	0.46	<b>Total Peru</b>		<b>948,356</b>	<b>0.12</b>
MYR 170,000	Malaysia Government Bond, 4.392%, 15/04/26	43,343	0.01				
MYR 10,600,000	Malaysia Government Bond, 3.906%, 15/07/26	2,643,197	0.33				
MYR 600,000	Malaysia Government Bond, 3.900%, 30/11/26	149,895	0.02				
MYR 8,000,000	Malaysia Government Bond, 3.502%, 31/05/27	1,965,461	0.25				
MYR 11,390,000	Malaysia Government Bond, 3.899%, 16/11/27	2,848,165	0.36				

## Schedule of Investments (continued)

as at 30 June 2020 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Other transferable securities (continued)				Other transferable securities (continued)			
Government Bonds - 11.04% (continued)				Government Bonds - 11.04% (continued)			
South Africa				Turkey			
ZAR 166,435,000	Republic Of South Africa, 10.500%, 21/12/26	10,940,423	1.37	TRY 7,100,000	Turkey Government Bond, 8.500%, 14/09/22	1,019,724	0.13
ZAR 64,700,000	Republic Of South Africa, 7.000%, 28/02/31	3,067,288	0.38	TRY 1,200,000	Turkey Government Bond, 8.800%, 27/09/23	169,984	0.02
ZAR 57,900,000	Republic Of South Africa, 6.500%, 28/02/41	2,123,334	0.27	TRY 17,000,000	Turkey Government Bond, 10.600%, 11/02/26	2,442,832	0.31
ZAR 154,100,000	Republic Of South Africa, 8.750%, 28/02/48	6,990,780	0.88	<b>Total Turkey</b>		<b>3,632,540</b>	<b>0.46</b>
<b>Total South Africa</b>				<b>Total Government Bonds</b>			
		<b>23,121,825</b>	<b>2.90</b>			<b>87,829,809</b>	<b>11.04</b>
Thailand				<b>Total Other transferable securities</b>			
THB 79,000,000	Thailand Government Bond, 4.875%, 22/06/29	3,362,149	0.42			<b>87,829,809</b>	<b>11.04</b>
<b>Total Thailand</b>				<b>TOTAL INVESTMENTS</b>			
		<b>3,362,149</b>	<b>0.42</b>			<b>777,615,550</b>	<b>97.73</b>
Derivatives							
Forward Foreign Exchange Contracts – (0.01)%							
Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets		
Bought CNH / Sold USD, due 07/07/20	State Street Bank London	6,000,000	847,941	745	0.00		
Bought CNH / Sold USD, due 07/07/20	Westpac Banking Corporation	7,000,000	975,271	14,863	0.00		
Bought CNH / Sold USD, due 06/08/20	Barclays Bank PLC	6,000,000	846,375	989	0.00		
Bought USD / Sold IDR, due 06/08/20	Merrill Lynch International	837,322	2,034,000,000	12,709	0.00		
<b>Total Unrealised Gain on Forward Foreign Exchange Contracts</b>				<b>29,306</b>	<b>0.00</b>		
Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets		
Bought IDR / Sold USD, due 07/07/20	BNP Paribas SA	5,000,000,000	350,609	(4,177)	(0.00)		
Bought IDR / Sold USD, due 07/07/20	Merrill Lynch International	2,034,000,000	843,308	(9,516)	(0.00)		
Bought IDR / Sold USD, due 06/08/20	BNP Paribas SA	12,771,000,000	880,710	(5,594)	(0.00)		
Bought USD / Sold CNH, due 07/07/20	Barclays Bank PLC	1,821,352	13,000,000	(17,469)	(0.00)		
Bought USD / Sold CNH, due 06/08/20	Citibank NA	1,411,134	10,000,000	(1,139)	(0.00)		
Bought USD / Sold IDR, due 07/07/20	Goldman Sachs International	274,330	4,000,000,000	(2,816)	(0.00)		
Bought USD / Sold IDR, due 07/07/20	Merrill Lynch International	874,589	2,034,000,000	(28,489)	(0.01)		
<b>Total Unrealised Loss on Forward Foreign Exchange Contracts</b>				<b>(69,200)</b>	<b>(0.01)</b>		
<b>Total Forward Foreign Exchange Contracts</b>				<b>(39,894)</b>	<b>(0.01)</b>		
Other Net Assets/(Liabilities)						18,116,247	2.28
<b>TOTAL NET ASSETS</b>						<b>795,691,903</b>	<b>100.00</b>

## Notes to the Financial Statements

for the period ended 30 June 2020

### 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 12 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 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 Index Fund	To track the performance of the fixed-rate, investment grade Euro denominated corporate bond market.
State Street US Corporate Bond Index Fund	To track the performance of the fixed-rate, investment grade, USD denominated corporate bond market.
State Street US Issuer Scored Corporate Bond 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 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 Index Equity Fund	To track the performance of the US equity market.
State Street EMU Index Equity Fund	To track the performance of the Eurozone equity markets.
State Street Europe Index Equity Fund	To track the performance of the European equity markets.
State Street Pacific Ex-Japan Index Equity Fund	To track the performance of the Pacific ex-Japan equity markets.
State Street World 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 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 2020 (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 Enhanced Equity Fund	To provide a return in excess of the performance of European equity markets.
State Street North America Enhanced Equity Fund	To provide a return in excess of the performance of North American equity markets.
State Street Global 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 Enhanced Emerging Markets Equity Fund	To provide a return in excess of the performance of emerging market equities.
State Street EMU Equity Fund	To provide a return in excess of the performance of Eurozone equity markets.
State Street Europe Small Cap Equity Fund	To provide a return in excess of the performance of European small capitalisation equity markets.
State Street Emerging Asia Equity Fund	To provide a return in excess of the performance of emerging markets in Asia.
State Street Emerging Markets Select Equity Fund	To provide a return in excess of the performance of emerging market equities.
State Street Emerging Markets Small Cap Equity Fund	To provide a return in excess of the performance of emerging market small capitalisation equities.
State Street Europe Managed Volatility Equity Fund	To generate lower volatility returns than, and performance comparable to, European equity markets over the long term.
State Street Global Managed Volatility Equity Fund	To generate lower volatility returns than, and performance comparable to, global equity markets over the long term.
State Street Global 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 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.



## Notes to the Financial Statements

for the period ended 30 June 2020 (continued)

### 2. Summary of Significant Accounting Policies

#### a) Presentation of Financial Statements

The financial statements are prepared in accordance with Luxembourg legal and regulatory requirements relating to undertakings for collective investment under the going concern basis of accounting except for the sub-funds State Street Global Value Fund and State Street Asia Pacific Enhanced Equity Fund. As indicated in Note 12 these Sub-funds have been liquidated during the period to 30 June 2020. As such, the financial statements for these Sub-funds have been prepared on a non-going concern basis.

The application of the non-going concern basis of accounting has not lead to material adjustments to the Sub-fund's published Net Asset Value.

#### b) Calculation of the Net Asset Value

The Net Asset Value of a Sub-fund and the Net Asset Value of the Share classes issued within that Sub-fund are determined in the relevant currency on every Dealing Day. The total Net Asset Value of a Sub-fund represents the market value of its assets less its liabilities. The Net Asset Value per Share in a Share class issued in a Sub-fund is determined by dividing the total Net Asset Value of all Shares in that class within the relevant Sub-fund by all outstanding Shares in the same class in the relevant Sub-fund. The Net Asset Values of the Sub-funds are calculated in accordance with the valuation regulations and guidelines set forth in the Articles and issued by the Board of Directors.

These Financial Statements are presented on the basis of the Net Asset Value ("NAV") calculated on 30 June 2020, 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)	1.63130	= Euro (EUR) 1.00
British Pound (GBP)	0.90899	= Euro (EUR) 1.00
Canadian Dollar (CAD)	1.52973	= Euro (EUR) 1.00
Japanese Yen (JPY)	121.17104	= Euro (EUR) 1.00
Swiss Franc (CHF)	1.06424	= Euro (EUR) 1.00
US Dollar (USD)	1.12315	= Euro (EUR) 1.00

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

Australian Dollar (AUD)	1.67779	= Euro (EUR) 1.00
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## Notes to the Financial Statements

for the period ended 30 June 2020 (continued)

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

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

British Pound (GBP)	0.87476	= Euro (EUR) 1.00
Canadian Dollar (CAD)	1.50399	= Euro (EUR) 1.00
Japanese Yen (JPY)	119.24947	= Euro (EUR) 1.00
Swiss Franc (CHF)	1.06397	= Euro (EUR) 1.00
US Dollar (USD)	1.10167	= Euro (EUR) 1.00

Transactions expressed into 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 at the end of the fiscal period. 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 2020 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	70.45315
Australian Dollar (AUD)	n/a	n/a	n/a	1.63130	n/a	0.01346	1.45243
Brasilian Real (BRL)	n/a	n/a	n/a	6.16699	n/a	n/a	5.49080
British Pound (GBP)	n/a	n/a	0.85412	0.90899	n/a	n/a	0.80932
Canadian Dollar (CAD)	n/a	n/a	n/a	1.52973	n/a	n/a	1.36200
Chilean Peso (CLP)	n/a	n/a	n/a	921.65692	n/a	n/a	820.60000
Chinese Yuan Renminbi (CNY)	n/a	n/a	n/a	7.94528	n/a	n/a	7.07410
Chinese Yuan Renminbi (CHN)	n/a	n/a	n/a	n/a	n/a	n/a	7.06775
Colombian Peso (COP)	n/a	n/a	n/a	4199.77245	n/a	n/a	3739.28000
Czech Koruna (CZK)	n/a	n/a	n/a	26.64252	n/a	n/a	23.72125
Danish Krone (DKK)	n/a	n/a	n/a	7.45317	n/a	n/a	6.63595
Dominican Peso (DOP)	n/a	n/a	n/a	n/a	n/a	n/a	58.47500
Egyptian Pound (EGP)	n/a	n/a	n/a	18.12764	n/a	n/a	16.14000
Euro (EUR)	0.61301	0.65371	0.93964	n/a	1.10012	0.00825	0.89035
Hong Kong Dollar (HKD)	n/a	n/a	n/a	8.70492	n/a	0.07184	7.75045
Hungarian Forint (HUF)	n/a	n/a	n/a	354.44004	n/a	n/a	315.57675
Indian Rupee (INR)	n/a	n/a	n/a	84.80204	n/a	n/a	75.50375
Indonesian Rupiah (IDR)	n/a	n/a	n/a	16044.19820	n/a	n/a	14285.00000
Israeli Shekel (ILS)	n/a	n/a	n/a	n/a	n/a	n/a	3.46095
Japanese Yen (JPY)	n/a	n/a	n/a	121.17104	n/a	n/a	107.88500
Malaysian Ringgit (MYR)	n/a	n/a	n/a	4.81270	n/a	n/a	4.28500
Mexican Peso (MXN)	n/a	n/a	n/a	25.95263	n/a	n/a	23.10700
New Zealand Dollar (NZD)	n/a	n/a	n/a	n/a	n/a	0.01440	1.55340
Norwegian Krone (NOK)	n/a	n/a	n/a	10.83503	n/a	n/a	9.64700
Pakistan Rupee (PKR)	n/a	n/a	n/a	188.57689	n/a	n/a	167.90000
Peruvian Nuevo Sol (PEN)	n/a	n/a	n/a	3.97090	n/a	n/a	3.53550
Philippines Peso (PHP)	n/a	n/a	n/a	55.96095	n/a	n/a	49.82500
Polish Zloty (PLZ)	n/a	n/a	n/a	4.44279	n/a	n/a	3.95565
Qatari Rial (QAR)	n/a	n/a	n/a	4.08939	n/a	n/a	3.64100
Republic of Korea Won (KRW)	n/a	n/a	n/a	1350.98102	n/a	n/a	1202.85000
Romanian Leu (ROL)	n/a	n/a	n/a	n/a	n/a	n/a	4.30910
Russian Rouble (RUB)	n/a	n/a	n/a	n/a	n/a	n/a	71.25440
Saudi Riyal (SAR)	n/a	n/a	n/a	4.21294	n/a	n/a	3.75100
Singapore Dollar (SGD)	n/a	n/a	n/a	1.56685	n/a	0.01293	1.39505
South African Rand (ZAR)	n/a	n/a	n/a	19.51473	n/a	n/a	17.37500

## Notes to the Financial Statements

for the period ended 30 June 2020 (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
Swedish Krona (SEK)	n/a	n/a	n/a	10.46400	n/a	n/a	9.31665
Swiss Franc (CHF)	n/a	n/a	n/a	1.06424	n/a	n/a	0.94755
Taiwan, Prov. of China Dollar (TWD)	n/a	n/a	n/a	33.13798	n/a	n/a	29.50450
Thai Baht (THB)	n/a	n/a	n/a	34.71376	n/a	n/a	30.90750
Turkish Lira (TRL)	n/a	n/a	n/a	7.69891	n/a	n/a	6.85475
United Arab Emirates Dirham (AED)	n/a	n/a	n/a	4.12550	n/a	n/a	3.67315
US Dollar (USD)	0.68850	0.73421	1.05535	1.12315	1.23560	0.00927	n/a
Uruguay Peso (UYU)	n/a	n/a	n/a	n/a	n/a	n/a	42.20000

#### 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 settlement or sales price.

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 options 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 indexes, bond market indexes or other indexes or financial instruments or buy put options on share price indexes, bond market indexes or other indexes 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 indexes, bond market indexes or other indexes or financial instruments.

As these call and put transactions are for hedging purposes, there must be a sufficient correlation between the structure of the securities portfolio to be hedged and the composition of the stock index employed.

#### ii) Hedges against interest rate risks:

For the purpose of hedging against the risks associated with changes in interest rates the Company may sell interest rate futures and call options on interest rates, buy put options on interest rates and enter into interest rate swaps, forward rate agreements and options on interest rate swaps (swaptions) with highly rated financial institutions specialising in this kind of transactions as part of OTC transactions for each Sub-fund.

#### iii) Hedges against inflation risks:

## Notes to the Financial Statements

for the period ended 30 June 2020 (*continued*)

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

#### e) Options, Futures and Swaps Contracts (*continued*)

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 this kind of transactions as part of OTC transactions for each Sub-fund.

As at 30 June 2020, 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 2020.

#### g) Forward Foreign Exchange Contracts

Each Sub-fund may buy and sell forward currency contracts, which are agreements between two parties to buy and sell currencies at a set price on a future date. These contracts are used to protect against a decline in value relative to the sub fund's currency as compared to the currencies in which its portfolio securities are denominated or for other investment purposes. The value of forward currency contracts is determined using current forward currency exchange rates supplied by a quotation service. The market value of the contract will fluctuate with changes in currency exchange rates. The contract is marked to market daily and the change in market value is recorded as an unrealised gain or loss. When the contract is closed, the fund records a realised gain or loss equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed. The fund could be exposed to risk if the value of the currency changes unfavourably, if the counterparties to the contracts are unable to meet the terms of their contracts or if the fund is unable to enter into a closing position. Risks may exceed amounts recognised on the Combined Statement of Net Assets. Forward currency contracts outstanding at period end, if any, are listed in the Schedule of Investments of the relevant Sub-funds.

#### h) Security transactions and related investment income

Security transactions are recorded on the day following the actual trade date (the date the order to buy or sell is executed). Gains or losses on securities are determined on the average cost basis. Interest income is recorded on the accrual basis. Dividend income, net of applicable withholding taxes, is recognised on the ex-dividend date or as soon as the fund is informed of the ex-dividend date. Non-cash dividends, if any, are recorded at the fair market value of the securities received. All premiums/discounts are amortised/accreted on a yield-to maturity basis.

## Notes to the Financial Statements

for the period ended 30 June 2020 (continued)

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

#### i) Organisation Costs

The organisation costs of individual Sub-funds may be capitalised and amortised on a straight-line basis over a period of up to five years from the date of commencement of individual Sub-funds.

#### j) To be announced securities

The Company may invest in mortgage-backed securities To Be Announced (“TBA”) commitments. These commitments reflect future dated purchases and sales of agency Mortgage Backed Securities (“MBS”).

#### k) Swing Pricing Adjustment

A Sub-fund may suffer dilution of the Net Asset Value per Share due to investors buying or selling Shares in a Sub-fund at a price that does not reflect the dealing and other costs that arise when security trades are undertaken by the Investment Manager to accommodate cash inflows or outflows. In order to counter this impact, a Swing Pricing Adjustment may be adopted to protect the interests of Shareholders of a Sub-fund. If on any Valuation Day, the aggregate net transactions in Shares of a Sub-fund exceed a pre-determined threshold, as determined and reviewed for each Sub-fund on a periodic basis by the Management Company, the Net Asset Value per Share may be adjusted upwards or downwards to reflect net inflows and net outflows respectively.

Net inflows and net outflows will be determined by the Management Company based on the latest available information at the time of calculation of the Net Asset Value per Share. A Swing Pricing Adjustment may be applied across all Sub-funds, as defined by the Prospectus. The extent of the price adjustment will be set by the Management Company to reflect dealing and other costs. Such adjustment may vary from Sub-fund to Sub-fund and will not exceed 3% of the original Net Asset Value per Share. The official Net Asset Value per Share as at period-end, disclosed in the Statistical Information section of this report may therefore include a Swing Pricing Adjustment, which would not be recognised in the Statement of Net Assets, in the Statement of Operations and in the Statement of Changes in Net assets.

As at period end, a Swing Pricing Adjustment had been applied to the following Sub-funds as follows:

Sub-funds	Currency	NAV before Swing Pricing Adjustment	Swing Pricing Adjustment	NAV after Swing Pricing Adjustment
State Street Euro Core Treasury Bond Index Fund	EUR	658,567,010	(65,857)	658,501,153
State Street EMU Government Long Bond Index Fund	EUR	46,058,953	23,029	46,081,982
State Street Euro Inflation Linked Bond Index Fund	EUR	151,735,307	30,347	151,765,654
State Street Euro Corporate Bond Index Fund	EUR	2,906,499,711	(1,453,250)	2,905,046,461
State Street Euro Sustainable Corporate Bond Index Fund	EUR	905,918,895	3,170,714	909,089,609
State Street Euro Issuer Scored Corporate Bond Index Fund	EUR	93,852,027	328,482	94,180,509
State Street US Issuer Scored Corporate Bond Index Fund	USD	112,530,016	787,710	113,317,726
State Street Global Treasury Bond Index Fund	USD	2,115,130,335	(211,513)	2,114,918,822
State Street Global Aggregate Bond Index Fund	USD	3,438,348,598	3,438,350	3,441,786,948
State Street Australia Index Equity Fund	AUD	243,916,325	48,783	243,965,108
State Street Canada Index Equity Fund	CAD	100,680,983	(20,136)	100,660,847
State Street Japan Index Equity Fund	JPY	25,203,068,960	(5,040,614)	25,198,028,346
State Street Switzerland Index Equity Fund	CHF	222,908,634	(44,582)	222,864,052
State Street UK Index Equity Fund	GBP	129,290,199	646,451	129,936,650
State Street US Index Equity Fund	USD	1,468,114,093	(146,811)	1,467,967,282
State Street EMU Index Equity Fund	EUR	458,412,504	(91,683)	458,320,821
State Street Europe Index Equity Fund	EUR	733,662,305	(146,732)	733,515,573

## Notes to the Financial Statements

for the period ended 30 June 2020 (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 Pacific Ex-Japan Index Equity Fund	USD	83,140,677	(49,884)	83,090,793
State Street World Index Equity Fund	USD	4,730,291,078	(473,029)	4,729,818,049
State Street World ESG Index Equity Fund	USD	200,064,828	(20,006)	200,044,822
State Street Global Emerging Markets Index Equity Fund	USD	236,136,234	354,204	236,490,438
State Street Flexible Asset Allocation Plus Fund	EUR	160,920,636	337,933	161,258,569
State Street Europe Value Spotlight Fund	EUR	175,920,090	(123,144)	175,796,946
State Street Eurozone Value Spotlight Fund	EUR	82,865,711	215,451	83,081,162
State Street US Value Spotlight Fund	USD	17,118,451	5,136	17,123,587
State Street Asia Pacific Value Spotlight Fund	USD	27,741,032	55,482	27,796,514
State Street Global Value Spotlight Fund	EUR	115,088,387	(161,124)	114,927,263
State Street Multi-Factor Global ESG Equity Fund	USD	422,900,746	(42,290)	422,858,456
State Street North America Enhanced Equity Fund	USD	553,052,836	(55,305)	552,997,531
State Street Emerging Markets SRI Enhanced Equity Fund	USD	1,484,234,676	(3,710,587)	1,480,524,089
State Street Enhanced Emerging Markets Equity Fund	USD	1,449,665,143	(3,624,163)	1,446,040,980
State Street EMU Equity Fund	EUR	31,569,163	(6,314)	31,562,849
State Street Europe Small Cap Equity Fund	EUR	25,611,131	(5,122)	25,606,009
State Street Emerging Asia Equity Fund	EUR	26,312,199	(78,937)	26,233,262
State Street Europe Managed Volatility Equity Fund	EUR	149,095,694	298,191	149,393,885
State Street Global Managed Volatility Equity Fund	USD	284,070,628	85,221	284,155,849
State Street Global Defensive Equity Fund	USD	189,851,399	37,970	189,889,369
State Street Global Treasury 1-10 Year Bond Index Fund	USD	1,520,793,118	304,159	1,521,097,277

### 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.

## Notes to the Financial Statements

for the period ended 30 June 2020 (continued)

### 3. Fees and Expenses (continued)

#### b) Investment Management Fees

The Sub-funds listed in this report, funded as at 30 June 2020 and with the following maximum Investment Management Fees:

Name of the Sub-fund	Share Classes	Investment Management Fee in %
State Street Emerging Markets Select Equity Fund	Class P (EUR)	1.98%
	Class I (EUR)	0.98%
	Class P (USD)	1.98%
State Street EMU Equity Fund	Class I (EUR)	0.50%
	Class P (EUR)	1.50%
	Class P Distributing (EUR)	1.50%
State Street Global Treasury Bond Index Fund	Class I (USD)	0.15%
	Class P (USD)	0.30%
	Class I (USD-Hedged)	0.18%
	Class I Distributing (USD-Hedged)	0.18%
	Class I (EUR-Hedged)	0.18%
	Class B (USD)	0.00%
	Class I (GBP-Hedged)	0.18%
	Class I (CHF-Hedged)	0.18%
	Class I Distributing (GBP-Hedged)	0.18%
	Class I Distributing (EUR-Hedged)	0.18%
	Class A (USD)**	0.20%
State Street Global Aggregate Bond Index Fund	Class I (USD)	0.15%
	Class I (USD-Hedged)	0.18%
	Class I (CHF-Hedged)	0.18%
	Class I (EUR-Hedged)	0.18%
	Class I (GBP-Hedged)	0.18%
	Class B (GBP-Hedged)	0.00%
	Class A (USD)**	0.20%
	Class B (USD)*	0.00%
State Street Euro Corporate Bond Index Fund	Class P (EUR)	0.30%
	Class I (EUR)	0.15%
	Class B (EUR)	0.00%
	Class P Distributing (EUR)	0.30%
	Class I Distributing (EUR)	0.15%
State Street EMU Government Bond Index Fund	Class P (EUR)	0.30%
	Class I (EUR)	0.15%
	Class B (EUR)	0.00%
	Class P Distributing (EUR)	0.30%
State Street Enhanced Emerging Markets Equity Fund	Class I (EUR)	0.45%
	Class I (USD)	0.45%
	Class B (USD)	0.00%
	Class P (USD)	0.95%
	Class P (EUR)	0.95%
	Class B (GBP)	0.00%
State Street Global Managed Volatility Equity Fund	Class P (USD)	0.90%
	Class I (USD)	0.35%
	Class I (EUR)	0.35%
	Class B (USD)	0.00%
	Class A (USD)	0.45%
State Street Europe Managed Volatility Equity Fund	Class I Distributing (EUR)	0.35%
	Class I (EUR)	0.35%
State Street Europe Managed Volatility Equity Fund	Class I (EUR)	0.35%
	Class P (EUR)	0.90%

## Notes to the Financial Statements

for the period ended 30 June 2020 (continued)

### 3. Fees and Expenses (continued)

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

Name of the Sub-fund	Share Classes	Investment Management Fee in %
State Street Euro Core Treasury Bond Index Fund	Class I (EUR)	0.15%
	Class P (EUR)	0.30%
	Class B (EUR)	0.00%
State Street Euro Sustainable Corporate Bond Index Fund	Class I Distributing (EUR)	0.15%
	Class I Distributing (EUR)	0.20%
	Class I (EUR)	0.20%
	Class A2 Distributing (EUR)****	0.16%
State Street Euro Issuer Scored Corporate Bond Index Fund	Class A2 (EUR)****	0.16%
	Class I (EUR)	0.20%
State Street US Issuer Scored Corporate Bond Index Fund	Class I (CHF-Hedged)	0.23%
	Class I (EUR-Hedged)	0.23%
State Street Global Value Spotlight Fund	Class I (CHF-Hedged)	0.23%
	Class P (EUR)	1.50%
	Class I (EUR)	0.75%
State Street Emerging Markets SRI Enhanced Equity Fund	Class B (EUR)	0.00%
	Class I (USD)	0.48%
	Class I (EUR)	0.48%
	Class P (USD)	0.98%
State Street Europe Value Spotlight Fund	Class B (USD)	0.00%
	Class B (EUR)	0.00%
	Class P (EUR)	1.50%
State Street Eurozone Value Spotlight Fund	Class I (EUR)	0.75%
	Class B (EUR)	0.00%
State Street US Corporate Bond Index Fund	Class P (EUR)	1.50%
	Class I (EUR)	0.75%
	Class I (USD)	0.15%
State Street EMU Government Long Bond Index Fund	Class P (USD)	0.30%
	Class I (EUR)	0.15%
State Street Euro Corporate ex-Financials Bond Index Fund	Class P (EUR)	0.30%
	Class I (EUR)	0.15%
State Street Euro Inflation Linked Bond Index Fund	Class I Distributing (EUR)	0.15%
	Class I (EUR)	0.15%
State Street Multi-Factor Global ESG Equity Fund	Class I (USD)	0.35%
	Class B (USD)	0.00%
	Class P (EUR)	1.50%
State Street Europe Small Cap Equity Fund	Class P Distributing (EUR)	1.50%
	Class I (EUR)*	0.75%
	Class P (EUR)	0.50%
	Class I (EUR)	0.30%
State Street Europe Enhanced Equity Fund	Class B (EUR)	0.00%
	Class B (EUR-Hedged)	0.00%
	Class I Distributing (EUR)*	0.30%
	Class P (USD)	0.50%
	Class I (USD)	0.30%
State Street North America Enhanced Equity Fund	Class B (EUR-Hedged)	0.00%
	Class P (EUR)	1.75%
	Class P (USD)	1.75%
State Street Emerging Asia Equity Fund	Class I (EUR)	0.85%
	Class P (EUR)	1.10%
	Class I (EUR)	0.55%
State Street Flexible Asset Allocation Plus Fund	Class B (EUR)	0.00%
	Class P (EUR)	1.10%



## Notes to the Financial Statements

for the period ended 30 June 2020 (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 Enhanced Equity Fund	Class I Distributing (USD)	0.35%
	Class I (USD)	0.35%
State Street Asia Pacific Value Spotlight Fund	Class B (USD)	0.00%
	Class I (USD)	0.75%
State Street US Value Spotlight Fund	Class B (EUR)	0.00%
	Class B (USD)	0.00%
State Street Australia Index Equity Fund	Class I (USD)	0.75%
	Class B (EUR)	0.00%
State Street Global Treasury 1-10 Year Bond Index Fund	Class P (AUD)	0.60%
	Class I (AUD)	0.20%
	Class S (USD)	0.12%
State Street Canada Index Equity Fund	Class I (USD)	0.15%
	Class I (USD-Hedged)	0.18%
	Class I Distributing (USD-Hedged)	0.18%
	Class I Distributing (GBP-Hedged)	0.18%
	Class I (CHF-Hedged)	0.18%
	Class I (EUR-Hedged)	0.18%
State Street Japan Index Equity Fund	Class I Distributing (EUR-Hedged)	0.18%
	Class P (CAD)	0.60%
	Class I (CAD)	0.20%
State Street Emerging Markets Opportunities Equity Fund	Class I (EUR)	0.20%
	Class P (JPY)	0.60%
	Class I (JPY)	0.20%
	Class B (JPY)	0.00%
State Street Switzerland Index Equity Fund	Class I (EUR)	0.20%
	Class I (USD)**	1.00%
	Class I (EUR)**	1.00%
	Class P (EUR)	0.60%
State Street UK Index Equity Fund	Class P (CHF)	0.60%
	Class I (CHF)	0.20%
	Class S (CHF)	0.12%
	Class I (EUR)	0.20%
State Street US Index Equity Fund	Class P (GBP)	0.60%
	Class I (GBP)	0.20%
	Class B (GBP)	0.00%
	Class P (USD)	0.60%
State Street Pacific Ex-Japan Index Equity Fund	Class I (USD)	0.20%
	Class B (USD)	0.00%
	Class I (EUR)	0.20%
	Class A (HKD)	0.30%
	Class P (EUR)	0.60%
State Street EMU Index Equity Fund	Class I (EUR)	0.20%
	Class B (EUR)	0.00%
	Class I Distributing (EUR)	0.20%
	Class I (USD)	0.20%

## Notes to the Financial Statements

for the period ended 30 June 2020 (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 Index Equity Fund	Class P (EUR)	0.60%
	Class I (EUR)	0.20%
	Class I Distributing (EUR)	0.20%
	Class B (EUR)	0.00%
State Street Global Emerging Markets Index Equity Fund	Class P (USD)	1.20%
	Class I (USD)	0.30%
	Class B (USD)	0.00%
State Street World Index Equity Fund	Class P (USD)	0.60%
	Class I (USD)	0.20%
	Class P (EUR-Hedged)	0.63%
	Class B (USD)	0.00%
	Class I (EUR)	0.20%
	Class B (USD-Hedged)	0.00%
	Class I (GBP)	0.20%
	Class I (EUR-Hedged)	0.23%
	Class S (USD)**	0.07%
	Class S Distributing (USD)**	0.01%
State Street Europe Defensive Equity Fund	Class B (GBP)**	0.00%
	Class I (EUR)	0.75%
State Street World ESG Index Equity Fund	Class I (USD)	0.30%
	Class B (USD)	0.00%
	Class I (EUR-Hedged)**	0.33%
	Class P (EUR)***	0.60%
State Street Global Defensive Equity Fund	Class P (EUR)***	0.60%
	Class I (USD)	0.75%
	Class B (EUR)	0.00%
State Street Emerging Markets Small Cap Equity Fund	Class B (USD)	0.00%
	Class I (USD)	1.10%
	Class I (EUR)	1.10%
	Class A (USD)	1.20%
	Class P (USD)	2.20%
State Street Emerging Markets Local Currency Government Bond Index Fund	Class I (EUR)	0.15%
	Class I (USD)	0.15%
State Street Global Value Fund	Class B (EUR)*	0.00%
	Class I (USD)*	0.75%
State Street Asia Pacific Enhanced Equity Fund	Class P (JPY)*	0.50%

\* This share class closed during the period ended 30 June 2020. Please refer to Note 12 for further details.

\*\* This share class launched during the period ended 30 June 2020. Please refer to Note 12 for further details.

\*\*\* This share class re-launched on 11 February 2020 and was closed on 16 April 2020. Please refer to Note 12 for further details.

\*\*\*\* The Investment Management Fee currently being charged on this share class is 0.05%.

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.

## Notes to the Financial Statements

for the period ended 30 June 2020 (continued)

### 3. Fees and Expenses (continued)

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

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 2020	Maximum TER in %
State Street Emerging Markets Select Equity Fund	Class P (EUR)	2.27%	2.27%
	Class I (EUR)	1.23%	1.23%
	Class P (USD)	2.27%	2.27%
State Street EMU Equity Fund	Class I (EUR)	0.60%	0.60%
	Class P (EUR)	1.64%	1.64%
	Class P Distributing (EUR)	1.64%	1.64%
State Street Global Treasury Bond Index Fund	Class I (USD)	0.21%	0.21%
	Class P (USD)	0.36%	0.40%
	Class I (USD-Hedged)	0.24%	0.25%
	Class I Distributing (USD-Hedged)	0.24%	0.25%
	Class I (EUR-Hedged)	0.24%	0.25%
	Class B (USD)	0.06%	0.06%
	Class I (GBP-Hedged)	0.24%	0.25%
	Class I (CHF-Hedged)	0.24%	0.25%
	Class I Distributing (GBP-Hedged)	0.24%	0.25%
	Class I Distributing (EUR-Hedged)	0.24%	0.25%
	Class A (USD)**	0.26%	0.30%
State Street Global Aggregate Bond Index Fund	Class I (USD)	0.20%	0.20%
	Class I (USD-Hedged)	0.23%	0.24%
	Class I (CHF-Hedged)	0.23%	0.24%
	Class I (EUR-Hedged)	0.23%	0.24%
	Class I (GBP-Hedged)	0.23%	0.24%
	Class B (GBP-Hedged)	0.05%	0.06%
	Class A (USD)**	0.26%	0.30%
State Street Euro Corporate Bond Index Fund	Class B (USD)*	N.A.	0.05%
	Class P (EUR)	0.34%	0.40%
	Class I (EUR)	0.19%	0.19%
	Class B (EUR)	0.04%	0.04%
	Class P Distributing (EUR)	0.34%	0.40%
State Street EMU Government Bond Index Fund	Class I Distributing (EUR)	0.19%	0.19%
	Class P (EUR)	0.37%	0.40%
	Class I (EUR)	0.20%	0.20%
	Class B (EUR)	0.05%	0.05%
State Street Enhanced Emerging Markets Equity Fund	Class P Distributing (EUR)	0.37%	0.40%
	Class I (EUR)	0.56%	0.70%
	Class I (USD)	0.55%	0.70%
	Class B (USD)	0.11%	0.25%
	Class P (USD)	1.09%	1.24%
	Class P (EUR)	1.09%	1.24%
	Class B (GBP)	0.11%	0.25%

## Notes to the Financial Statements

for the period ended 30 June 2020 (continued)

### 3. Fees and Expenses (continued)

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

Name of the Sub-fund	Share Classes	TER as at 30 June 2020	Maximum TER in %
State Street Global Managed Volatility Equity Fund	Class P (USD)	1.04%	1.04%
	Class I (USD)	0.45%	0.45%
	Class I (EUR)	0.45%	0.45%
	Class B (USD)	0.10%	0.10%
	Class A (USD)	0.59%	0.59%
	Class I Distributing (EUR)	0.45%	0.45%
State Street Europe Managed Volatility Equity Fund	Class I (EUR)	0.45%	0.45%
	Class P (EUR)	1.04%	1.04%
State Street Euro Core Treasury Bond Index Fund	Class I (EUR)	0.20%	0.22%
	Class P (EUR)	0.35%	0.40%
	Class B (EUR)	0.05%	0.07%
	Class I Distributing (EUR)	0.20%	0.22%
State Street Euro Sustainable Corporate Bond Index Fund	Class I Distributing (EUR)	0.25%	0.26%
	Class I (EUR)	0.25%	0.26%
	Class A2 Distributing (EUR)	0.17%	0.22%
State Street Euro Issuer Scored Corporate Bond Index Fund	Class A2 (EUR)	0.16%	0.22%
	Class I (EUR)	0.31%	0.32%
State Street US Issuer Scored Corporate Bond Index Fund	Class I (CHF-Hedged)	0.34%	0.35%
	Class I (EUR-Hedged)	0.35%	0.35%
State Street Global Value Spotlight Fund	Class I (CHF-Hedged)	0.35%	0.35%
	Class P (EUR)	1.64%	1.64%
	Class I (EUR)	0.85%	0.85%
State Street Emerging Markets SRI Enhanced Equity Fund	Class B (EUR)	0.10%	0.10%
	Class I (USD)	0.56%	0.76%
	Class I (EUR)	0.56%	0.76%
	Class P (USD)	1.10%	1.30%
State Street Europe Value Spotlight Fund	Class B (USD)	0.08%	0.28%
	Class B (EUR)	0.10%	0.10%
	Class P (EUR)	1.64%	1.64%
State Street Eurozone Value Spotlight Fund	Class I (EUR)	0.85%	0.85%
	Class B (EUR)	0.10%	0.10%
	Class P (EUR)	1.64%	1.64%
State Street US Corporate Bond Index Fund	Class I (EUR)	0.85%	0.85%
	Class I (USD)	0.25%	0.25%
State Street EMU Government Long Bond Index Fund	Class P (USD)	0.40%	0.40%
	Class I (EUR)	0.25%	0.25%
State Street Euro Corporate ex-Financials Bond Index Fund	Class P (EUR)	0.40%	0.40%
	Class I (EUR)	0.25%	0.25%
	Class I Distributing (EUR)	0.25%	0.25%
State Street Euro Inflation Linked Bond Index Fund	Class I (EUR)	0.24%	0.25%
State Street Multi-Factor Global ESG Equity Fund	Class I (USD)	0.44%	0.45%
	Class B (USD)	0.09%	0.10%
	Class P (EUR)	1.64%	1.64%
State Street Europe Small Cap Equity Fund	Class P Distributing (EUR)	1.64%	1.64%
	Class I (EUR)*	N.A.	0.85%
State Street Europe Enhanced Equity Fund	Class P (EUR)	0.62%	0.64%
	Class I (EUR)	0.38%	0.40%
	Class B (EUR)	0.09%	0.10%
	Class B (EUR-Hedged)	0.08%	0.10%
	Class I Distributing (EUR)*	N.A.	0.40%

## Notes to the Financial Statements

for the period ended 30 June 2020 (continued)

### 3. Fees and Expenses (continued)

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

Name of the Sub-fund	Share Classes	TER as at 30 June 2020	Maximum TER in %
State Street North America Enhanced Equity Fund	Class P (USD)	0.60%	0.64%
	Class I (USD)	0.36%	0.40%
	Class B (EUR-Hedged)	0.06%	0.10%
State Street Emerging Asia Equity Fund	Class P (EUR)	2.04%	2.04%
	Class P (USD)	2.04%	2.04%
	Class I (EUR)	1.10%	1.10%
State Street Flexible Asset Allocation Plus Fund	Class P (EUR)	1.24%	1.24%
	Class I (EUR)	0.65%	0.65%
	Class B (EUR)	0.10%	0.10%
State Street Global Enhanced Equity Fund	Class I Distributing (USD)	0.42%	0.45%
	Class I (USD)	0.45%	0.45%
State Street Asia Pacific Value Spotlight Fund	Class B (USD)	0.10%	0.10%
	Class I (USD)	0.85%	0.85%
	Class B (EUR)	0.10%	0.10%
State Street US Value Spotlight Fund	Class B (USD)	0.10%	0.10%
	Class I (USD)	0.85%	0.85%
	Class B (EUR)	0.10%	0.10%
State Street Australia Index Equity Fund	Class P (AUD)	0.70%	0.70%
	Class I (AUD)	0.30%	0.30%
	Class S (USD)	0.17%	0.17%
State Street Global Treasury 1-10 Year Bond Index Fund	Class I (USD)	0.20%	0.21%
	Class I (USD-Hedged)	0.23%	0.25%
	Class I Distributing (USD-Hedged)	0.23%	0.25%
	Class I Distributing (GBP-Hedged)	0.23%	0.25%
	Class I (CHF-Hedged)	0.23%	0.25%
	Class I (EUR-Hedged)	0.23%	0.25%
State Street Canada Index Equity Fund	Class I Distributing (EUR-Hedged)	0.23%	0.25%
	Class P (CAD)	0.70%	0.70%
	Class I (CAD)	0.30%	0.30%
State Street Japan Index Equity Fund	Class I (EUR)	0.30%	0.30%
	Class P (JPY)	0.70%	0.70%
	Class I (JPY)	0.29%	0.30%
	Class B (JPY)	0.10%	0.10%
	Class I (EUR)	0.30%	0.30%
State Street Emerging Markets Opportunities Equity Fund	Class I (USD)**	1.25%	1.25%
	Class I (EUR)**	1.25%	1.25%
State Street Switzerland Index Equity Fund	Class P (EUR)	0.70%	0.70%
	Class P (CHF)	0.70%	0.70%
	Class I (CHF)	0.30%	0.30%
	Class S (CHF)	0.17%	0.17%
State Street UK Index Equity Fund	Class I (EUR)	0.30%	0.30%
	Class P (GBP)	0.70%	0.70%
	Class I (GBP)	0.30%	0.30%
State Street US Index Equity Fund	Class B (GBP)	0.10%	0.10%
	Class P (USD)	0.65%	0.70%
	Class I (USD)	0.25%	0.25%
	Class B (USD)	0.05%	0.05%
	Class I (EUR-Hedged)	0.28%	0.29%
	Class I (EUR)	0.25%	0.25%
	Class A (HKD)	0.35%	0.40%

## Notes to the Financial Statements

for the period ended 30 June 2020 (continued)

### 3. Fees and Expenses (continued)

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

Name of the Sub-fund	Share Classes	TER as at 30 June 2020	Maximum TER in %
State Street Pacific Ex-Japan Index Equity Fund	Class P (USD)	0.70%	0.70%
	Class I (USD)	0.30%	0.30%
	Class B (USD)	0.10%	0.10%
	Class I (EUR)	0.30%	0.30%
	Class A (HKD)	0.40%	0.40%
State Street EMU Index Equity Fund	Class P (EUR)	0.70%	0.70%
	Class I (EUR)	0.26%	0.26%
	Class B (EUR)	0.06%	0.06%
	Class I Distributing (EUR)	0.26%	0.26%
State Street Europe Index Equity Fund	Class P (EUR)	0.68%	0.70%
	Class I (EUR)	0.25%	0.25%
	Class I Distributing (EUR)	0.25%	0.25%
	Class B (EUR)	0.05%	0.05%
State Street Global Emerging Markets Index Equity Fund	Class P (USD)	1.35%	1.35%
	Class I (USD)	0.40%	0.40%
	Class B (USD)	0.10%	0.10%
State Street World Index Equity Fund	Class P (USD)	0.66%	0.70%
	Class I (USD)	0.24%	0.24%
	Class P (EUR-Hedged)	0.69%	0.73%
	Class B (USD)	0.04%	0.04%
	Class I (EUR)	0.24%	0.24%
	Class B (USD-Hedged)	0.05%	0.05%
	Class I (GBP)	0.24%	0.24%
	Class I (EUR-Hedged)	0.27%	0.28%
	Class S (USD)**	0.10%	0.10%
	Class S Distributing (USD)**	0.10%	0.10%
	Class B (GBP)**	0.04%	0.04%
	Class I (EUR)	0.85%	0.85%
State Street Europe Defensive Equity Fund	Class I (USD)	0.37%	0.37%
	Class B (USD)	0.07%	0.07%
	Class I (EUR-Hedged)**	0.40%	0.41%
	Class P (EUR)***	N.A.	0.73%
	Class I (USD)	0.82%	0.85%
State Street Global Defensive Equity Fund	Class B (EUR)	0.10%	0.10%
	Class B (USD)	0.10%	0.10%
	Class I (USD)	1.25%	1.35%
State Street Emerging Markets Small Cap Equity Fund	Class I (EUR)	1.25%	1.35%
	Class A (USD)	1.38%	1.49%
	Class P (USD)	2.39%	2.49%
	Class I (EUR)	0.19%	0.30%
State Street Emerging Markets Local Currency Government Bond Index Fund	Class I (USD)	0.19%	0.30%
	Class I (USD)	0.19%	0.30%
State Street Global value Fund	Class B (EUR)*	N.A.	0.10%
	Class I (USD)*	N.A.	0.85%
State Street Asia Pacific Enhanced Equity Fund	Class P (JPY)*	N.A.	0.64%

\* This share class closed during the period ended 30 June 2020. Please refer to Note 12 for further details.

\*\* This share class launched during the period ended 30 June 2020. Please refer to Note 12 for further details.

\*\*\* This share class re-launched on 11 February 2020 and was closed on 16 April 2020. Please refer to Note 12 for further details.

## Notes to the Financial Statements

for the period ended 30 June 2020 (continued)

### 3. Fees and Expenses (continued)

#### 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 2020 was EUR 64,657. All Directors who are also employees of the Investment Manager or one of its affiliates are not entitled to Directors' fees.

### 4. Taxation

The Company is subject to the Luxembourg tax jurisdiction. Under Luxembourg law and the current practice, the Company is subject neither to income tax nor to any tax on capital gains in respect of realised or unrealised valuation profits. No taxes are payable in Luxembourg on the issue of Shares.

The Net Asset Value corresponding to the "P" and the "A" Shares (Shares for retail and institutional investors) is subject to the tax d'abonnement at the rate of 0.05% per annum of the Net Asset Value as valued at the end of each quarter, and payable quarterly by the Sub-fund. The "P" and the "A" Shares classes are available to retail and institutional investors. To the extent that parts of the Company's assets are invested in other Luxembourg UCITS which are subject to the tax d'abonnement, assets will not be subject to additional tax.

The Net Asset Value corresponding to the "I" and the "B" Shares (Shares for institutional investors) is subject to a reduced tax rate of 0.01% per annum payable quarterly by the Sub-fund, on the basis that the Company classifies the investors in this Share class as institutional investors as defined in Articles 174 to 176 of the 2010 Law. This classification is based on the Company's understanding of the current legal situation.

Capital gains and income from dividends, interest and interest payments originating in other countries may be subject to a non-recoverable withholding tax or capital gains tax in such countries. Tax effects are booked in accounting on a cash basis principle. However, a daily monitoring is performed on such balances to ensure that when material, appropriate provisions will be accordingly reflected.

In accordance with Article 175 of the 2010 Law, each share class subject to listing on a stock exchange and part of a Sub-fund which replicate the performance of an index is not subject to tax d'abonnement. The subscription tax (taxe d'abonnement) is a registration fee established on the negotiability of securities issued by Undertakings for Collective Investment.

As at 30 June 2020, the following Share Classes are not subject to tax d'abonnement:

Name of the Sub-fund	Share Classes
State Street Global Treasury Bond Index Fund	Class I (USD)
	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)	

## Notes to the Financial Statements

for the period ended 30 June 2020 (continued)

### 4. Taxation (continued)

Name of the Sub-fund	Share Classes
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 B (GBP-Hedged)
State Street Euro Corporate Bond 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)
	Class P Distributing (EUR)
State Street Euro Core Treasury Bond Index Fund	Class I (EUR)
	Class P (EUR)
	Class B (EUR)
	Class I Distributing (EUR)
State Street Euro Sustainable Corporate Bond Index Fund	Class I Distributing (EUR)
	Class I (EUR)
	Class A2 Distributing (EUR)
	Class A2 (EUR)
State Street Euro Issuer Scored Corporate Bond Index Fund	Class I (EUR)
	Class I (CHF-Hedged)
State Street US Issuer Scored Corporate Bond Index Fund	Class I (EUR-Hedged)
	Class I (CHF-Hedged)
State Street US Corporate Bond Index Fund	Class I (USD)
	Class P (USD)
State Street EMU Government Long Bond Index Fund	Class I (EUR)
	Class P (EUR)
State Street Euro Corporate ex-Financials Bond Index Fund	Class I (EUR)
	Class I Distributing (EUR)
	Class I Distributing (EUR)
State Street Euro Inflation Linked Bond Index Fund	Class I (EUR)
	Class P (AUD)
State Street Australia Index Equity Fund	Class I (AUD)
	Class S (USD)
	Class I (USD)
State Street Global Treasury 1-10 Year Bond Index Fund	Class I (USD-Hedged)
	Class I Distributing (USD-Hedged)
	Class I Distributing (GBP-Hedged)
	Class I (CHF-Hedged)
	Class I (EUR-Hedged)
	Class I Distributing (EUR-Hedged)
State Street Canada Index Equity Fund	Class P (CAD)
	Class I (CAD)
	Class I (EUR)
State Street Japan Index Equity Fund	Class P (JPY)
	Class I (JPY)
	Class B (JPY)
	Class I (EUR)



## Notes to the Financial Statements

for the period ended 30 June 2020 (continued)

### 4. Taxation (continued)

Name of the Sub-fund	Share Classes
State Street Switzerland Index Equity Fund	Class P (EUR)
	Class P (CHF)
	Class I (CHF)
	Class S (CHF)
State Street UK Index Equity Fund	Class I (EUR)
	Class P (GBP)
	Class I (GBP)
	Class B (GBP)
State Street US Index Equity Fund	Class P (USD)
	Class I (USD)
	Class B (USD)
	Class I (EUR-Hedged)
	Class I (EUR)
	Class A (HKD)
State Street Pacific Ex-Japan Index Equity Fund	Class P (USD)
	Class I (USD)
	Class B (USD)
	Class I (EUR)
	Class A (HKD)
State Street EMU Index Equity Fund	Class P (EUR)
	Class I (EUR)
	Class B (EUR)
	Class I Distributing (EUR)
State Street Europe Index Equity Fund	Class P (EUR)
	Class I (EUR)
	Class I Distributing (EUR)
	Class B (EUR)
State Street Global Emerging Markets Index Equity Fund	Class P (USD)
	Class I (USD)
	Class B (USD)
State Street World Index Equity Fund	Class P (USD)
	Class I (USD)
	Class P (EUR-Hedged)
	Class B (USD)
	Class I (EUR)
	Class B (USD-Hedged)
	Class I (GBP)
	Class I (EUR-Hedged)
	Class S (USD)
	Class S Distributing (USD)
	Class B (GBP)
State Street World ESG Index Equity Fund	Class I (USD)
	Class B (USD)
	Class I (EUR-Hedged)
State Street Emerging Markets Local Currency Government Bond Index Fund	Class I (EUR)
	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 2020 is available at the registered offices of the Company where it may be inspected and copies may be obtained.

## Notes to the Financial Statements

for the period ended 30 June 2020 (continued)

### 6. Transaction Costs

For the period from 01 January 2020 to 30 June 2020, 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 Euro Core Treasury Bond Index Fund	EUR	-
State Street EMU Government Bond Index Fund	EUR	-
State Street EMU Government Long Bond Index Fund	EUR	-
State Street Euro Inflation Linked Bond Index Fund	EUR	-
State Street Euro Corporate Bond Index Fund	EUR	-
State Street Euro Corporate ex-Financials Bond Index Fund	EUR	-
State Street Euro Sustainable Corporate Bond Index Fund	EUR	-
State Street Euro Issuer Scored Corporate Bond Index Fund	EUR	-
State Street US Corporate Bond Index Fund	USD	-
State Street US Issuer Scored Corporate Bond Index Fund	USD	-
State Street Global Treasury Bond Index Fund	USD	17,890
State Street Global Aggregate Bond Index Fund	USD	26,480
State Street Australia Index Equity Fund	AUD	9,651
State Street Canada Index Equity Fund	CAD	2,767
State Street Japan Index Equity Fund	JPY	2,807,547
State Street Switzerland Index Equity Fund	CHF	15,336
State Street UK Index Equity Fund	GBP	34,964
State Street US Index Equity Fund	USD	12,202
State Street EMU Index Equity Fund	EUR	75,639
State Street Europe Index Equity Fund	EUR	52,704
State Street Pacific Ex-Japan Index Equity Fund	USD	6,354
State Street World Index Equity Fund	USD	333,442
State Street World ESG Index Equity Fund	USD	44,027
State Street Global Emerging Markets Index Equity Fund	USD	68,486
State Street Flexible Asset Allocation Plus Fund	EUR	825
State Street Europe Value Spotlight Fund	EUR	360,304
State Street Eurozone Value Spotlight Fund	EUR	67,509
State Street US Value Spotlight Fund	USD	2,459
State Street Asia Pacific Value Spotlight Fund	USD	10,002
State Street Global Value Spotlight Fund	EUR	137,829
State Street Global Value Fund <sup>(a)</sup>	USD	-
State Street Multi-Factor Global ESG Equity Fund	USD	58,163
State Street Europe Enhanced Equity Fund	EUR	322,413
State Street North America Enhanced Equity Fund	USD	52,709
State Street Asia Pacific Enhanced Equity Fund <sup>(a)</sup>	JPY	-
State Street Global Enhanced Equity Fund	USD	96,638
State Street Emerging Markets SRI Enhanced Equity Fund	USD	1,232,050
State Street Enhanced Emerging Markets Equity Fund	USD	1,103,953
State Street EMU Equity Fund	EUR	22,820
State Street Europe Small Cap Equity Fund	EUR	20,987
State Street Emerging Asia Equity Fund	EUR	32,421
State Street Emerging Markets Select Equity Fund	EUR	12,773
State Street Emerging Markets Small Cap Equity Fund	USD	115,682
State Street Europe Managed Volatility Equity Fund	EUR	152,490
State Street Global Managed Volatility Equity Fund	USD	56,067
State Street Global Defensive Equity Fund	USD	111,289
State Street Europe Defensive Equity Fund	EUR	1,407
State Street Global Treasury 1-10 Year Bond Index Fund	USD	2,040

## Notes to the Financial Statements

for the period ended 30 June 2020 (continued)

### 6. Transaction Costs (continued)

Name of the Sub-fund	Sub-fund Base Currency	Transaction Costs
State Street Emerging Markets Local Currency Government Bond Index Fund	USD	-

<sup>(a)</sup> This Sub-fund was closed during the period. Please refer to Note 12 for further details.

Transactions costs have been defined as broker commission fees, market fees and taxes relating to purchase or sale of equities and investments in other funds. For most of the bonds those fees are included in the price of the bonds and therefore cannot be isolated, except for State Street Global Aggregate Bond Index Fund and State Street Global Treasury Bond Index Fund on which transaction costs are separately identifiable.

### 7. Dividends distributed

During the period ended 30 June 2020, the Company resolved to pay to the Shareholders of the Sub-funds mentioned below, dividends as follows:

Sub-fund	Class	Ex-dividend date	Payment date	Currency	Dividend Per Share	Dividends distributed
State Street EMU Equity Fund	Class P Distributing (EUR)	10 March 2020	12 March 2020	EUR	0.15	36,025
State Street Global Treasury Bond Index Fund	Class I Distributing (USD - Hedged)	10 March 2020	12 March 2020	USD	0.11	113,843
State Street Global Treasury Bond Index Fund	Class I Distributing (GBP - Hedged)	10 March 2020	12 March 2020	GBP	0.10	138,587
State Street Global Treasury Bond Index Fund	Class I Distributing (EUR - Hedged)	10 March 2020	12 March 2020	EUR	0.10	38,890
State Street Euro Corporate Bond Index Fund	Class P Distributing (EUR)	10 March 2020	12 March 2020	EUR	0.11	528,817
State Street Euro Corporate Bond Index Fund	Class I Distributing (EUR)	10 March 2020	12 March 2020	EUR	0.13	3,220,154
State Street EMU Government Bond Index Fund	Class P Distributing (EUR)	10 March 2020	12 March 2020	EUR	0.08	221,136
State Street Global Managed Volatility Equity Fund	Class I Distributing (EUR)	10 March 2020	12 March 2020	EUR	0.22	565,466
State Street Euro Core Treasury Bond Index Fund	Class I Distributing (EUR)	10 March 2020	12 March 2020	EUR	0.02	36,906
State Street Euro Sustainable Corporate Bond Index Fund	Class I Distributing (EUR)	10 March 2020	12 March 2020	EUR	0.10	52,581
State Street Euro Sustainable Corporate Bond Index Fund	Class A2 Distributing (EUR)	10 March 2020	12 March 2020	EUR	0.09	4,796,775
State Street Euro Corporate ex-Financials Bond Index Fund	Class I Distributing (EUR)	10 March 2020	12 March 2020	EUR	0.12	73,017
State Street Europe Small Cap Equity Fund	Class P Distributing (EUR)	10 March 2020	12 March 2020	EUR	0.23	72,304

## Notes to the Financial Statements

for the period ended 30 June 2020 (continued)

### 7. Dividends distributed (continued)

Sub-fund	Class	Ex-dividend date	Payment date	Currency	Dividend Per Share	Dividends distributed
State Street Europe Enhanced Equity Fund	Class I Distributing (EUR)	10 March 2020	12 March 2020	EUR	0.32	1,458,611
State Street Global Enhanced Equity Fund	Class I Distributing (USD)	10 March 2020	12 March 2020	USD	0.23	2,596,340
State Street Global Treasury 1-10 Year Bond Index Fund	Class I Distributing (USD - Hedged)	10 March 2020	12 March 2020	USD	0.01	410,521
State Street Global Treasury 1-10 Year Bond Index Fund	Class I Distributing (GBP - Hedged)	10 March 2020	12 March 2020	GBP	0.01	25,720
State Street Global Treasury 1-10 Year Bond Index Fund	Class I Distributing (EUR - Hedged)	10 March 2020	12 March 2020	EUR	0.01	9,977
State Street EMU Index Equity Fund	Class I Distributing (EUR)	10 March 2020	12 March 2020	EUR	0.29	165,759
State Street Europe Index Equity Fund	Class I Distributing (EUR)	10 March 2020	12 March 2020	EUR	0.36	4,349,087

### 8. Currency Adjustment

The opening value of the Company has been restated at the exchange rate ruling at 30 June 2020. The resulting gain of EUR 40,371,214 represents the movement in exchange rates between 1 January 2020 and 30 June 2020. 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 2020 amounted to:

#### State Street Global Advisors Luxembourg SICAV - State Street Flexible Asset Allocation Plus Fund

Name of the Sub-fund	Currency	Market Value in EUR
State Street Global Managed Volatility Equity Fund	USD	2,953

At 30 June 2020 the total of cross Sub-Funds' investments amounts to EUR 2,953 and therefore total combined NAV as at period-end without cross-investments would amount to EUR 25,763,499,154.

### 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 which are 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.

## Notes to the Financial Statements

for the period ended 30 June 2020 (continued)

### 10. Securities Lending (continued)

In 2019, the Board has secured an increased rate in securities lending revenues. Following such change, it will be split 75/25 with 75% attributed to the Sub-Funds and 25% to the lending agent, with effect from July 1st 2019. This represents an increase in revenues for the Sub-Funds from the prior revenue sharing arrangements of 70/30 with 70% attributed to the Sub-Funds and 30% to the lending agent.

The following table summarises the value of securities lent, analysed by borrowing counterparty as at 30 June 2020:

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2020	% of Total Net assets	% of the fund's total lendable assets*
State Street Global Defensive Equity Fund	USD	UBS AG	Switzerland	1,043,835	0.55%	0.56%
State Street Global Defensive Equity Fund	USD	Merrill Lynch International	United Kingdom	376,380	0.20%	0.20%
State Street Global Defensive Equity Fund	USD	HSBC Bank PLC	United Kingdom	1,732,052	0.91%	0.93%
State Street Global Defensive Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	2,445,679	1.29%	1.31%
State Street Global Defensive Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	1,323,562	0.70%	0.71%
State Street Global Defensive Equity Fund	USD	Barclays PLC	United Kingdom	1,915,294	1.01%	1.03%
State Street Emerging Markets Select Equity Fund	EUR	Macquarie Bank Ltd	Australia	24,194	0.17%	0.18%
State Street Emerging Markets Select Equity Fund	EUR	UBS AG	Switzerland	211,565	1.51%	1.55%
State Street Emerging Markets Select Equity Fund	EUR	HSBC Bank PLC	United Kingdom	2,202	0.02%	0.02%
State Street Emerging Markets Select Equity Fund	EUR	Citigroup Global Markets Ltd	United Kingdom	64,658	0.46%	0.47%
State Street Emerging Markets Select Equity Fund	EUR	Credit Suisse Securities (Europe) Ltd	United Kingdom	16,591	0.12%	0.12%
State Street EMU Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	629,053	1.99%	2.00%
State Street EMU Equity Fund	EUR	Credit Suisse Securities (Europe) Ltd	United Kingdom	26,342	0.08%	0.08%
State Street EMU Equity Fund	EUR	UBS AG	Switzerland	1,696,325	5.37%	5.40%
State Street EMU Equity Fund	EUR	BNP Paribas Arbitrage SNC	France	35,294	0.11%	0.11%
State Street EMU Equity Fund	EUR	HSBC Bank PLC	United Kingdom	2,970,998	9.41%	9.45%
State Street EMU Equity Fund	EUR	Citigroup Global Markets Ltd	United Kingdom	904,940	2.87%	2.88%
State Street EMU Equity Fund	EUR	Merrill Lynch International	United Kingdom	555,458	1.76%	1.77%
State Street Global Treasury Bond Index Fund	USD	HSBC Bank PLC	United Kingdom	66,102,446	3.13%	3.20%

## Notes to the Financial Statements

for the period ended 30 June 2020 (continued)

### 10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2020	% of Total Net assets	% of the fund's total lendable assets*
State Street Global Treasury Bond Index Fund	USD	UBS AG	Switzerland	64,530,125	3.05%	3.12%
State Street Global Treasury Bond Index Fund	USD	BNP Paribas Arbitrage SNC	France	14,534,699	0.69%	0.70%
State Street Global Treasury Bond Index Fund	USD	Barclays PLC	United Kingdom	8,509,605	0.40%	0.41%
State Street Global Treasury Bond Index Fund	USD	Morgan Stanley & Co International PLC	United Kingdom	11,633,222	0.55%	0.56%
State Street Global Treasury Bond Index Fund	USD	BNP Paribas S.A.	France	7,187,529	0.34%	0.35%
State Street Global Treasury Bond Index Fund	USD	Barclays Capital Securities Ltd	United Kingdom	7,323,797	0.35%	0.35%
State Street Global Treasury Bond Index Fund	USD	Citigroup Global Markets Ltd	United Kingdom	9,507,789	0.45%	0.46%
State Street Global Treasury Bond Index Fund	USD	RBC Europe Ltd	United Kingdom	19,861,362	0.94%	0.96%
State Street Global Aggregate Bond Index Fund	USD	BNP Paribas S.A.	France	15,691,253	0.46%	0.46%
State Street Global Aggregate Bond Index Fund	USD	HSBC Bank PLC	United Kingdom	38,526,877	1.12%	1.14%
State Street Global Aggregate Bond Index Fund	USD	UBS AG	Switzerland	43,673,692	1.27%	1.29%
State Street Global Aggregate Bond Index Fund	USD	Credit Suisse Securities (Europe) Ltd	United Kingdom	2,124,700	0.06%	0.06%
State Street Global Aggregate Bond Index Fund	USD	Barclays Capital Securities Ltd	United Kingdom	14,154,521	0.41%	0.42%
State Street Global Aggregate Bond Index Fund	USD	BNP Paribas Arbitrage SNC	France	11,186,533	0.33%	0.33%
State Street Global Aggregate Bond Index Fund	USD	Morgan Stanley & Co International PLC	United Kingdom	10,097,098	0.29%	0.30%
State Street Global Aggregate Bond Index Fund	USD	Barclays PLC	United Kingdom	9,299,358	0.27%	0.27%
State Street Global Aggregate Bond Index Fund	USD	Merrill Lynch International	United Kingdom	169,715	0.00%	0.01%
State Street Global Aggregate Bond Index Fund	USD	Citigroup Global Markets Ltd	United Kingdom	11,626,130	0.34%	0.34%

## Notes to the Financial Statements

for the period ended 30 June 2020 (continued)

### 10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2020	% of Total Net assets	% of the fund's total lendable assets*
State Street Global Aggregate Bond Index Fund	USD	RBC Europe Ltd	United Kingdom	19,071,966	0.55%	0.56%
State Street Euro Corporate Bond Index Fund	EUR	Barclays PLC	United Kingdom	32,901,457	1.13%	1.14%
State Street Euro Corporate Bond Index Fund	EUR	BNP Paribas S.A.	France	37,203,700	1.28%	1.29%
State Street Euro Corporate Bond Index Fund	EUR	Credit Suisse Securities (Europe) Ltd	United Kingdom	27,206,240	0.94%	0.95%
State Street Euro Corporate Bond Index Fund	EUR	RBC Europe Ltd	United Kingdom	2,132,692	0.07%	0.07%
State Street Euro Corporate Bond Index Fund	EUR	Merrill Lynch International	United Kingdom	1,869,483	0.06%	0.06%
State Street Euro Corporate Bond Index Fund	EUR	UBS AG	Switzerland	2,849,623	0.10%	0.10%
State Street Enhanced Emerging Markets Equity Fund	USD	Macquarie Bank Ltd	Australia	3,760,251	0.26%	0.26%
State Street Enhanced Emerging Markets Equity Fund	USD	UBS AG	Switzerland	22,021,458	1.52%	1.54%
State Street Enhanced Emerging Markets Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	1,742,997	0.12%	0.12%
State Street Enhanced Emerging Markets Equity Fund	USD	Merrill Lynch International	United Kingdom	1,409,430	0.10%	0.10%
State Street Enhanced Emerging Markets Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	7,190,428	0.50%	0.50%
State Street Enhanced Emerging Markets Equity Fund	USD	HSBC Bank PLC	United Kingdom	978,675	0.07%	0.07%
State Street Enhanced Emerging Markets Equity Fund	USD	ING Bank NV	Netherlands	2,055,490	0.14%	0.14%
State Street Global Managed Volatility Equity Fund	USD	UBS AG	Switzerland	12,852,630	4.52%	4.53%
State Street Global Managed Volatility Equity Fund	USD	Merrill Lynch International	United Kingdom	1,447,653	0.51%	0.51%
State Street Global Managed Volatility Equity Fund	USD	BNP Paribas Arbitrage SNC	France	46,047	0.02%	0.02%
State Street Global Managed Volatility Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	2,257,555	0.79%	0.80%

## Notes to the Financial Statements

for the period ended 30 June 2020 (continued)

### 10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2020	% of Total Net assets	% of the fund's total lendable assets*
State Street Global Managed Volatility Equity Fund	USD	Barclays PLC	United Kingdom	6,296,436	2.22%	2.22%
State Street Global Managed Volatility Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	5,930,000	2.09%	2.09%
State Street Global Managed Volatility Equity Fund	USD	Macquarie Bank Ltd	Australia	149,281	0.05%	0.05%
State Street Emerging Markets Small Cap Equity Fund	USD	UBS AG	Switzerland	169,891	0.08%	0.09%
State Street Emerging Markets Small Cap Equity Fund	USD	HSBC Bank PLC	United Kingdom	75,505	0.04%	0.04%
State Street Europe Managed Volatility Equity Fund	EUR	Macquarie Bank Ltd	Australia	28,339	0.02%	0.02%
State Street Europe Managed Volatility Equity Fund	EUR	HSBC Bank PLC	United Kingdom	8,379,365	5.61%	5.65%
State Street Europe Managed Volatility Equity Fund	EUR	UBS AG	Switzerland	596,640	0.40%	0.40%
State Street Europe Managed Volatility Equity Fund	EUR	Citigroup Global Markets Ltd	United Kingdom	1,401,138	0.94%	0.94%
State Street Europe Managed Volatility Equity Fund	EUR	Merrill Lynch International	United Kingdom	4,418,569	2.96%	2.98%
State Street Europe Managed Volatility Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	30,348	0.02%	0.02%
State Street Euro Core Treasury Bond Index Fund	EUR	BNP Paribas Arbitrage SNC	France	17,445,123	2.65%	2.67%
State Street Euro Core Treasury Bond Index Fund	EUR	UBS AG	Switzerland	10,441,729	1.59%	1.60%
State Street Euro Sustainable Corporate Bond Index Fund	EUR	Merrill Lynch International	United Kingdom	1,312,992	0.14%	0.15%
State Street Euro Sustainable Corporate Bond Index Fund	EUR	Credit Suisse Securities (Europe) Ltd	United Kingdom	10,520,894	1.16%	1.17%
State Street Euro Sustainable Corporate Bond Index Fund	EUR	UBS AG	Switzerland	976,825	0.11%	0.11%
State Street Euro Sustainable Corporate Bond Index Fund	EUR	Barclays PLC	United Kingdom	7,548,631	0.83%	0.84%
State Street Euro Sustainable Corporate Bond Index Fund	EUR	BNP Paribas S.A.	France	13,567,342	1.49%	1.51%



## Notes to the Financial Statements

for the period ended 30 June 2020 (continued)

### 10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2020	% of Total Net assets	% of the fund's total lendable assets*
State Street Euro Issuer Scored Corporate Bond Index Fund	EUR	Barclays PLC	United Kingdom	2,069,928	2.20%	2.22%
State Street Euro Issuer Scored Corporate Bond Index Fund	EUR	BNP Paribas S.A.	France	1,418,880	1.51%	1.52%
State Street Euro Issuer Scored Corporate Bond Index Fund	EUR	Merrill Lynch International	United Kingdom	445,922	0.47%	0.48%
State Street Euro Issuer Scored Corporate Bond Index Fund	EUR	Credit Suisse Securities (Europe) Ltd	United Kingdom	691,079	0.73%	0.74%
State Street Emerging Markets SRI Enhanced Equity Fund	USD	Macquarie Bank Ltd	Australia	4,054,133	0.27%	0.28%
State Street Emerging Markets SRI Enhanced Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	5,761,985	0.39%	0.39%
State Street Emerging Markets SRI Enhanced Equity Fund	USD	UBS AG	Switzerland	382,938	0.03%	0.03%
State Street Emerging Markets SRI Enhanced Equity Fund	USD	HSBC Bank PLC	United Kingdom	228,093	0.02%	0.02%
State Street Euro Corporate ex-Financials Bond Index Fund	EUR	Credit Suisse Securities (Europe) Ltd	United Kingdom	986,434	1.13%	1.14%
State Street Euro Corporate ex-Financials Bond Index Fund	EUR	BNP Paribas S.A.	France	2,768,213	3.17%	3.20%
State Street Euro Corporate ex-Financials Bond Index Fund	EUR	Merrill Lynch International	United Kingdom	243,030	0.28%	0.28%
State Street Euro Corporate ex-Financials Bond Index Fund	EUR	Barclays PLC	United Kingdom	1,377,441	1.58%	1.59%
State Street Euro Corporate ex-Financials Bond Index Fund	EUR	UBS AG	Switzerland	50,553	0.06%	0.06%
State Street Multi-Factor Global ESG Equity	USD	Merrill Lynch International	United Kingdom	7,596,896	1.80%	1.81%
State Street Multi-Factor Global ESG Equity	USD	UBS AG	Switzerland	7,137,640	1.69%	1.70%
State Street Multi-Factor Global ESG Equity	USD	Barclays PLC	United Kingdom	4,259,724	1.01%	1.02%
State Street Multi-Factor Global ESG Equity	USD	Barclays Capital Securities Ltd	United Kingdom	6,658,531	1.57%	1.59%
State Street Multi-Factor Global ESG Equity	USD	HSBC Bank PLC	United Kingdom	13,536,848	3.20%	3.23%

## Notes to the Financial Statements

for the period ended 30 June 2020 (continued)

### 10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2020	% of Total Net assets	% of the fund's total lendable assets*
State Street Multi-Factor Global ESG Equity	USD	Citigroup Global Markets Ltd	United Kingdom	6,127,020	1.45%	1.46%
State Street Multi-Factor Global ESG Equity	USD	ING Bank NV	Netherlands	405,790	0.10%	0.10%
State Street Europe Small Cap Equity Fund	EUR	JP Morgan Securities PLC	United Kingdom	684,986	2.68%	2.70%
State Street Europe Small Cap Equity Fund	EUR	Credit Suisse AG	Ireland	214,111	0.84%	0.84%
State Street Europe Small Cap Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	537,861	2.10%	2.12%
State Street Europe Small Cap Equity Fund	EUR	Citigroup Global Markets Ltd	United Kingdom	104,788	0.41%	0.41%
State Street Europe Small Cap Equity Fund	EUR	BNP Paribas Arbitrage SNC	France	35,264	0.14%	0.14%
State Street Europe Small Cap Equity Fund	EUR	Credit Suisse Securities (Europe) Ltd	United Kingdom	16,296	0.06%	0.06%
State Street Europe Small Cap Equity Fund	EUR	Deutsche Bank AG	Germany	6,110	0.02%	0.02%
State Street Europe Small Cap Equity Fund	EUR	HSBC Bank PLC	United Kingdom	363,974	1.42%	1.43%
State Street Europe Small Cap Equity Fund	EUR	Societe Generale SA	France	280,770	1.10%	1.11%
State Street Europe Small Cap Equity Fund	EUR	Morgan Stanley & Co International PLC	United Kingdom	110,309	0.43%	0.43%
State Street Europe Enhanced Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	18,750,314	4.72%	4.81%
State Street Europe Enhanced Equity Fund	EUR	HSBC Bank PLC	United Kingdom	997,554	0.25%	0.26%
State Street Europe Enhanced Equity Fund	EUR	Credit Suisse AG	Ireland	17,840	0.00%	0.00%
State Street Europe Enhanced Equity Fund	EUR	Citigroup Global Markets Ltd	United Kingdom	819,933	0.21%	0.21%
State Street Europe Enhanced Equity Fund	EUR	ING Bank NV	Netherlands	76,439	0.02%	0.02%
State Street Europe Enhanced Equity Fund	EUR	Morgan Stanley & Co International PLC	United Kingdom	2,314,493	0.58%	0.59%
State Street Europe Enhanced Equity Fund	EUR	Credit Suisse Securities (Europe) Ltd	United Kingdom	223,140	0.06%	0.06%
State Street Europe Enhanced Equity Fund	EUR	JP Morgan Securities PLC	United Kingdom	398,878	0.10%	0.10%
State Street Europe Enhanced Equity Fund	EUR	Societe Generale SA	France	1,266,862	0.32%	0.32%
State Street North America Enhanced Equity Fund	USD	Barclays PLC	United Kingdom	4,014,246	0.73%	0.74%
State Street North America Enhanced Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	3,390,974	0.61%	0.62%

## Notes to the Financial Statements

for the period ended 30 June 2020 (continued)

### 10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2020	% of Total Net assets	% of the fund's total lendable assets*
State Street North America Enhanced Equity Fund	USD	Credit Suisse AG	Ireland	3,675,860	0.66%	0.68%
State Street North America Enhanced Equity Fund	USD	Goldman Sachs International	United Kingdom	2,425,095	0.44%	0.45%
State Street North America Enhanced Equity Fund	USD	HSBC Bank PLC	United Kingdom	180,742	0.03%	0.03%
State Street Emerging Asia Equity Fund	EUR	Goldman Sachs International	United Kingdom	84,755	0.32%	0.33%
State Street Emerging Asia Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	34,113	0.13%	0.13%
State Street Emerging Asia Equity Fund	EUR	Citigroup Global Markets Ltd	United Kingdom	62,255	0.24%	0.24%
State Street Flexible Asset Allocation Plus Fund	EUR	BNP Paribas S.A.	France	938,942	0.58%	0.60%
State Street Flexible Asset Allocation Plus Fund	EUR	Credit Suisse Securities (Europe) Ltd	United Kingdom	969,261	0.60%	0.62%
State Street Flexible Asset Allocation Plus Fund	EUR	Barclays PLC	United Kingdom	101,481	0.06%	0.06%
State Street Global Enhanced Equity Fund	USD	Merrill Lynch International	United Kingdom	494,475	0.92%	0.95%
State Street Global Enhanced Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	523,412	0.97%	1.00%
State Street Global Enhanced Equity Fund	USD	UBS AG	Switzerland	563,098	1.05%	1.08%
State Street Global Enhanced Equity Fund	USD	HSBC Bank PLC	United Kingdom	578,224	1.08%	1.11%
State Street Global Enhanced Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	435,106	0.81%	0.83%
State Street Global Enhanced Equity Fund	USD	Barclays PLC	United Kingdom	316,591	0.59%	0.61%
State Street Global Enhanced Equity Fund	USD	Credit Suisse Securities (Europe) Ltd	United Kingdom	42,350	0.08%	0.08%
State Street Global Enhanced Equity Fund	USD	ING Bank NV	Netherlands	71,734	0.13%	0.14%
State Street Australia Index Equity Fund	AUD	Societe Generale SA	France	1,996,860	0.82%	0.82%
State Street Australia Index Equity Fund	AUD	JP Morgan Securities PLC	United Kingdom	954,510	0.39%	0.39%
State Street Australia Index Equity Fund	AUD	Deutsche Bank AG	Germany	3,166,055	1.30%	1.30%
State Street Australia Index Equity Fund	AUD	Morgan Stanley & Co International PLC	United Kingdom	46,866	0.02%	0.02%
State Street Australia Index Equity Fund	AUD	Credit Suisse AG	Ireland	305,237	0.13%	0.13%
State Street Australia Index Equity Fund	AUD	Barclays Capital Securities Ltd	United Kingdom	3,092,164	1.27%	1.27%

## Notes to the Financial Statements

for the period ended 30 June 2020 (continued)

### 10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2020	% of Total Net assets	% of the fund's total lendable assets*
State Street Australia Index Equity Fund	AUD	Goldman Sachs International	United Kingdom	246,455	0.10%	0.10%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	UBS AG	Switzerland	32,248,467	2.12%	2.16%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	Barclays PLC	United Kingdom	8,718,057	0.57%	0.58%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	HSBC Bank PLC	United Kingdom	3,003,005	0.20%	0.20%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	Citigroup Global Markets Ltd	United Kingdom	10,110,898	0.66%	0.68%
State Street Canada Index Equity Fund	CAD	Credit Suisse AG	Ireland	7,353,740	7.31%	7.33%
State Street Canada Index Equity Fund	CAD	JP Morgan Securities PLC	United Kingdom	13,123,160	13.04%	13.09%
State Street Canada Index Equity Fund	CAD	Citigroup Global Markets Ltd	United Kingdom	700,399	0.70%	0.70%
State Street Canada Index Equity Fund	CAD	Goldman Sachs International	United Kingdom	3,587,036	3.56%	3.58%
State Street Canada Index Equity Fund	CAD	Barclays Capital Securities Ltd	United Kingdom	1,106,634	1.10%	1.10%
State Street Canada Index Equity Fund	CAD	Morgan Stanley & Co International PLC	United Kingdom	294,634	0.29%	0.29%
State Street Japan Index Equity Fund	JPY	JP Morgan Securities PLC	United Kingdom	3,597,990,206	14.28%	14.42%
State Street Japan Index Equity Fund	JPY	Morgan Stanley & Co International PLC	United Kingdom	286,930,469	1.14%	1.15%
State Street Japan Index Equity Fund	JPY	Citigroup Global Markets Ltd	United Kingdom	1,090,370,705	4.33%	4.37%
State Street Japan Index Equity Fund	JPY	Barclays Capital Securities Ltd	United Kingdom	1,024,075,424	4.06%	4.10%
State Street Japan Index Equity Fund	JPY	Societe Generale SA	France	127,349,060	0.51%	0.51%
State Street Japan Index Equity Fund	JPY	BNP Paribas Arbitrage SNC	France	22,435,151	0.09%	0.09%
State Street Switzerland Index Equity Fund	CHF	Barclays Capital Securities Ltd	United Kingdom	1,160,188	0.52%	0.53%
State Street Switzerland Index Equity Fund	CHF	JP Morgan Securities PLC	United Kingdom	465,681	0.21%	0.21%
State Street UK Index Equity Fund	GBP	ING Bank NV	Netherlands	351,626	0.27%	0.28%
State Street UK Index Equity Fund	GBP	Societe Generale SA	France	26,831	0.02%	0.02%
State Street US Index Equity Fund	USD	Credit Suisse AG	Ireland	13,261,015	0.90%	0.91%
State Street US Index Equity Fund	USD	Barclays PLC	United Kingdom	21,403,791	1.46%	1.46%
State Street US Index Equity Fund	USD	Goldman Sachs International	United Kingdom	132,171	0.01%	0.01%

## Notes to the Financial Statements

for the period ended 30 June 2020 (continued)

### 10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2020	% of Total Net assets	% of the fund's total lendable assets*
State Street US Index Equity Fund	USD	HSBC Bank PLC	United Kingdom	259,506	0.02%	0.02%
State Street US Index Equity Fund	USD	Societe Generale SA	France	813,633	0.06%	0.06%
State Street Pacific Ex-Japan Index Equity Fund	USD	Societe Generale SA	France	3,741,190	4.50%	4.53%
State Street Pacific Ex-Japan Index Equity Fund	USD	BNP Paribas Arbitrage SNC	France	403,654	0.49%	0.49%
State Street Pacific Ex-Japan Index Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	1,812,398	2.18%	2.20%
State Street Pacific Ex-Japan Index Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	543,536	0.65%	0.66%
State Street Pacific Ex-Japan Index Equity Fund	USD	Morgan Stanley & Co International PLC	United Kingdom	1,176,649	1.42%	1.43%
State Street Pacific Ex-Japan Index Equity Fund	USD	Deutsche Bank AG	Germany	577,273	0.69%	0.70%
State Street Pacific Ex-Japan Index Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	335,454	0.40%	0.41%
State Street Pacific Ex-Japan Index Equity Fund	USD	Credit Suisse AG	Ireland	92,936	0.11%	0.11%
State Street Pacific Ex-Japan Index Equity Fund	USD	Goldman Sachs International	United Kingdom	542,119	0.65%	0.66%
State Street Pacific Ex-Japan Index Equity Fund	USD	Credit Suisse Securities (Europe) Ltd	United Kingdom	2,625	0.00%	0.00%
State Street EMU Index Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	34,926,476	7.62%	7.69%
State Street EMU Index Equity Fund	EUR	ING Bank NV	Netherlands	160,528	0.04%	0.04%
State Street EMU Index Equity Fund	EUR	Morgan Stanley & Co International PLC	United Kingdom	1,300,298	0.28%	0.29%
State Street EMU Index Equity Fund	EUR	HSBC Bank PLC	United Kingdom	5,743,366	1.25%	1.27%
State Street EMU Index Equity Fund	EUR	Societe Generale SA	France	861,940	0.19%	0.19%
State Street EMU Index Equity Fund	EUR	Goldman Sachs International	United Kingdom	860,579	0.19%	0.19%
State Street EMU Index Equity Fund	EUR	JP Morgan Securities PLC	United Kingdom	3,662,909	0.80%	0.81%
State Street EMU Index Equity Fund	EUR	Credit Suisse AG	Ireland	8,363	0.00%	0.00%
State Street EMU Index Equity Fund	EUR	Citigroup Global Markets Ltd	United Kingdom	4,464	0.00%	0.00%
State Street EMU Index Equity Fund	EUR	Deutsche Bank AG	Germany	248,808	0.05%	0.05%

## Notes to the Financial Statements

for the period ended 30 June 2020 (continued)

### 10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2020	% of Total Net assets	% of the fund's total lendable assets*
State Street Europe Index Equity Fund	EUR	Morgan Stanley & Co International PLC	United Kingdom	3,351,142	0.46%	0.46%
State Street Europe Index Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	30,710,688	4.19%	4.21%
State Street Europe Index Equity Fund	EUR	Societe Generale SA	France	1,235,359	0.17%	0.17%
State Street Europe Index Equity Fund	EUR	HSBC Bank PLC	United Kingdom	4,649,001	0.63%	0.64%
State Street Europe Index Equity Fund	EUR	JP Morgan Securities PLC	United Kingdom	3,518,263	0.48%	0.48%
State Street Europe Index Equity Fund	EUR	Goldman Sachs International	United Kingdom	442,017	0.06%	0.06%
State Street Europe Index Equity Fund	EUR	Citigroup Global Markets Ltd	United Kingdom	337,830	0.05%	0.05%
State Street Europe Index Equity Fund	EUR	Credit Suisse AG	Ireland	1,199,245	0.16%	0.16%
State Street Europe Index Equity Fund	EUR	Credit Suisse Securities (Europe) Ltd	United Kingdom	6,646	0.00%	0.00%
State Street Europe Index Equity Fund	EUR	ING Bank NV	Netherlands	389,470	0.05%	0.05%
State Street Global Emerging Markets Index Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	718,162	0.30%	0.31%
State Street Global Emerging Markets Index Equity Fund	USD	Morgan Stanley & Co International PLC	United Kingdom	764,231	0.32%	0.33%
State Street Global Emerging Markets Index Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	550,585	0.23%	0.24%
State Street Global Emerging Markets Index Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	992,986	0.42%	0.42%
State Street Global Emerging Markets Index Equity Fund	USD	Goldman Sachs International	United Kingdom	314,449	0.13%	0.13%
State Street Global Emerging Markets Index Equity Fund	USD	Credit Suisse Securities (Europe) Ltd	United Kingdom	281,716	0.12%	0.12%
State Street Global Emerging Markets Index Equity Fund	USD	Credit Suisse AG	Ireland	483,150	0.20%	0.21%
State Street Global Emerging Markets Index Equity Fund	USD	HSBC Bank PLC	United Kingdom	93,469	0.04%	0.04%
State Street Global Emerging Markets Index Equity Fund	USD	Societe Generale SA	France	103,953	0.04%	0.04%
State Street Global Emerging Markets Index Equity Fund	USD	Barclays PLC	United Kingdom	315,255	0.13%	0.13%
State Street World Index Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	72,553,511	1.53%	1.54%

## Notes to the Financial Statements

for the period ended 30 June 2020 (continued)

### 10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2020	% of Total Net assets	% of the fund's total lendable assets*
State Street World Index Equity Fund	USD	Societe Generale SA	France	2,735,084	0.06%	0.06%
State Street World Index Equity Fund	USD	HSBC Bank PLC	United Kingdom	8,425,744	0.18%	0.18%
State Street World Index Equity Fund	USD	Morgan Stanley & Co International PLC	United Kingdom	9,877,847	0.21%	0.21%
State Street World Index Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	18,342,343	0.39%	0.39%
State Street World Index Equity Fund	USD	Credit Suisse AG	Ireland	36,743,884	0.78%	0.78%
State Street World Index Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	57,326,271	1.21%	1.22%
State Street World Index Equity Fund	USD	Barclays PLC	United Kingdom	40,486,790	0.86%	0.86%
State Street World Index Equity Fund	USD	BNP Paribas Arbitrage SNC	France	820,207	0.02%	0.02%
State Street World Index Equity Fund	USD	Goldman Sachs International	United Kingdom	8,106,953	0.17%	0.17%
State Street World Index Equity Fund	USD	Deutsche Bank AG	Germany	1,264,656	0.03%	0.03%
State Street World Index Equity Fund	USD	Credit Suisse Securities (Europe) Ltd	United Kingdom	204,651	0.00%	0.00%
State Street World Index Equity Fund	USD	ING Bank NV	Netherlands	176,521	0.00%	0.00%
State Street World ESG Index Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	3,508,483	1.75%	1.78%
State Street World ESG Index Equity Fund	USD	Societe Generale SA	France	415,221	0.21%	0.21%
State Street World ESG Index Equity Fund	USD	HSBC Bank PLC	United Kingdom	1,381,945	0.69%	0.70%
State Street World ESG Index Equity Fund	USD	Morgan Stanley & Co International PLC	United Kingdom	300,354	0.15%	0.15%
State Street World ESG Index Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	1,813,671	0.91%	0.92%
State Street World ESG Index Equity Fund	USD	Credit Suisse AG	Ireland	1,038,879	0.52%	0.53%
State Street World ESG Index Equity Fund	USD	ING Bank NV	Netherlands	46,872	0.02%	0.02%
State Street World ESG Index Equity Fund	USD	BNP Paribas Arbitrage SNC	France	33,556	0.02%	0.02%
State Street World ESG Index Equity Fund	USD	Barclays PLC	United Kingdom	1,250,533	0.63%	0.63%
State Street World ESG Index Equity Fund	USD	Deutsche Bank AG	Germany	127,019	0.06%	0.06%
State Street World ESG Index Equity Fund	USD	Credit Suisse Securities (Europe) Ltd	United Kingdom	58,033	0.03%	0.03%

\* Total lendable assets represent the aggregate value of assets types forming part of the Company's securities lending program.

Income from securities lending transactions and costs and fees are recognised for each respective Sub-fund after deduction of the costs of the lending agent of the Fund.

## Notes to the Financial Statements

for the period ended 30 June 2020 (continued)

### 10. Securities Lending (continued)

As at 30 June 2020 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	4,837	1,209	3,628
State Street EMU Government Long Bond Index Fund	EUR	79	20	59
State Street Euro Corporate Bond Index Fund	EUR	25,098	6,275	18,823
State Street Euro Corporate ex-Financials Bond Index Fund	EUR	1,040	260	780
State Street Euro Sustainable Corporate Bond Index Fund	EUR	7,481	1,870	5,611
State Street Euro Issuer Scored Corporate Bond Index Fund	EUR	751	188	563
State Street Global Treasury Bond Index Fund	USD	53,026	13,256	39,770
State Street Global Aggregate Bond Index Fund	USD	35,040	8,760	26,280
State Street Australia Index Equity Fund	AUD	22,444	5,611	16,833
State Street Canada Index Equity Fund	CAD	200,593	50,148	150,445
State Street Japan Index Equity Fund	JPY	10,091,601	2,522,900	7,568,701
State Street Switzerland Index Equity Fund	CHF	149,014	37,254	111,760
State Street UK Index Equity Fund	GBP	1,339	335	1,004
State Street US Index Equity Fund	USD	32,084	8,021	24,063
State Street EMU Index Equity Fund	EUR	114,756	28,689	86,067
State Street Europe Index Equity Fund	EUR	218,879	54,720	164,159
State Street Pacific Ex-Japan Index Equity Fund	USD	8,957	2,239	6,718
State Street World Index Equity Fund	USD	695,821	173,955	521,866
State Street World ESG Index Equity Fund	USD	16,235	4,059	12,176
State Street Global Emerging Markets Index Equity Fund	USD	36,683	9,171	27,512
State Street Flexible Asset Allocation Plus Fund	EUR	135	34	101
State Street Multi-Factor Global ESG Equity Fund	USD	106,964	26,741	80,223
State Street Europe Enhanced Equity Fund	EUR	185,615	46,404	139,211
State Street North America Enhanced Equity Fund	USD	57,828	14,457	43,371
State Street Asia Pacific Enhanced Equity Fund <sup>(a)</sup>	JPY	772,885	193,221	579,664
State Street Global Enhanced Equity Fund	USD	44,428	11,107	33,321
State Street Emerging Markets SRI Enhanced Equity Fund	USD	103,140	25,785	77,355
State Street Enhanced Emerging Markets Equity Fund	USD	97,289	24,322	72,967
State Street EMU Equity Fund	EUR	8,017	2,004	6,013
State Street Europe Small Cap Equity Fund	EUR	6,568	1,642	4,926
State Street Emerging Asia Equity Fund	EUR	561	140	421
State Street Emerging Markets Select Equity Fund	EUR	536	134	402
State Street Emerging Markets Small Cap Equity Fund	USD	4,211	1,053	3,158
State Street Europe Managed Volatility Equity Fund	EUR	85,199	21,300	63,899
State Street Global Managed Volatility Equity Fund	USD	57,060	14,265	42,795
State Street Global Defensive Equity Fund	USD	138,591	34,648	103,943
State Street Global Treasury 1-10 Year Bond Index Fund	USD	9,122	2,281	6,841

<sup>(a)</sup>This Sub-fund was closed during the period. Please refer to Note 12 for further details.



## Notes to the Financial Statements

for the period ended 30 June 2020 *(continued)*

### 11. Connected Parties Transactions

The ultimate holding company of the Management Company, the Distributor, the Sub - Investment Managers, the Investment Manager, the Central Administration, the Depositary, the Principal Paying Agent, the Transfer Agent, the Domiciliary Agent and the Securities Lending Agent is State Street Corporation.

When arranging transactions in securities for the Company, companies in the State Street Group may have provided securities brokerage, foreign exchange, banking and other services, or may have acted as principal, on their usual terms and may have benefited from it. Any such transactions would have been entered into in the ordinary course of business and on normal commercial terms. Fees have been paid to brokers and agents in accordance with the relevant market practice and the benefit of any bulk or other fee discounts or cash rebates provided by brokers or agents have been passed on to the Company.

The services of State Street Group companies could have been used by the Management Company and Investment Managers where it was considered appropriate to do so provided that their fees and other terms of business are generally comparable with those available from dissociated brokers and agents in the market concerned.

During the period there have been no transactions which were outside of the ordinary course of business or which were not on normal commercial terms entered into between the Company, the Management Company, the Distributor, the Sub - Investment Managers, the Investment Manager, the Central Administration, the Depositary, the Principal Paying Agent, the Transfer Agent, the Domiciliary Agent or the Directors of the Company.

Certain Directors of the Company are or may also be Officers and/or Directors of one or more entities of the State Street Group.

### 12. Soft Commissions

No soft commission arrangements were entered into by the Management Company or the applicable Investment Manager and/or Sub-Portfolio Manager with brokers during the financial period ending 30 June 2020.

### 13. Significant events

- State Street Global Value Fund was closed 14 January 2020.
- State Street Asia Pacific Enhanced Equity Fund was closed 29 June 2020.
- State Street Emerging Markets Opportunities Equity Fund was launched on 30 June 2020.
- Vanessa Donegan was appointed on 24 January 2020 as a Director of the Company.

#### **Impact of COVID-19**

Beginning in January 2020, global financial markets have experienced and may continue to experience significant volatility resulting from the spread of coronavirus COVID-19. The outbreak of coronavirus COVID-19 has resulted in travel and border restrictions, quarantines, supply chain disruptions, lower consumer demand and general market uncertainty. The effects of coronavirus COVID-19 have and may continue to adversely affect the global economy, the economies of certain nations and individual issuers, all of which may negatively impact a Fund's performance.

The Directors and the Company's delegates are closely monitoring the developments and the advice relating to the spread of the 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.

The following share classes launched during the financial period:

## Notes to the Financial Statements

for the period ended 30 June 2020 (continued)

### 13. Significant events (continued)

Name of the Sub-fund	Sub-fund Base Currency	Class of Shares / Currency	Launch Date
State Street World ESG Index Equity Fund	USD	Class I (EUR-Hedged)	18 January 2020
State Street World ESG Index Equity Fund	USD	Class P (EUR)*	11 February 2020
State Street Global Aggregate Bond Index Fund	USD	Class A (USD)	20 March 2020
State Street Global Treasury Bond Index Fund	USD	Class A (USD)	23 March 2020
State Street World Index Equity Fund	USD	Class S (USD)	19 June 2020
State Street World Index Equity Fund	USD	Class S Distributing (USD)	19 June 2020
State Street World Index Equity Fund	USD	Class B (GBP)	29 June 2020
State Street Emerging Markets Opportunities Equity Fund	USD	Class I (USD)	30 June 2020
State Street Emerging Markets Opportunities Equity Fund	USD	Class I (EUR)	30 June 2020

\*This share class was re-launched and closed on 16 April 2020.

The following share classes closed during the financial period:

Name of the Sub-fund	Sub-fund Base Currency	Class of Shares / Currency	Close Date
State Street Global value Fund	USD	Class B (EUR)	14 January 2020
State Street Global value Fund	USD	Class I (USD)	14 January 2020
State Street Europe Small Cap Equity Fund	EUR	Class I (EUR)	12 February 2020
State Street Global Aggregate Bond Index Fund	USD	Class B (USD)	11 March 2020
State Street World ESG Index Equity Fund	USD	Class P (EUR)	16 April 2020
State Street Europe Enhanced Equity Fund	EUR	Class I Distributing (EUR)	27 May 2020
State Street Asia Pacific Enhanced Equity Fund	JPY	Class P (JPY)	29 June 2020

### 14. Subsequent events

- The State Street Emerging Asia Equity Fund Class I EUR was closed on 29 July 2020.

#### Impact of COVID-19

Whilst restrictions are now being eased in many countries, the impact of coronavirus COVID-19 continues to adversely affect the global economy, the economies of certain nations and individual issuers, all of which may negatively impact a Fund's performance.

The below funds will have 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 Global Managed Volatility Equity Fund	4	5
State Street Emerging Markets Small Cap Equity Fund	5	6
State Street Euro Issuer Scored Corporate Bond Index Fund	2	3
State Street US Issuer Scored Corporate Bond Index Fund	3	4
State Street US Corporate Bond Index Fund	3	4
State Street Multi-Factor Global ESG Equity	5	6
State Street Europe Small Cap Equity Fund	5	6
State Street Europe Enhanced Equity Fund	5	6
State Street North America Enhanced Equity Fund	5	6
State Street Global Enhanced Equity Fund	5	6
State Street Asia Pacific Value Spotlight Fund	5	6
State Street Europe Defensive Equity Fund	5	6
State Street Emerging Markets Local Currency Government Bond Index Fund	4	5
State Street Australia Index Equity Fund	5	6

## Notes to the Financial Statements

for the period ended 30 June 2020 *(continued)*

### 14. Subsequent events *(continued)*

Name of the Sub-fund	Old SRRI	New SRRI
State Street Canada Index Equity Fund	5	6
State Street Switzerland Index Equity Fund	5	6
State Street UK Index Equity Fund	5	6
State Street US Index Equity Fund	5	6
State Street Pacific Ex-Japan Index Equity Fund	5	6
State Street Europe Index Equity Fund	5	6
State Street World Index Equity Fund	5	6
State Street World ESG Index Equity Fund	5	6

## Appendix I - Index Tracking Error

for the period ended 30 June 2020

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	0.09	1.00%	0.84	The outperformance of the fund relates to stock lending revenue earned during the period
State Street EMU Index Equity Fund	MSCI EMU Index	0.4	1.00%	1.86	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 Index Fund	Bloomberg Barclays US Issuer Scored Corporate Index	-0.26	2.00%	0.22	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 Pacific Ex-Japan Index Equity Fund	MSCI Pacific ex-Japan Index	0.1	1.00%	6.71	The Fund outperformed thanks to the recurring tax advantage of the Company versus MSCI.
State Street Australia Index Equity Fund	MSCI Australia Index	0.18	1.00%	7.9	Outperformance is mainly attributed to positive cash drag and tax status in the period. There is also positive performance resulting from security misweights against benchmark.
State Street Europe Index Equity Fund	MSCI Europe Index	0.27	1.00%	2.37	The Fund outperforms thanks to the recurring tax advantage of the Company versus MSCI, with a smaller contribution from geometric compounding.

## Appendix I - Index Tracking Error (continued)

for the period ended 30 June 2020

Sub-fund	Tracking Index	Tracking Difference - gross of fees (%)	Anticipated Level Tracking Error (%)	Actual Level Tracking Error (%)	Comment
State Street Euro Corporate Bond Index Fund	Bloomberg Barclays Euro-Aggregate Corporate Bond Index	0.14	2.00%	0.15	The fund has benefited from purchasing new issues on the primary market ahead of their inclusion in the benchmark. Capturing this new issue premium has led to an outperformance of the fund against the benchmark.
State Street Euro Corporate ex-Financials Bond Index Fund	Bloomberg Barclays Euro Corporate ex-Financials Bond Index	0.26	2.00%	0.11	Positive performance came mainly from primary market participation. Stratified sampling employed across the fund also helped to create positive security selection performance.
State Street US Corporate Bond Index Fund	Citigroup US Dollar World BIG Corporate Bond Index	0.05	2.00%	0.93	Small positive tracking difference is due to contribution from security selection and primary market participation.
State Street World Index Equity Fund	MSCI World Index	0.09	1.00%	5.21	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 Aggregate Bond Index Fund	Bloomberg Barclays Global Aggregate Bond Index	-0.05	2.00%	0.16	The slight underperformance for the review period is from marginal miss-weights between the fund and the benchmark. Additionally the performance is affected by the impact of taxed and transaction costs from month-end rebalancing.
State Street Euro Core Treasury Bond Index Fund	Customised Subset of the Bloomberg Barclays Global Treasury Bond Index	0.06	1.00%	0.39	The outperformance of the Fund is within our tolerance levels. The Fund continues to closely track the benchmark. The slight outperformance maybe a result of very marginal under or overweight positions relative to the index in country exposures. This also applies to slight deviations in yield curve positions which can have a positive impact on performance.

## Appendix I - Index Tracking Error (continued)

for the period ended 30 June 2020

Sub-fund	Tracking Index	Tracking Difference - gross of fees (%)	Anticipated Level Tracking Error (%)	Actual Level Tracking Error (%)	Comment
State Street Euro Sustainable Corporate Bond Index Fund	Markit iBoxx Euro Sustainable Corporate Bond Custom Index	0.09	2.00%	0.16	The fund has benefited from purchasing new issues on the primary market ahead of their inclusion in the benchmark. Capturing this new issue premium has led to an outperformance of the fund against the benchmark.
State Street Global Treasury Bond Index Fund	Bloomberg Barclays Global Treasury Bond Index	-0.07	1.00%	1.32	The fund adopts a stratified sampling approach. Underperformance is due to a variety of different sources including duration, yield curve, currency, transaction costs and taxes.
State Street EMU Government Long Bond Index Fund	Citigroup EMU Government Bond Index (EGBI) 15 Years +	0.32	1.00%	1.34	Outperformance due to trading gain from redemption where swing pricing was Nil.
State Street Global Emerging Markets Index Equity Fund	MSCI Emerging Markets Index	0.2	1.00%	3.6	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 as well as positive slippage from holiday Index Futures. This is partially offset by transaction costs.
State Street World ESG Index Equity Fund	MSCI World ESG Universal Index	0.44	1.00%	5	The outperformance of the fund came mostly from securities misweights, a beneficial tax status and compounding.
State Street Canada Index Equity Fund	MSCI Canada Index	0.22	1.00%	2.66	The outperformance of the fund relates to stock lending revenue earned during the period. Securities misweights also contributed positively to the performance.
State Street Japan Index Equity Fund	MSCI Japan Index	0.09	1.00%	5.77	The outperformance of the fund came mostly from securities misweights and positive cash return vs benchmark.

## Appendix II - Note for investors in Switzerland

for the period ended 30 June 2020

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 2020
State Street Emerging Markets Select Equity Fund	Class P (EUR)	2.27%
	Class I (EUR)	1.23%
	Class P (USD)	2.27%
State Street EMU Equity Fund	Class I (EUR)	0.60%
	Class P (EUR)	1.64%
	Class P Distributing (EUR)	1.64%
State Street Global Treasury Bond Index Fund	Class I (USD)	0.21%
	Class P (USD)	0.36%
	Class I (USD-Hedged)	0.24%
	Class I Distributing (USD-Hedged)	0.24%
	Class I (EUR-Hedged)	0.24%
	Class B (USD)	0.06%
	Class I (GBP-Hedged)	0.24%
	Class I (CHF-Hedged)	0.24%
	Class I Distributing (GBP-Hedged)	0.24%
	Class I Distributing (EUR-Hedged)	0.24%
Class A (USD)**	0.26%	

## Appendix II - Note for investors in Switzerland (continued)

for the period ended 30 June 2020

Total Expense Ratio (TER) (continued)

Name of the Sub-fund	Share classes	TER as at 30 June 2020
State Street Global Aggregate Bond Index Fund	Class I (USD)	0.20%
	Class I (USD-Hedged)	0.23%
	Class I (CHF-Hedged)	0.23%
	Class I (EUR-Hedged)	0.23%
	Class I (GBP-Hedged)	0.23%
	Class B (GBP-Hedged)	0.05%
	Class A (USD)**	0.26%
State Street Euro Corporate Bond Index Fund	Class B (USD)*	N.A.
	Class P (EUR)	0.34%
	Class I (EUR)	0.19%
	Class B (EUR)	0.04%
	Class P Distributing (EUR)	0.34%
State Street EMU Government Bond Index Fund	Class I Distributing (EUR)	0.19%
	Class P (EUR)	0.37%
	Class I (EUR)	0.20%
	Class B (EUR)	0.05%
State Street Enhanced Emerging Markets Equity Fund	Class P Distributing (EUR)	0.37%
	Class I (EUR)	0.56%
	Class I (USD)	0.55%
	Class B (USD)	0.11%
	Class P (USD)	1.09%
	Class P (EUR)	1.09%
State Street Global Managed Volatility Equity Fund	Class B (GBP)	0.11%
	Class P (USD)	1.04%
	Class I (USD)	0.45%
	Class I (EUR)	0.45%
	Class B (USD)	0.10%
	Class A (USD)	0.59%
State Street Europe Managed Volatility Equity Fund	Class I Distributing (EUR)	0.45%
	Class P (EUR)	1.04%
State Street Euro Core Treasury Bond Index Fund	Class I (EUR)	0.20%
	Class P (EUR)	0.35%
	Class B (EUR)	0.05%
	Class I Distributing (EUR)	0.20%
State Street Euro Sustainable Corporate Bond Index Fund	Class I Distributing (EUR)	0.25%
	Class I (EUR)	0.25%
	Class A2 Distributing (EUR)	0.17%
State Street Euro Issuer Scored Corporate Bond Index Fund	Class A2 (EUR)	0.16%
	Class I (EUR)	0.31%
State Street US Issuer Scored Corporate Bond Index Fund	Class I (CHF-Hedged)	0.34%
	Class I (EUR-Hedged)	0.35%
State Street Global Value Spotlight Fund	Class I (CHF-Hedged)	0.35%
	Class P (EUR)	1.64%
	Class I (EUR)	0.85%
	Class B (EUR)	0.10%



## Appendix II - Note for investors in Switzerland (continued)

for the period ended 30 June 2020

### Total Expense Ratio (TER) (continued)

Name of the Sub-fund	Share classes	TER as at 30 June 2020
State Street Emerging Markets SRI Enhanced Equity Fund	Class I (USD)	0.56%
	Class I (EUR)	0.56%
	Class P (USD)	1.10%
	Class B (USD)	0.08%
State Street Europe Value Spotlight Fund	Class B (EUR)	0.10%
	Class P (EUR)	1.64%
State Street Eurozone Value Spotlight Fund	Class I (EUR)	0.85%
	Class B (EUR)	0.10%
State Street US Corporate Bond Index Fund	Class P (EUR)	1.64%
	Class I (EUR)	0.85%
State Street EMU Government Long Bond Index Fund	Class I (USD)	0.25%
	Class P (USD)	0.40%
State Street Euro Corporate ex-Financials Bond Index Fund	Class I (EUR)	0.25%
	Class P (EUR)	0.40%
State Street Euro Inflation Linked Bond Index Fund	Class I (EUR)	0.25%
	Class I Distributing (EUR)	0.25%
State Street Multi-Factor Global ESG Equity Fund	Class I (EUR)	0.24%
	Class I (USD)	0.44%
State Street Europe Small Cap Equity Fund	Class B (USD)	0.09%
	Class P (EUR)	1.64%
	Class P Distributing (EUR)	1.64%
State Street Europe Enhanced Equity Fund	Class I (EUR)*	N.A.
	Class P (EUR)	0.62%
	Class I (EUR)	0.38%
	Class B (EUR)	0.09%
	Class B (EUR-Hedged)	0.08%
State Street North America Enhanced Equity Fund	Class I Distributing (EUR)*	N.A.
	Class P (USD)	0.60%
	Class I (USD)	0.36%
State Street Emerging Asia Equity Fund	Class B (EUR-Hedged)	0.06%
	Class P (EUR)	2.04%
	Class P (USD)	2.04%
	Class I (EUR)	1.10%
State Street Flexible Asset Allocation Plus Fund	Class P (EUR)	1.24%
	Class I (EUR)	0.65%
	Class B (EUR)	0.10%
State Street Global Enhanced Equity Fund	Class I Distributing (USD)	0.42%
	Class I (USD)	0.45%
State Street Asia Pacific Value Spotlight Fund	Class B (USD)	0.10%
	Class I (USD)	0.85%
	Class B (EUR)	0.10%
State Street US Value Spotlight Fund	Class B (USD)	0.10%
	Class I (USD)	0.85%
State Street Australia Index Equity Fund	Class B (EUR)	0.10%
	Class P (AUD)	0.70%
	Class I (AUD)	0.30%
	Class S (USD)	0.17%

## Appendix II - Note for investors in Switzerland (continued)

for the period ended 30 June 2020

Total Expense Ratio (TER) (continued)

Name of the Sub-fund	Share classes	TER as at 30 June 2020
State Street Global Treasury 1-10 Year Bond Index Fund	Class I (USD)	0.20%
	Class I (USD-Hedged)	0.23%
	Class I Distributing (USD-Hedged)	0.23%
	Class I Distributing (GBP-Hedged)	0.23%
	Class I (CHF-Hedged)	0.23%
	Class I (EUR-Hedged)	0.23%
	Class I Distributing (EUR-Hedged)	0.23%
State Street Canada Index Equity Fund	Class P (CAD)	0.70%
	Class I (CAD)	0.30%
	Class I (EUR)	0.30%
State Street Japan Index Equity Fund	Class P (JPY)	0.70%
	Class I (JPY)	0.29%
	Class B (JPY)	0.10%
	Class I (EUR)	0.30%
State Street Emerging Markets Opportunities Equity Fund	Class I (USD)**	1.25%
	Class I (EUR)**	1.25%
State Street Switzerland Index Equity Fund	Class P (EUR)	0.70%
	Class P (CHF)	0.70%
	Class I (CHF)	0.30%
	Class S (CHF)	0.17%
State Street UK Index Equity Fund	Class I (EUR)	0.30%
	Class P (GBP)	0.70%
	Class I (GBP)	0.30%
	Class B (GBP)	0.10%
State Street US Index Equity Fund	Class P (USD)	0.65%
	Class I (USD)	0.25%
	Class B (USD)	0.05%
	Class I (EUR-Hedged)	0.28%
	Class I (EUR)	0.25%
	Class A (HKD)	0.35%
State Street Pacific Ex-Japan Index Equity Fund	Class P (USD)	0.70%
	Class I (USD)	0.30%
	Class B (USD)	0.10%
	Class I (EUR)	0.30%
	Class A (HKD)	0.40%
State Street EMU Index Equity Fund	Class P (EUR)	0.70%
	Class I (EUR)	0.26%
	Class B (EUR)	0.06%
	Class I Distributing (EUR)	0.26%
State Street Europe Index Equity Fund	Class P (EUR)	0.68%
	Class I (EUR)	0.25%
	Class I Distributing (EUR)	0.25%
	Class B (EUR)	0.05%
State Street Global Emerging Markets Index Equity Fund	Class P (USD)	1.35%
	Class I (USD)	0.40%
	Class B (USD)	0.10%

## Appendix II - Note for investors in Switzerland (continued)

for the period ended 30 June 2020

### Total Expense Ratio (TER) (continued)

Name of the Sub-fund	Share classes	TER as at 30 June 2020
State Street World Index Equity Fund	Class P (USD)	0.66%
	Class I (USD)	0.24%
	Class P (EUR-Hedged)	0.69%
	Class B (USD)	0.04%
	Class I (EUR)	0.24%
	Class B (USD-Hedged)	0.05%
	Class I (GBP)	0.24%
	Class I (EUR-Hedged)	0.27%
	Class S (USD)**	0.10%
	Class S Distributing (USD)**	0.10%
State Street Europe Defensive Equity Fund	Class B (GBP)**	0.04%
	Class I (EUR)	0.85%
State Street World ESG Index Equity Fund	Class I (USD)	0.37%
	Class B (USD)	0.07%
	Class I (EUR-Hedged)**	0.40%
	Class P (EUR)***	N.A.
State Street Global Defensive Equity Fund	Class I (USD)	0.82%
	Class B (EUR)	0.10%
	Class B (USD)	0.10%
State Street Emerging Markets Small Cap Equity Fund	Class I (USD)	1.25%
	Class I (EUR)	1.25%
	Class A (USD)	1.38%
	Class P (USD)	2.39%
State Street Emerging Markets Local Currency Government Bond Index Fund	Class I (EUR)	0.19%
	Class I (USD)	0.19%
State Street Global value Fund	Class B (EUR)*	N.A.
	Class I (USD)*	N.A.
State Street Asia Pacific Enhanced Equity Fund	Class P (JPY)*	0.64%

\* This share class closed during the period ended 30 June 2020. Please refer to Note 12 for further details.

\*\* This share class launched during the period ended 30 June 2020. Please refer to Note 12 for further details.

\*\*\* This share class re-launched on 11 February 2020 and was closed on 16 April 2020. Please refer to Note 12 for further details.

The Statement of Operations of each Sub-fund is shown on pages 9 to 16 of this report.

## Appendix III - Securities Financing Transactions

for the period ended 30 June 2020

### 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 2020:

	Amount	% of Assets under Management	% of Lendable Assets
State Street Euro Core Treasury Bond Index Fund (in EUR)	27,886,852	4.23%	4.27%
State Street Euro Corporate Bond Index Fund (in EUR)	104,163,195	3.58%	3.62%
State Street Euro Corporate ex-Financials Bond Index Fund (in EUR)	5,425,671	6.22%	6.28%
State Street Euro Sustainable Corporate Bond Index Fund (in EUR)	33,926,684	3.75%	3.78%
State Street Euro Issuer Scored Corporate Bond Index Fund (in EUR)	4,625,809	4.93%	4.97%
State Street Global Treasury Bond Index Fund (in USD)	209,190,574	9.89%	10.12%
State Street Global Aggregate Bond Index Fund (in USD)	175,621,843	5.11%	5.19%
State Street Australia Index Equity Fund (in AUD)	9,808,147	4.02%	4.04%
State Street Canada Index Equity Fund (in CAD)	26,165,603	25.99%	26.09%
State Street Japan Index Equity Fund (in JPY)	6,149,151,015	24.40%	24.64%
State Street Switzerland Index Equity Fund (in CHF)	1,625,869	0.73%	0.74%
State Street UK Index Equity Fund (in GBP)	378,457	0.29%	0.30%
State Street US Index Equity Fund (in USD)	35,870,116	2.44%	2.45%
State Street EMU Index Equity Fund (in EUR)	47,777,731	10.42%	10.53%
State Street Europe Index Equity Fund (in EUR)	45,839,661	6.25%	6.28%
State Street Pacific Ex-Japan Index Equity Fund (in USD)	9,227,834	11.10%	11.18%
State Street World Index Equity Fund (in USD)	257,064,462	5.43%	5.47%
State Street World ESG Index Equity Fund (in USD)	9,974,566	4.99%	5.05%
State Street Global Emerging Markets Index Equity Fund (in USD)	4,617,956	1.96%	1.98%
State Street Flexible Asset Allocation Plus Fund (in EUR)	2,009,684	1.25%	1.28%
State Street Multi-Factor Global ESG Equity Fund (in USD)	45,722,449	10.81%	10.91%
State Street Europe Enhanced Equity Fund (in EUR)	24,865,453	6.26%	6.38%
State Street North America Enhanced Equity Fund (in USD)	13,686,917	2.47%	2.52%
State Street Global Enhanced Equity Fund (in USD)	3,024,990	5.63%	5.79%
State Street Emerging Markets SRI Enhanced Equity Fund (in USD)	10,427,149	0.70%	0.71%
State Street Enhanced Emerging Markets Equity Fund (in USD)	39,158,729	2.70%	2.75%
State Street EMU Equity Fund (in EUR)	6,818,410	21.60%	21.70%
State Street Europe Small Cap Equity Fund (in EUR)	2,354,469	9.19%	9.28%
State Street Emerging Asia Equity Fund (in EUR)	181,123	0.69%	0.70%
State Street Emerging Markets Select Equity Fund (in EUR)	319,210	2.28%	2.34%
State Street Emerging Markets Small Cap Equity Fund (in USD)	245,396	0.12%	0.12%
State Street Europe Managed Volatility Equity Fund (in EUR)	14,854,399	9.96%	10.01%
State Street Global Managed Volatility Equity Fund (in USD)	28,979,602	10.20%	10.21%
State Street Global Defensive Equity Fund (in USD)	8,836,802	4.65%	4.73%

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

### Securities on Loan (continued)

	Amount	% of Assets under Management	% of Lendable Assets
State Street Global Treasury 1-10 Year Bond Index Fund (in USD)	54,080,427	3.56%	3.62%

The following table provides an analysis of the counterparties for securities lending transactions, as at 30 June 2020, 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>	
BNP Paribas Arbitrage SNC	17,445,123
UBS AG	10,441,729
Total	27,886,852
<b>State Street Euro Corporate Bond Index Fund (in EUR)</b>	
BNP Paribas SA	37,203,700
Barclays PLC	32,901,457
Credit Suisse Securities (Europe) Ltd	27,206,240
UBS AG	2,849,623
RBC Europe Ltd	2,132,692
Merrill Lynch International	1,869,483
Total	104,163,195
<b>State Street Euro Corporate ex-Financials Bond Index Fund (in EUR)</b>	
BNP Paribas SA	2,768,213
Barclays PLC	1,377,441
Credit Suisse Securities (Europe) Ltd	986,434
Merrill Lynch International	243,030
UBS AG	50,553
Total	5,425,671
<b>State Street Euro Sustainable Corporate Bond Index Fund (in EUR)</b>	
BNP Paribas SA	13,567,342
Credit Suisse Securities (Europe) Ltd	10,520,894
Barclays PLC	7,548,631
Merrill Lynch International	1,312,992
UBS AG	976,825
Total	33,926,684
<b>State Street Euro Issuer Scored Corporate Bond Index Fund (in EUR)</b>	
Barclays PLC	2,069,928
BNP Paribas SA	1,418,880
Credit Suisse Securities (Europe) Ltd	691,079
Merrill Lynch International	445,922
Total	4,625,809

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

Securities on Loan (continued)

	Market value of the securities lending
<b>State Street Global Treasury Bond Index Fund (in USD)</b>	
HSBC Bank PLC	66,102,446
UBS AG	64,530,125
RBC Europe Ltd	19,861,362
BNP Paribas Arbitrage SNC	14,534,699
Morgan Stanley & Co International PLC	11,633,222
Citigroup Global Markets Ltd	9,507,789
Barclays PLC	8,509,605
Barclays Capital Securities Ltd	7,323,797
BNP Paribas SA	7,187,529
<b>Total</b>	<b>209,190,574</b>
<b>State Street Global Aggregate Bond Index Fund (in USD)</b>	
UBS AG	43,673,692
HSBC Bank PLC	38,526,877
RBC Europe Ltd	19,071,966
BNP Paribas SA	15,691,253
Barclays Capital Securities Ltd	14,154,521
Citigroup Global Markets Ltd	11,626,130
BNP Paribas Arbitrage SNC	11,186,533
Morgan Stanley & Co International PLC	10,097,098
Barclays PLC	9,299,358
Credit Suisse Securities (Europe) Ltd	2,124,700
<i>Others</i>	<i>169,715</i>
<b>Total</b>	<b>175,621,843</b>
<b>State Street Australia Index Equity Fund (in AUD)</b>	
Deutsche Bank AG	3,166,055
Barclays Capital Securities Ltd	3,092,164
Societe Generale SA	1,996,860
JP Morgan Securities PLC	954,510
Credit Suisse AG	305,237
Goldman Sachs International	246,455
Morgan Stanley & Co International PLC	46,866
<b>Total</b>	<b>9,808,147</b>
<b>State Street Canada Index Equity Fund (in CAD)</b>	
JP Morgan Securities PLC	13,123,160
Credit Suisse AG	7,353,740
Goldman Sachs International	3,587,036
Barclays Capital Securities Ltd	1,106,634
Citigroup Global Markets Ltd	700,399
Morgan Stanley & Co International PLC	294,634
<b>Total</b>	<b>26,165,603</b>

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

Securities on Loan (continued)

	Market value of the securities lending
<b>State Street Japan Index Equity Fund (in JPY)</b>	
JP Morgan Securities PLC	3,597,990,206
Citigroup Global Markets Ltd	1,090,370,705
Barclays Capital Securities Ltd	1,024,075,424
Morgan Stanley & Co International PLC	286,930,469
Societe Generale SA	127,349,060
BNP Paribas Arbitrage SNC	22,435,151
<b>Total</b>	<b>6,149,151,015</b>
<b>State Street Switzerland Index Equity Fund (in CHF)</b>	
Barclays Capital Securities Ltd	1,160,188
JP Morgan Securities PLC	465,681
<b>Total</b>	<b>1,625,869</b>
<b>State Street UK Index Equity Fund (in GBP)</b>	
ING Bank NV	351,626
Societe Generale SA	26,831
<b>Total</b>	<b>378,457</b>
<b>State Street US Index Equity Fund (in USD)</b>	
Barclays PLC	21,403,791
Credit Suisse AG	13,261,015
Societe Generale SA	813,633
HSBC Bank PLC	259,506
Goldman Sachs International	132,171
<b>Total</b>	<b>35,870,116</b>
<b>State Street EMU Index Equity Fund (in EUR)</b>	
Barclays Capital Securities Ltd	34,926,476
HSBC Bank PLC	5,743,366
JP Morgan Securities PLC	3,662,909
Morgan Stanley & Co International PLC	1,300,298
Societe Generale SA	861,940
Goldman Sachs International	860,579
Deutsche Bank AG	248,808
ING Bank NV	160,528
Credit Suisse AG	8,363
Citigroup Global Markets Ltd	4,464
<b>Total</b>	<b>47,777,731</b>

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

Securities on Loan (continued)

	Market value of the securities lending
<b>State Street Europe Index Equity Fund (in EUR)</b>	
Barclays Capital Securities Ltd	30,710,688
HSBC Bank PLC	4,649,001
JP Morgan Securities PLC	3,518,263
Morgan Stanley & Co International PLC	3,351,142
Societe Generale SA	1,235,359
Credit Suisse AG	1,199,245
Goldman Sachs International	442,017
ING Bank NV	389,470
Citigroup Global Markets Ltd	337,830
Credit Suisse Securities (Europe) Ltd	6,646
<b>Total</b>	<b>45,839,661</b>
<b>State Street Pacific Ex-Japan Index Equity Fund (in USD)</b>	
Societe Generale SA	3,741,190
Barclays Capital Securities Ltd	1,812,398
Morgan Stanley & Co International PLC	1,176,649
Deutsche Bank AG	577,273
JP Morgan Securities PLC	543,536
Goldman Sachs International	542,119
BNP Paribas Arbitrage SNC	403,654
Citigroup Global Markets Ltd	335,454
Credit Suisse AG	92,936
Credit Suisse Securities (Europe) Ltd	2,625
<b>Total</b>	<b>9,227,834</b>
<b>State Street World Index Equity Fund (in USD)</b>	
JP Morgan Securities PLC	72,553,511
Barclays Capital Securities Ltd	57,326,271
Barclays PLC	40,486,790
Credit Suisse AG	36,743,884
Citigroup Global Markets Ltd	18,342,343
Morgan Stanley & Co International PLC	9,877,847
HSBC Bank PLC	8,425,744
Goldman Sachs International	8,106,953
Societe Generale SA	2,735,084
Deutsche Bank AG	1,264,656
<i>Others</i>	<i>1,201,379</i>
<b>Total</b>	<b>257,064,462</b>



## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2020

### Securities on Loan *(continued)*

	Market value of the securities lending
<b>State Street World ESG Index Equity Fund (in USD)</b>	
JP Morgan Securities PLC	3,508,483
Citigroup Global Markets Ltd	1,813,671
HSBC Bank PLC	1,381,945
Barclays PLC	1,250,533
Credit Suisse AG	1,038,879
Societe Generale SA	415,221
Morgan Stanley & Co International PLC	300,354
Deutsche Bank AG	127,019
Credit Suisse Securities (Europe) Ltd	58,033
ING Bank NV	46,872
<i>Others</i>	<i>33,556</i>
<b>Total</b>	<b>9,974,566</b>
<b>State Street Global Emerging Markets Index Equity Fund (in USD)</b>	
Citigroup Global Markets Ltd	992,986
Morgan Stanley & Co International PLC	764,231
JP Morgan Securities PLC	718,162
Barclays Capital Securities Ltd	550,585
Credit Suisse AG	483,150
Barclays PLC	315,255
Goldman Sachs International	314,449
Credit Suisse Securities (Europe) Ltd	281,716
Societe Generale SA	103,953
HSBC Bank PLC	93,469
<b>Total</b>	<b>4,617,956</b>
<b>State Street Flexible Asset Allocation Plus Fund (in EUR)</b>	
Credit Suisse Securities (Europe) Ltd	969,261
BNP Paribas SA	938,942
Barclays PLC	101,481
<b>Total</b>	<b>2,009,684</b>
<b>State Street Multi-Factor Global ESG Equity Fund (in USD)</b>	
HSBC Bank PLC	13,536,848
Merrill Lynch International	7,596,896
UBS AG	7,137,640
Barclays Capital Securities Ltd	6,658,531
Citigroup Global Markets Ltd	6,127,020
Barclays PLC	4,259,724
ING Bank NV	405,790
<b>Total</b>	<b>45,722,449</b>

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

Securities on Loan (continued)

	Market value of the securities lending
<b>State Street Europe Enhanced Equity Fund (in EUR)</b>	
Barclays Capital Securities Ltd	18,750,314
Morgan Stanley & Co International PLC	2,314,493
Societe Generale SA	1,266,862
HSBC Bank PLC	997,554
Citigroup Global Markets Ltd	819,933
JP Morgan Securities PLC	398,878
Credit Suisse Securities (Europe) Ltd	223,140
ING Bank NV	76,439
Credit Suisse AG	17,840
<b>Total</b>	<b>24,865,453</b>
<b>State Street North America Enhanced Equity Fund (in USD)</b>	
Barclays PLC	4,014,246
Credit Suisse AG	3,675,860
JP Morgan Securities PLC	3,390,974
Goldman Sachs International	2,425,095
HSBC Bank PLC	180,742
<b>Total</b>	<b>13,686,917</b>
<b>State Street Global Enhanced Equity Fund (in USD)</b>	
HSBC Bank PLC	578,224
UBS AG	563,098
Barclays Capital Securities Ltd	523,412
Merrill Lynch International	494,475
Citigroup Global Markets Ltd	435,106
Barclays PLC	316,591
ING Bank NV	71,734
Credit Suisse Securities (Europe) Ltd	42,350
<b>Total</b>	<b>3,024,990</b>
<b>State Street Emerging Markets SRI Enhanced Equity Fund (in USD)</b>	
JP Morgan Securities PLC	5,761,985
Macquarie Bank Ltd	4,054,133
UBS AG	382,938
HSBC Bank PLC	228,093
<b>Total</b>	<b>10,427,149</b>
<b>State Street Enhanced Emerging Markets Equity Fund (in USD)</b>	
UBS AG	22,021,458
JP Morgan Securities PLC	7,190,428
Macquarie Bank Ltd	3,760,251
ING Bank NV	2,055,490
Citigroup Global Markets Ltd	1,742,997
Merrill Lynch International	1,409,430
HSBC Bank PLC	978,675
<b>Total</b>	<b>39,158,729</b>

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

Securities on Loan (continued)

	Market value of the securities lending
<b>State Street EMU Equity Fund (in EUR)</b>	
HSBC Bank PLC	2,970,998
UBS AG	1,696,325
Citigroup Global Markets Ltd	904,940
Barclays Capital Securities Ltd	629,053
Merrill Lynch International	555,458
BNP Paribas Arbitrage SNC	35,294
Credit Suisse Securities (Europe) Ltd	26,342
Total	6,818,410
<b>State Street Europe Small Cap Equity Fund (in EUR)</b>	
JP Morgan Securities PLC	684,986
Barclays Capital Securities Ltd	537,861
HSBC Bank PLC	363,974
Societe Generale SA	280,770
Credit Suisse AG	214,111
Morgan Stanley & Co International PLC	110,309
Citigroup Global Markets Ltd	104,788
BNP Paribas Arbitrage SNC	35,264
Credit Suisse Securities (Europe) Ltd	16,296
Deutsche Bank AG	6,110
Total	2,354,469
<b>State Street Emerging Asia Equity Fund (in EUR)</b>	
Goldman Sachs International	84,755
Citigroup Global Markets Ltd	62,255
Barclays Capital Securities Ltd	34,113
Total	181,123
<b>State Street Emerging Markets Select Equity Fund (in EUR)</b>	
UBS AG	211,565
Citigroup Global Markets Ltd	64,658
Macquarie Bank Ltd	24,194
Credit Suisse Securities (Europe) Ltd	16,591
HSBC Bank PLC	2,202
Total	319,210
<b>State Street Emerging Markets Small Cap Equity Fund (in USD)</b>	
UBS AG	169,891
HSBC Bank PLC	75,505
Total	245,396

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

Securities on Loan (continued)

	Market value of the securities lending
<b>State Street Europe Managed Volatility Equity Fund (in EUR)</b>	
HSBC Bank PLC	8,379,365
Merrill Lynch International	4,418,569
Citigroup Global Markets Ltd	1,401,138
UBS AG	596,640
Barclays Capital Securities Ltd	30,348
Macquarie Bank Ltd	28,339
<b>Total</b>	<b>14,854,399</b>
<b>State Street Global Managed Volatility Equity Fund (in USD)</b>	
UBS AG	12,852,630
Barclays PLC	6,296,436
Citigroup Global Markets Ltd	5,930,000
Barclays Capital Securities Ltd	2,257,555
Merrill Lynch International	1,447,653
Macquarie Bank Ltd	149,281
BNP Paribas Arbitrage SNC	46,047
<b>Total</b>	<b>28,979,602</b>
<b>State Street Global Defensive Equity Fund (in USD)</b>	
Citigroup Global Markets Ltd	2,445,679
Barclays PLC	1,915,294
HSBC Bank PLC	1,732,052
Barclays Capital Securities Ltd	1,323,562
UBS AG	1,043,835
Merrill Lynch International	376,380
<b>Total</b>	<b>8,836,802</b>
<b>State Street Global Treasury 1-10 Year Bond Index Fund (in USD)</b>	
UBS AG	32,248,467
Citigroup Global Markets Ltd	10,110,898
Barclays PLC	8,718,057
HSBC Bank PLC	3,003,005
<b>Total</b>	<b>54,080,427</b>

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 2020, showing the top ten countries for each fund:

	State Street Euro Core Treasury Bond Index Fund (in EUR)	State Street Euro Corporate Bond Index Fund (in EUR)	State Street Euro Corporate ex-Financials Bond Index Fund (in EUR)
<b>Maturity tenor by securities lending transactions</b>			
Three months to one year	0	478,034	0
Above one year	27,886,852	103,685,161	5,425,671
<b>Total</b>	<b>27,886,852</b>	<b>104,163,195</b>	<b>5,425,671</b>

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

Securities on Loan (continued)

	State Street Euro Core Treasury Bond Index Fund (in EUR)	State Street Euro Corporate Bond Index Fund (in EUR)	State Street Euro Corporate ex-Financials Bond Index Fund (in EUR)
<b>Maturity tenor by Country</b>			
France	17,445,122	37,203,700	2,768,214
Switzerland	10,441,730	2,849,623	50,553
United Kingdom	0	64,109,872	2,606,904
Total	27,886,852	104,163,195	5,425,671

	State Street Euro Sustainable Corporate Bond Index Fund (in EUR)	State Street Euro Issuer Scored Corporate Bond Index Fund (in EUR)	State Street Global Treasury Bond Index Fund (in USD)
<b>Maturity tenor by securities lending transactions</b>			
Three months to one year	0	0	1,223,971
Above one year	33,926,684	4,625,809	207,966,603
Total	33,926,684	4,625,809	209,190,574

	State Street Euro Sustainable Corporate Bond Index Fund (in EUR)	State Street Euro Issuer Scored Corporate Bond Index Fund (in EUR)	State Street Global Treasury Bond Index Fund (in USD)
<b>Maturity tenor by Country</b>			
France	13,567,341	1,418,880	21,722,228
Switzerland	976,826	0	64,530,125
United Kingdom	19,382,517	3,206,929	122,938,221
Total	33,926,684	4,625,809	209,190,574

	State Street Global Aggregate Bond Index Fund (in USD)	State Street Australia Index Equity Fund (in AUD)	State Street Canada Index Equity Fund (in CAD)
<b>Maturity tenor by securities lending transactions</b>			
Above one year	175,621,843	0	0
Open maturity	0	9,808,147	26,165,603
Total	175,621,843	9,808,147	26,165,603

	State Street Global Aggregate Bond Index Fund (in USD)	State Street Australia Index Equity Fund (in AUD)	State Street Canada Index Equity Fund (in CAD)
<b>Maturity tenor by Country</b>			
France	26,877,786	1,996,860	0
Germany	0	3,166,054	0
Ireland	0	305,237	7,353,740
Switzerland	43,673,692	0	0
United Kingdom	105,070,365	4,339,996	18,811,863
Total	175,621,843	9,808,147	26,165,603

	State Street Japan Index Equity Fund (in JPY)	State Street Switzerland Index Equity Fund (in CHF)	State Street UK Index Equity Fund (in GBP)
<b>Maturity tenor by securities lending transactions</b>			
Open maturity	6,149,151,015	1,625,869	378,457
Total	6,149,151,015	1,625,869	378,457

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

Securities on Loan (continued)

	State Street Japan Index Equity Fund (in JPY)	State Street Switzerland Index Equity Fund (in CHF)	State Street UK Index Equity Fund (in GBP)
<b>Maturity tenor by Country</b>			
France	149,784,211	0	26,831
Netherlands	0	0	351,626
United Kingdom	5,999,366,804	1,625,869	0
Total	6,149,151,015	1,625,869	378,457

	State Street US Index Equity Fund (in USD)	State Street EMU Index Equity Fund (in EUR)	State Street Europe Index Equity Fund (in EUR)
<b>Maturity tenor by securities lending transactions</b>			
Open maturity	35,870,116	47,777,731	45,839,661
Total	35,870,116	47,777,731	45,839,661

	State Street US Index Equity Fund (in USD)	State Street EMU Index Equity Fund (in EUR)	State Street Europe Index Equity Fund (in EUR)
<b>Maturity tenor by Country</b>			
France	813,633	861,940	1,235,359
Germany	0	248,808	0
Ireland	13,261,015	8,363	1,199,245
Netherlands	0	160,528	389,470
United Kingdom	21,795,468	46,498,092	43,015,587
Total	35,870,116	47,777,731	45,839,661

	State Street Pacific Ex-Japan Index Equity Fund (in USD)	State Street World Index Equity Fund (in USD)	State Street World ESG Index Equity Fund (in USD)
<b>Maturity tenor by securities lending transactions</b>			
Open maturity	9,227,834	257,064,462	9,974,566
Total	9,227,834	257,064,462	9,974,566

	State Street Pacific Ex-Japan Index Equity Fund (in USD)	State Street World Index Equity Fund (in USD)	State Street World ESG Index Equity Fund (in USD)
<b>Maturity tenor by Country</b>			
France	4,144,842	3,555,292	448,776
Germany	577,273	1,264,656	127,019
Ireland	92,936	36,743,884	1,038,879
Netherlands	0	176,520	46,872
United Kingdom	4,412,783	215,324,110	8,313,020
Total	9,227,834	257,064,462	9,974,566

	State Street Global Emerging Markets Index Equity Fund (in USD)	State Street Flexible Asset Allocation Plus Fund (in EUR)	State Street Multi-Factor Global ESG Equity Fund (in USD)
<b>Maturity tenor by securities lending transactions</b>			
Above one year	0	2,009,684	0
Open maturity	4,617,956	0	45,722,449
Total	4,617,956	2,009,684	45,722,449

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

Securities on Loan (continued)

	State Street Global Emerging Markets Index Equity Fund (in USD)	State Street Flexible Asset Allocation Plus Fund (in EUR)	State Street Multi-Factor Global ESG Equity Fund (in USD)
<b>Maturity tenor by Country</b>			
France	103,953	938,942	0
Ireland	483,150	0	0
Netherlands	0	0	405,790
Switzerland	0	0	7,137,640
United Kingdom	4,030,853	1,070,742	38,179,019
Total	4,617,956	2,009,684	45,722,449

	State Street Europe Enhanced Equity Fund (in EUR)	State Street North America Enhanced Equity Fund (in USD)	State Street Global Enhanced Equity Fund (in USD)
<b>Maturity tenor by securities lending transactions</b>			
Open maturity	24,865,453	13,686,917	3,024,990
Total	24,865,453	13,686,917	3,024,990

	State Street Europe Enhanced Equity Fund (in EUR)	State Street North America Enhanced Equity Fund (in USD)	State Street Global Enhanced Equity Fund (in USD)
<b>Maturity tenor by Country</b>			
France	1,266,862	0	0
Ireland	17,840	3,675,860	0
Netherlands	76,439	0	71,734
Switzerland	0	0	563,098
United Kingdom	23,504,312	10,011,057	2,390,158
Total	24,865,453	13,686,917	3,024,990

	State Street Emerging Markets SRI Enhanced Equity Fund (in USD)	State Street Enhanced Emerging Markets Equity Fund (in USD)	State Street EMU Equity Fund (in EUR)
<b>Maturity tenor by securities lending transactions</b>			
Open maturity	10,427,149	39,158,729	6,818,410
Total	10,427,149	39,158,729	6,818,410

	State Street Emerging Markets SRI Enhanced Equity Fund (in USD)	State Street Enhanced Emerging Markets Equity Fund (in USD)	State Street EMU Equity Fund (in EUR)
<b>Maturity tenor by Country</b>			
Australia	4,054,133	3,760,251	0
France	0	0	35,294
Netherlands	0	2,055,490	0
Switzerland	382,938	22,021,458	1,696,325
United Kingdom	5,990,078	11,321,530	5,086,791
Total	10,427,149	39,158,729	6,818,410

	State Street Europe Small Cap Equity Fund (in EUR)	State Street Emerging Asia Equity Fund (in EUR)	State Street Emerging Markets Select Equity Fund (in EUR)
<b>Maturity tenor by securities lending transactions</b>			
Open maturity	2,354,469	181,123	319,210
Total	2,354,469	181,123	319,210

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

Securities on Loan (continued)

	State Street Europe Small Cap Equity Fund (in EUR)	State Street Emerging Asia Equity Fund (in EUR)	State Street Emerging Markets Select Equity Fund (in EUR)
<b>Maturity tenor by Country</b>			
Australia	0	0	24,194
France	316,034	0	0
Germany	6,110	0	0
Ireland	214,111	0	0
Switzerland	0	0	211,565
United Kingdom	1,818,214	181,123	83,451
Total	2,354,469	181,123	319,210

	State Street Emerging Markets Small Cap Equity Fund (in USD)	State Street Europe Managed Volatility Equity Fund (in EUR)	State Street Global Managed Volatility Equity Fund (in USD)
<b>Maturity tenor by securities lending transactions</b>			
Open maturity	245,396	14,854,399	28,979,602
Total	245,396	14,854,399	28,979,602
<b>Maturity tenor by Country</b>			
Australia	0	28,339	149,281
France	0	0	46,046
Switzerland	169,891	596,640	12,852,630
United Kingdom	75,505	14,229,420	15,931,645
Total	245,396	14,854,399	28,979,602

	State Street Global Defensive Equity Fund (in USD)	State Street Global Treasury 1-10 Year Bond Index Fund (in USD)
<b>Maturity tenor by securities lending transactions</b>		
Above one year	0	54,080,427
Open maturity	8,836,802	0
Total	8,836,802	54,080,427
<b>Maturity tenor by Country</b>		
Switzerland	1,043,835	32,248,467
United Kingdom	7,792,967	21,831,960
Total	8,836,802	54,080,427



## Appendix III - Securities Financing Transactions *(continued)* for the period ended 30 June 2020

### Securities on Loan *(continued)*

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 2020, showing the top ten issuers for each fund:

	<b>Non-cash collateral received*</b>
<b>State Street Euro Core Treasury Bond Index Fund (in EUR)</b>	
Ingenico Group SA	3,410,623
Anheuser-Busch InBev SA/NV	2,249,241
Roche Holding AG	1,303,108
Kingspan Group PLC	1,234,441
Eni SpA	1,165,001
Enel SpA	995,728
Daimler AG	744,626
British American Tobacco PLC	582,413
Dassault Systemes SE	568,211
Danone SA	542,725
<i>Others</i>	<i>17,714,710</i>
<b>Total</b>	<b>30,510,827</b>
<b>State Street Euro Corporate Bond Index Fund (in EUR)</b>	
Government of Japan	84,988,499
Government of France	10,455,983
Government of Netherlands	7,185,785
Government of the United States	2,241,917
Government of Germany	1,895,731
Ingenico Group SA	1,404,484
Roche Holding AG	661,376
Kingspan Group PLC	626,525
CapitaLand Ltd	197,730
Atlantia SpA	134,491
<i>Others</i>	<i>324,025</i>
<b>Total</b>	<b>110,116,546</b>
<b>State Street Euro Corporate ex-Financials Bond Index Fund (in EUR)</b>	
Government of Japan	4,759,289
Government of France	435,722
Government of Netherlands	300,707
Government of the United States	92,983
Government of Germany	86,383
Ingenico Group SA	25,343
Roche Holding AG	11,934
Kingspan Group PLC	11,305
CapitaLand Ltd	3,568
Bayerische Motoren Werke AG	2,303
<i>Others</i>	<i>2,109</i>
<b>Total</b>	<b>5,731,646</b>

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

	Non-cash collateral received*
<b>State Street Euro Sustainable Corporate Bond Index Fund (in EUR)</b>	
Government of Japan	29,836,402
Government of France	2,386,583
Government of Netherlands	1,647,062
Government of the United States	509,298
Ingenico Group SA	485,309
Government of Germany	472,324
Roche Holding AG	228,534
Kingspan Group PLC	216,491
CapitaLand Ltd	68,324
Bayerische Motoren Werke AG	44,101
Others	40,386
<b>Total</b>	<b>35,934,814</b>
<b>State Street Euro Issuer Scored Corporate Bond Index Fund (in EUR)</b>	
Government of Japan	3,490,606
Government of France	656,663
Government of Netherlands	453,185
Government of the United States	140,132
Government of Germany	133,502
<b>Total</b>	<b>4,874,088</b>
<b>State Street Global Treasury Bond Index Fund (in USD)</b>	
Government of Japan	20,799,536
Government of France	8,092,608
Amazon.com Inc	6,400,980
Alibaba Group Holding Ltd	5,749,285
Facebook Inc	5,593,456
Apple Inc	4,165,717
Meituan Dianping	3,909,730
Government of the United Kingdom	3,836,709
Fiat Chrysler Automobiles NV	3,636,297
Novo Nordisk A/S	3,577,324
Others	162,925,518
<b>Total</b>	<b>228,687,160</b>
<b>State Street Global Aggregate Bond Index Fund (in USD)</b>	
Government of Japan	35,088,370
Government of France	6,093,439
Alibaba Group Holding Ltd	5,011,676
Amazon.com Inc	3,735,960
Facebook Inc	3,687,301
Government of the United Kingdom	3,617,401
Meituan Dianping	2,896,202
Fiat Chrysler Automobiles NV	2,497,105
Novo Nordisk A/S	2,455,986
Apple Inc	2,449,037
Others	123,587,388
<b>Total</b>	<b>191,119,865</b>

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

	Non-cash collateral received*
<b>State Street Australia Index Equity Fund (in AUD)</b>	
Government of France	744,082
Government of the United States	609,621
Government of the United Kingdom	592,614
Government of Germany	461,237
Iberdrola SA	351,349
Home Depot Inc	215,035
Tiffany & Co	214,735
Government of Belgium	198,724
Mitsubishi UFJ Financial Group Inc	187,687
Kroger Co	186,557
Others	6,719,892
<b>Total</b>	<b>10,481,533</b>
<b>State Street Canada Index Equity Fund (in CAD)</b>	
Government of the United Kingdom	3,551,897
Government of France	2,665,328
Government of Germany	2,191,433
Government of Belgium	1,966,269
Government of the United States	1,430,051
Government of Netherlands	1,375,456
Fast Retailing Co Ltd	1,239,173
Nippon Telegraph & Telephone Corp	1,168,673
Toyota Motor Corp	956,188
FANUC Corp	935,142
Others	10,204,871
<b>Total</b>	<b>27,684,481</b>
<b>State Street Japan Index Equity Fund (in JPY)</b>	
Government of the United States	595,354,809
Government of France	518,345,583
Government of Germany	514,267,414
Government of the United Kingdom	407,771,024
Government of Netherlands	358,872,501
Fast Retailing Co Ltd	344,086,096
Nippon Telegraph & Telephone Corp	325,801,176
Toyota Motor Corp	265,508,535
FANUC Corp	259,664,515
Anheuser-Busch InBev SA/NV	246,358,773
Others	2,792,556,493
<b>Total</b>	<b>6,628,586,919</b>

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

	Non-cash collateral received*
<b>State Street Switzerland Index Equity Fund (in CHF)</b>	
Government of the United Kingdom	221,142
Government of France	221,142
Government of Germany	221,142
Government of the United States	221,140
Government of Belgium	108,744
SoftBank Group Corp	57,255
Fast Retailing Co Ltd	44,366
Government of Netherlands	43,259
Nippon Telegraph & Telephone Corp	41,842
Toyota Motor Corp	34,235
<i>Others</i>	469,756
<b>Total</b>	<b>1,684,023</b>
<b>State Street UK Index Equity Fund (in GBP)</b>	
Intercontinental Exchange Inc	187,936
Mediobanca Banca di Credito Finanziario SpA	73,555
NEXTDC Ltd	34,388
Banca Mediolanum SpA	26,810
Orsted A/S	23,701
Shinsei Bank Ltd	15,313
Westpac Banking Corp	9,983
Macquarie Group Ltd	4,791
Volkswagen AG	4,763
UniCredit SpA	4,525
<i>Others</i>	25,231
<b>Total</b>	<b>410,996</b>
<b>State Street US Index Equity Fund (in USD)</b>	
Government of the United Kingdom	5,447,093
Government of France	2,907,203
Government of Belgium	1,511,619
Linde PLC	1,438,724
Government of the United States	1,436,184
Government of Germany	1,380,032
Government of Netherlands	1,251,776
Shopify Inc	1,025,341
Peloton Interactive Inc	960,723
Palo Alto Networks Inc	913,884
<i>Others</i>	19,524,258
<b>Total</b>	<b>37,796,837</b>

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2020

	Non-cash collateral received*
<b>State Street EMU Index Equity Fund (in EUR)</b>	
Mitsubishi UFJ Financial Group Inc	3,170,519
Sony Corp	3,002,332
Government of the United Kingdom	2,595,998
Government of France	2,539,249
SoftBank Group Corp	2,138,177
CRH PLC	1,870,266
ITOCHU Corp	1,717,612
Government of Germany	1,673,762
Government of the United States	1,466,662
Glencore PLC	1,393,634
<i>Others</i>	30,004,908
<b>Total</b>	<b>51,573,119</b>
<b>State Street Europe Index Equity Fund (in EUR)</b>	
Government of the United Kingdom	3,499,561
Government of France	2,737,689
Mitsubishi UFJ Financial Group Inc	2,665,402
Sony Corp	2,524,010
SoftBank Group Corp	2,268,371
Government of Germany	1,986,749
Government of Netherlands	1,653,952
CRH PLC	1,571,441
ITOCHU Corp	1,443,967
Government of the United States	1,398,477
<i>Others</i>	27,676,538
<b>Total</b>	<b>49,426,157</b>
<b>State Street Pacific Ex-Japan Index Equity Fund (in USD)</b>	
Government of the United Kingdom	718,696
Government of France	584,300
Government of Germany	548,585
Government of Belgium	473,800
Home Depot Inc	402,876
Tiffany & Co	402,314
Government of Netherlands	401,763
Government of the United States	351,696
Linde PLC	292,973
Lockheed Martin Corp	286,550
<i>Others</i>	5,399,057
<b>Total</b>	<b>9,862,610</b>

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

	Non-cash collateral received*
<b>State Street World Index Equity Fund (in USD)</b>	
Government of the United Kingdom	26,712,179
Government of France	22,372,204
Government of Germany	17,888,397
Government of the United States	16,785,830
Government of Netherlands	12,338,101
Government of Belgium	11,524,499
Nippon Telegraph & Telephone Corp	6,956,707
Fast Retailing Co Ltd	6,737,529
FANUC Corp	5,537,543
SoftBank Group Corp	5,447,668
Others	142,134,857
<b>Total</b>	<b>274,435,514</b>
<b>State Street World ESG Index Equity Fund (in USD)</b>	
Government of the United Kingdom	983,097
Government of France	968,424
Government of the United States	742,658
Government of Germany	612,202
Government of Belgium	404,441
Government of Netherlands	399,720
Fast Retailing Co Ltd	312,533
Nippon Telegraph & Telephone Corp	294,752
Toyota Motor Corp	241,161
FANUC Corp	235,853
Others	5,496,727
<b>Total</b>	<b>10,691,568</b>
<b>State Street Global Emerging Markets Index Equity Fund (in USD)</b>	
Government of the United Kingdom	725,574
Government of France	551,540
Government of Germany	540,450
Government of the United States	527,410
Government of Belgium	496,697
Government of Netherlands	402,936
Government of Finland	148,385
Government of Canada	83,775
SoftBank Group Corp	66,607
Government of Austria	47,589
Others	1,332,578
<b>Total</b>	<b>4,923,541</b>
<b>State Street Flexible Asset Allocation Plus Fund (in EUR)</b>	
Government of Japan	2,064,085
Government of France	32,142
Government of Netherlands	22,182
Government of the United States	6,859
Government of Germany	5,605
<b>Total</b>	<b>2,130,873</b>

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

	Non-cash collateral received*
<b>State Street Multi-Factor Global ESG Equity Fund (in USD)</b>	
Government of France	6,465,133
Government of the United States	4,235,338
Government of Germany	3,825,859
Government of the United Kingdom	3,388,906
Government of Netherlands	3,190,403
Government of Belgium	3,042,879
Royal Dutch Shell PLC	1,244,223
British American Tobacco PLC	1,131,278
AstraZeneca PLC	935,079
Government of Canada	737,226
<i>Others</i>	20,716,080
<b>Total</b>	<b>48,912,404</b>
<b>State Street Europe Enhanced Equity Fund (in EUR)</b>	
Mitsubishi UFJ Financial Group Inc	1,848,296
Sony Corp	1,750,249
SoftBank Group Corp	1,538,284
CRH PLC	1,089,700
Government of France	1,061,233
Government of the United Kingdom	1,045,964
ITOCHU Corp	1,001,304
Government of Germany	893,758
Government of Netherlands	858,412
Industria de Diseno Textil SA	764,480
<i>Others</i>	15,002,484
<b>Total</b>	<b>26,854,164</b>
<b>State Street North America Enhanced Equity Fund (in USD)</b>	
Government of the United Kingdom	2,038,581
Government of France	1,355,450
Government of Germany	885,193
Government of Belgium	875,759
Government of the United States	733,296
Government of Netherlands	455,183
Fast Retailing Co Ltd	321,807
Nippon Telegraph & Telephone Corp	303,499
Linde PLC	270,878
Toyota Motor Corp	248,318
<i>Others</i>	6,971,619
<b>Total</b>	<b>14,459,583</b>

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

	Non-cash collateral received*
<b>State Street Global Enhanced Equity Fund (in USD)</b>	
Government of France	424,773
Government of the United States	341,108
Government of Germany	305,642
Government of Netherlands	234,680
Government of the United Kingdom	214,418
Government of Belgium	200,376
Apple Inc	66,714
Royal Dutch Shell PLC	53,595
British American Tobacco PLC	48,730
Government of Canada	42,618
<i>Others</i>	1,310,774
<b>Total</b>	<b>3,243,428</b>
<b>State Street Emerging Markets SRI Enhanced Equity Fund (in USD)</b>	
Government of the United Kingdom	1,091,303
Government of France	825,367
Government of Canada	702,664
Government of the United States	577,051
Government of Germany	533,666
Toyota Motor Corp	514,708
Tencent Holdings Ltd	467,408
Daiichi Sankyo Co Ltd	340,726
Every Inc	331,552
Intel Corp	309,251
<i>Others</i>	5,696,600
<b>Total</b>	<b>11,390,296</b>
<b>State Street Enhanced Emerging Markets Equity Fund (in USD)</b>	
Government of France	2,415,279
Merck & Co Inc	2,201,527
Government of the United States	1,756,628
Government of Germany	1,690,564
Government of the United Kingdom	1,637,497
Take-Two Interactive Software Inc	1,614,378
Medtronic PLC	1,614,377
Verizon Communications Inc	1,614,376
NextEra Energy Inc	1,597,606
Vertex Pharmaceuticals Inc	1,532,253
<i>Others</i>	24,774,901
<b>Total</b>	<b>42,449,386</b>



## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

	Non-cash collateral received*
<b>State Street EMU Equity Fund (in EUR)</b>	
Government of France	1,065,802
Government of the United Kingdom	610,721
Government of the United States	606,032
Government of Belgium	534,442
Government of Germany	492,612
Government of Netherlands	357,340
Royal Dutch Shell PLC	272,086
British American Tobacco PLC	247,387
AstraZeneca PLC	204,263
Apple Inc	190,841
Others	2,800,897
<b>Total</b>	<b>7,382,423</b>
<b>State Street Europe Small Cap Equity Fund (in EUR)</b>	
SoftBank Group Corp	274,134
Government of the United Kingdom	197,307
Government of France	142,830
ZhongAn Online P&C Insurance Co Ltd	93,008
Government of Belgium	92,429
Daimler AG	78,186
Government of the United States	70,098
Engie SA	63,235
Government of Germany	61,749
Government of Netherlands	61,129
Others	1,383,341
<b>Total</b>	<b>2,517,446</b>
<b>State Street Emerging Asia Equity Fund (in EUR)</b>	
Government of the United States	37,245
Government of France	31,550
Government of Germany	27,836
Government of the United Kingdom	24,644
Government of Belgium	22,879
Government of Netherlands	6,852
Government of Canada	5,422
Mitsubishi UFJ Financial Group Inc	3,684
Sony Corp	3,489
SoftBank Group Corp	2,332
Others	27,336
<b>Total</b>	<b>193,269</b>

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

	Non-cash collateral received*
<b>State Street Emerging Markets Select Equity Fund (in EUR)</b>	
Merck & Co Inc	28,550
Apple Inc	28,317
Government of the United States	23,038
Government of Germany	18,758
Government of France	18,687
Johnson Controls International PLC	15,885
Government of the United Kingdom	13,589
Procter & Gamble Co	12,251
Government of Belgium	10,386
Swedbank AB	8,848
<i>Others</i>	167,838
<b>Total</b>	<b>346,147</b>
<b>State Street Emerging Markets Small Cap Equity Fund (in USD)</b>	
Government of the United Kingdom	60,330
Government of France	37,059
Government of Austria	27,623
Government of Finland	27,623
Government of Belgium	27,622
Government of Netherlands	13,251
Government of Germany	9,935
WPP PLC	8,181
Government of the United States	6,806
Ferguson PLC	6,234
<i>Others</i>	50,506
<b>Total</b>	<b>275,170</b>
<b>State Street Europe Managed Volatility Equity Fund (in EUR)</b>	
Government of France	2,716,181
Government of the United Kingdom	1,564,443
Government of the United States	1,551,634
Government of Germany	1,337,846
Government of Netherlands	880,396
Government of Belgium	860,560
Royal Dutch Shell PLC	769,955
Government of Canada	705,212
British American Tobacco PLC	700,062
AstraZeneca PLC	578,029
<i>Others</i>	4,400,695
<b>Total</b>	<b>16,065,013</b>

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

	Non-cash collateral received*
<b>State Street Global Managed Volatility Equity Fund (in USD)</b>	
Government of France	3,163,325
Government of Belgium	2,701,171
Government of the United States	2,604,592
Government of Germany	2,549,242
Government of Netherlands	2,058,538
Apple Inc	1,263,124
Government of the United Kingdom	1,175,757
Merck & Co Inc	937,131
Johnson Controls International PLC	709,401
Procter & Gamble Co	547,087
<i>Others</i>	13,208,349
<b>Total</b>	<b>30,917,717</b>
<b>State Street Global Defensive Equity Fund (in USD)</b>	
Government of the United States	1,009,113
Government of France	1,008,506
Government of Germany	677,528
Government of the United Kingdom	582,742
Government of Belgium	508,723
Government of Netherlands	343,486
Apple Inc	163,742
Royal Dutch Shell PLC	161,635
British American Tobacco PLC	146,963
Mitsubishi UFJ Financial Group Inc	132,055
<i>Others</i>	4,789,343
<b>Total</b>	<b>9,523,836</b>
<b>State Street Global Treasury 1-10 Year Bond Index Fund (in USD)</b>	
Government of Japan	13,976,669
Fiat Chrysler Automobiles NV	3,347,175
Novo Nordisk A/S	3,295,313
Government of France	3,079,648
Dupont De Nemours Inc	3,014,916
Howmet Aerospace Inc	2,660,374
Verizon Communications Inc	1,976,627
Government of Netherlands	1,890,944
Mastercard Inc	1,739,046
AbbVie Inc	1,654,137
<i>Others</i>	21,771,424
<b>Total</b>	<b>58,406,273</b>

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

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 2020:

	State Street Euro Core Treasury Bond Index Fund (in EUR)	State Street Euro Corporate Bond Index Fund (in EUR)	State Street Euro Corporate ex-Financials Bond Index Fund (in EUR)
<b>Maturity tenor by types of transactions</b>			
Equities	30,215,859	3,348,631	56,561
Listed	30,215,859	3,348,631	56,561
Fixed Income	294,968	106,767,915	5,675,085
Government Bonds	294,968	106,767,915	5,675,085
Total non cash collateral	30,510,827	110,116,546	5,731,646
<b>Breakdown by quality *</b>			
Rating > AA- Value	5,886,847	107,584,737	5,689,322
Rating ≤ AA- Value	10,268,023	292,373	2,109
Non-Investment Grade Value	14,355,957	2,239,436	40,215
Total	30,510,827	110,116,546	5,731,646
<b>Maturity tenor by securities lending transactions</b>			
One week to one month	0	600,588	32,558
One to three months	0	38,757,116	2,881,194
Three months to one year	0	18,520,020	786,078
Above one year	294,968	48,890,191	1,975,255
Open maturity	30,215,859	3,348,631	56,561
Total	30,510,827	110,116,546	5,731,646
<b>Sub-funds by currency</b>			
EUR	17,622,715	103,518,266	5,447,395
GBP	0	5,448,308	234,628
USD	12,888,112	1,149,972	49,623
Total	30,510,827	110,116,546	5,731,646
<b>Amounts by triparty agent</b>			
Triparty	11,492,878	109,902,532	5,731,646
Bank of New York Mellon	11,492,878	3,134,617	56,561
Euroclear	0	106,767,915	5,675,085
JP Morgan Chase & Co.	19,017,949	214,014	0
Total	30,510,827	110,116,546	5,731,646
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	30,510,827	110,116,546	5,731,646
Total	30,510,827	110,116,546	5,731,646

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

	State Street Euro Sustainable Corporate Bond Index Fund (in EUR)	State Street Euro Issuer Scored Corporate Bond Index Fund (in EUR)	State Street Global Treasury Bond Index Fund (in USD)
<b>Maturity tenor by types of transactions</b>			
Equities	1,083,144	0	192,746,442
Listed	1,083,144	0	192,746,442
Fixed Income	34,851,670	4,874,088	35,940,718
Government Bonds	34,851,670	4,874,088	35,940,718
Total non cash collateral	35,934,814	4,874,088	228,687,160
<b>Breakdown by quality *</b>			
Rating > AA- Value	35,124,304	4,874,088	100,031,404
Rating ≤ AA- Value	40,385	0	61,429,856
Non-Investment Grade Value	770,125	0	67,225,900
Total	35,934,814	4,874,088	228,687,160
<b>Maturity tenor by securities lending transactions</b>			
Less than one week	0	0	3,358
One week to one month	203,968	24,136	1,898,442
One to three months	14,120,923	1,478,826	4,936,476
Three months to one year	4,291,649	1,160,722	5,315,234
Above one year	16,235,130	2,210,404	23,787,208
Open maturity	1,083,144	0	192,746,442
Total	35,934,814	4,874,088	228,687,160
<b>Sub-funds by currency</b>			
EUR	34,367,743	4,468,927	23,409,468
GBP	1,297,247	333,785	4,799,385
USD	269,824	71,376	200,478,307
Total	35,934,814	4,874,088	228,687,160
<b>Amounts by triparty agent</b>			
Triparty	35,934,814	4,874,088	132,444,939
Bank of New York Mellon	1,083,144	0	123,610,265
Euroclear	34,851,670	4,874,088	8,834,674
JP Morgan Chase & Co.	0	0	96,242,221
Total	35,934,814	4,874,088	228,687,160
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	35,934,814	4,874,088	228,687,160
Total	35,934,814	4,874,088	228,687,160

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

	State Street Global Aggregate Bond Index Fund (in USD)	State Street Australia Index Equity Fund (in AUD)	State Street Canada Index Equity Fund (in CAD)
<b>Maturity tenor by types of transactions</b>			
Equities	142,893,031	7,761,227	14,076,415
Listed	142,893,031	7,761,227	14,076,415
Fixed Income	48,226,834	2,720,306	13,608,066
Government Bonds	48,226,834	2,720,306	13,608,066
Total non cash collateral	191,119,865	10,481,533	27,684,481
<b>Breakdown by quality *</b>			
Rating > AA- Value	92,534,083	6,274,090	21,693,544
Rating ≤ AA- Value	45,013,612	3,010,148	3,340,256
Non-Investment Grade Value	53,572,170	1,197,295	2,650,681
Total	191,119,865	10,481,533	27,684,481
<b>Maturity tenor by securities lending transactions</b>			
Less than one week	5,193	0	0
One week to one month	2,503,461	0	71,841
One to three months	12,383,852	3,684	3,686
Three months to one year	6,020,432	52,418	295,519
Above one year	27,313,896	2,664,204	13,237,020
Open maturity	142,893,031	7,761,227	14,076,415
Total	191,119,865	10,481,533	27,684,481
<b>Sub-funds by currency</b>			
EUR	27,814,202	0	0
GBP	4,412,660	0	0
USD	158,893,003	10,481,533	27,684,481
Total	191,119,865	10,481,533	27,684,481
<b>Amounts by triparty agent</b>			
Triparty	124,806,795	5,778,244	5,304,793
Bank of New York Mellon	107,483,269	5,778,244	5,304,793
Euroclear	17,323,526	0	0
JP Morgan Chase & Co.	66,313,070	4,703,289	22,379,688
Total	191,119,865	10,481,533	27,684,481
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	191,119,865	10,481,533	27,684,481
Total	191,119,865	10,481,533	27,684,481

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

	State Street Japan Index Equity Fund (in JPY)	State Street Switzerland Index Equity Fund (in CHF)	State Street UK Index Equity Fund (in GBP)
<b>Maturity tenor by types of transactions</b>			
Equities	4,011,527,184	637,034	410,996
Listed	4,011,527,184	637,034	410,996
Fixed Income	2,617,059,735	1,046,989	0
Government Bonds	2,617,059,735	1,046,989	0
Total non cash collateral	6,628,586,919	1,684,023	410,996
<b>Breakdown by quality *</b>			
Rating > AA- Value	4,878,765,140	1,376,691	204,510
Rating ≤ AA- Value	995,861,573	194,535	132,444
Non-Investment Grade Value	753,960,206	112,797	74,042
Total	6,628,586,919	1,684,023	410,996
<b>Maturity tenor by securities lending transactions</b>			
One week to one month	35,416,917	0	0
One to three months	4,595,077	0	0
Three months to one year	219,937,982	0	0
Above one year	2,357,109,759	1,046,989	0
Open maturity	4,011,527,184	637,034	410,996
Total	6,628,586,919	1,684,023	410,996
<b>Sub-funds by currency</b>			
USD	6,628,586,919	1,684,023	410,996
Total	6,628,586,919	1,684,023	410,996
<b>Amounts by triparty agent</b>			
Triparty	1,519,358,242	1,187,640	410,996
Bank of New York Mellon	1,519,358,242	1,187,640	410,996
JP Morgan Chase & Co.	5,109,228,677	496,383	0
Total	6,628,586,919	1,684,023	410,996
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxemborg Branch	6,628,586,919	1,684,023	410,996
Total	6,628,586,919	1,684,023	410,996

	State Street US Index Equity Fund (in USD)	State Street EMU Index Equity Fund (in EUR)	State Street Europe Index Equity Fund (in EUR)
<b>Maturity tenor by types of transactions</b>			
Equities	23,862,930	40,983,125	36,472,385
Listed	23,862,930	40,983,125	36,472,385
Fixed Income	13,933,907	10,589,994	12,953,772
Government Bonds	13,933,907	10,589,994	12,953,772
Total non cash collateral	37,796,837	51,573,119	49,426,157

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

	State Street US Index Equity Fund (in USD)	State Street EMU Index Equity Fund (in EUR)	State Street Europe Index Equity Fund (in EUR)
<b>Breakdown by quality *</b>			
Rating > AA- Value	16,835,003	29,143,866	29,253,091
Rating ≤ AA- Value	8,039,609	13,978,958	12,762,916
Non-Investment Grade Value	12,922,225	8,450,295	7,410,150
Total	37,796,837	51,573,119	49,426,157
<b>Maturity tenor by securities lending transactions</b>			
One week to one month	326,367	507	33,881
One to three months	0	55,725	110,684
Three months to one year	61,277	403,022	677,417
Above one year	13,546,263	10,130,740	12,131,790
Open maturity	23,862,930	40,983,125	36,472,385
Total	37,796,837	51,573,119	49,426,157
<b>Sub-funds by currency</b>			
USD	37,796,837	51,573,119	49,426,157
Total	37,796,837	51,573,119	49,426,157
<b>Amounts by triparty agent</b>			
Triparty	23,838,209	41,078,698	38,908,325
Bank of New York Mellon	23,838,209	41,078,698	38,908,325
JP Morgan Chase & Co.	13,958,628	10,494,421	10,517,832
Total	37,796,837	51,573,119	49,426,157
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	37,796,837	51,573,119	49,426,157
Total	37,796,837	51,573,119	49,426,157
<b>Maturity tenor by types of transactions</b>			
Equities	6,417,566	164,815,159	6,511,250
Listed	6,417,566	164,815,159	6,511,250
Fixed Income	3,445,044	109,620,355	4,180,318
Government Bonds	3,445,044	109,620,355	4,180,318
Total non cash collateral	9,862,610	274,435,514	10,691,568
<b>Breakdown by quality *</b>			
Rating > AA- Value	6,871,425	177,532,835	6,958,921
Rating ≤ AA- Value	2,408,341	49,649,105	2,078,457
Non-Investment Grade Value	582,844	47,253,574	1,654,190
Total	9,862,610	274,435,514	10,691,568



## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

	State Street Pacific Ex-Japan Index Equity Fund (in USD)	State Street World Index Equity Fund (in USD)	State Street World ESG Index Equity Fund (in USD)
<b>Maturity tenor by securities lending transactions</b>			
One week to one month	38,850	1,388,052	124,775
One to three months	64,954	214,172	12,048
Three months to one year	240,345	4,686,605	271,778
Above one year	3,100,895	103,331,526	3,771,717
Open maturity	6,417,566	164,815,159	6,511,250
Total	9,862,610	274,435,514	10,691,568
<b>Sub-funds by currency</b>			
USD	9,862,610	274,435,514	10,691,568
Total	9,862,610	274,435,514	10,691,568
<b>Amounts by triparty agent</b>			
Triparty	7,776,983	126,818,104	2,154,218
Bank of New York Mellon	7,776,983	126,818,104	2,154,218
JP Morgan Chase & Co.	2,085,627	147,617,410	8,537,350
Total	9,862,610	274,435,514	10,691,568
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxemborg Branch	9,862,610	274,435,514	10,691,568
Total	9,862,610	274,435,514	10,691,568

	State Street Global Emerging Markets Index Equity Fund (in USD)	State Street Flexible Asset Allocation Plus Fund (in EUR)	State Street Multi-Factor Global ESG Equity Fund (in USD)
<b>Maturity tenor by types of transactions</b>			
Equities	1,386,182	0	23,652,584
Listed	1,386,182	0	23,652,584
Fixed Income	3,537,359	2,130,873	25,259,820
Government Bonds	3,537,359	2,130,873	25,259,820
Total non cash collateral	4,923,541	2,130,873	48,912,404
<b>Breakdown by quality *</b>			
Rating > AA- Value	4,041,438	2,130,873	34,197,836
Rating ≤ AA- Value	491,916	0	9,438,616
Non-Investment Grade Value	390,187	0	5,275,952
Total	4,923,541	2,130,873	48,912,404
<b>Maturity tenor by securities lending transactions</b>			
One week to one month	103,562	13,943	462,549
One to three months	66,424	974,234	284,634
Three months to one year	251,958	64,423	1,978,050
Above one year	3,115,415	1,078,273	22,534,587
Open maturity	1,386,182	0	23,652,584
Total	4,923,541	2,130,873	48,912,404

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

	State Street Global Emerging Markets Index Equity Fund (in USD)	State Street Flexible Asset Allocation Plus Fund (in EUR)	State Street Multi-Factor Global ESG Equity Fund (in USD)
<b>Sub-funds by currency</b>			
EUR	0	2,100,836	0
GBP	0	25,470	0
USD	4,923,541	4,567	48,912,404
Total	4,923,541	2,130,873	48,912,404
<b>Amounts by triparty agent</b>			
Triparty	2,182,224	2,130,873	27,709,951
Bank of New York Mellon	2,182,224	0	27,709,951
Euroclear	0	2,130,873	0
JP Morgan Chase & Co.	2,741,317	0	21,202,453
Total	4,923,541	2,130,873	48,912,404
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	4,923,541	2,130,873	48,912,404
Total	4,923,541	2,130,873	48,912,404

	State Street Europe Enhanced Equity Fund (in EUR)	State Street North America Enhanced Equity Fund (in USD)	State Street Global Enhanced Equity Fund (in USD)
<b>Maturity tenor by types of transactions</b>			
Equities	22,109,277	7,960,996	1,433,313
Listed	22,109,277	7,960,996	1,433,313
Fixed Income	4,744,887	6,498,587	1,810,115
Government Bonds	4,744,887	6,498,587	1,810,115
Total non cash collateral	26,854,164	14,459,583	3,243,428
<b>Breakdown by quality *</b>			
Rating > AA- Value	14,300,306	9,056,393	2,372,041
Rating ≤ AA- Value	7,826,876	2,324,797	526,251
Non-Investment Grade Value	4,726,982	3,078,393	345,136
Total	26,854,164	14,459,583	3,243,428
<b>Maturity tenor by securities lending transactions</b>			
One week to one month	86,070	49,629	23,685
One to three months	0	0	19,003
Three months to one year	465,426	66,454	130,573
Above one year	4,193,391	6,382,504	1,636,854
Open maturity	22,109,277	7,960,996	1,433,313
Total	26,854,164	14,459,583	3,243,428
<b>Sub-funds by currency</b>			
USD	26,854,164	14,459,583	3,243,428
Total	26,854,164	14,459,583	3,243,428

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

	State Street Europe Enhanced Equity Fund (in EUR)	State Street North America Enhanced Equity Fund (in USD)	State Street Global Enhanced Equity Fund (in USD)
<b>Amounts by triparty agent</b>			
Triparty	24,207,063	6,836,511	2,098,221
Bank of New York Mellon	24,207,063	6,836,511	2,098,221
JP Morgan Chase & Co.	2,647,101	7,623,072	1,145,207
Total	26,854,164	14,459,583	3,243,428
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxemborg Branch	26,854,164	14,459,583	3,243,428
Total	26,854,164	14,459,583	3,243,428

	State Street Emerging Markets SRI Enhanced Equity Fund (in USD)	State Street Enhanced Emerging Markets Equity Fund (in USD)	State Street EMU Equity Fund (in EUR)
<b>Maturity tenor by types of transactions</b>			
Equities	7,496,212	31,653,444	3,493,858
Listed	7,496,212	31,653,444	3,493,858
Fixed Income	3,894,084	10,795,942	3,888,565
Government Bonds	3,894,084	10,795,942	3,888,565
Total non cash collateral	11,390,296	42,449,386	7,382,423
<b>Breakdown by quality *</b>			
Rating > AA- Value	7,987,897	25,420,939	5,444,942
Rating ≤ AA- Value	1,596,834	10,521,198	1,502,732
Non-Investment Grade Value	1,805,565	6,507,249	434,749
Total	11,390,296	42,449,386	7,382,423
<b>Maturity tenor by securities lending transactions</b>			
One week to one month	0	123,536	27,127
One to three months	124,484	317,584	56,539
Three months to one year	768,362	813,781	211,826
Above one year	3,001,238	9,541,041	3,593,073
Open maturity	7,496,212	31,653,444	3,493,858
Total	11,390,296	42,449,386	7,382,423
<b>Sub-funds by currency</b>			
USD	11,390,296	42,449,386	7,382,423
Total	11,390,296	42,449,386	7,382,423
<b>Amounts by triparty agent</b>			
Triparty	433,276	27,514,201	3,086,138
Bank of New York Mellon	433,276	27,514,201	3,086,138
JP Morgan Chase & Co.	10,957,020	14,935,185	4,296,285
Total	11,390,296	42,449,386	7,382,423

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

	State Street Emerging Markets SRI Enhanced Equity Fund (in USD)	State Street Enhanced Emerging Markets Equity Fund (in USD)	State Street EMU Equity Fund (in EUR)
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	11,390,296	42,449,386	7,382,423
<b>Total</b>	<b>11,390,296</b>	<b>42,449,386</b>	<b>7,382,423</b>

	State Street Europe Small Cap Equity Fund (in EUR)	State Street Emerging Asia Equity Fund (in EUR)	State Street Emerging Markets Select Equity Fund (in EUR)
<b>Maturity tenor by types of transactions</b>			
Equities	1,858,499	36,842	245,225
Listed	1,858,499	36,842	245,225
Fixed Income	658,947	156,427	100,922
Government Bonds	658,947	156,427	100,922
<b>Total non cash collateral</b>	<b>2,517,446</b>	<b>193,269</b>	<b>346,147</b>

<b>Breakdown by quality *</b>			
Rating > AA- Value	1,202,432	173,239	221,142
Rating ≤ AA- Value	908,885	11,993	83,004
Non-Investment Grade Value	406,129	8,037	42,001
<b>Total</b>	<b>2,517,446</b>	<b>193,269</b>	<b>346,147</b>

<b>Maturity tenor by securities lending transactions</b>			
One week to one month	3,122	1,855	3,337
One to three months	2,183	0	0
Three months to one year	34,978	7,470	6,244
Above one year	618,664	147,102	91,341
Open maturity	1,858,499	36,842	245,225
<b>Total</b>	<b>2,517,446</b>	<b>193,269</b>	<b>346,147</b>

<b>Sub-funds by currency</b>			
USD	2,517,446	193,269	346,147
<b>Total</b>	<b>2,517,446</b>	<b>193,269</b>	<b>346,147</b>

<b>Amounts by triparty agent</b>			
Triparty	971,765	125,840	229,731
Bank of New York Mellon	971,765	125,840	229,731
JP Morgan Chase & Co.	1,545,681	67,429	116,416
<b>Total</b>	<b>2,517,446</b>	<b>193,269</b>	<b>346,147</b>

<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	2,517,446	193,269	346,147
<b>Total</b>	<b>2,517,446</b>	<b>193,269</b>	<b>346,147</b>

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

	State Street Emerging Markets Small Cap Equity Fund (in USD)	State Street Europe Managed Volatility Equity Fund (in EUR)	State Street Global Managed Volatility Equity Fund (in USD)
<b>Maturity tenor by types of transactions</b>			
Equities	64,921	6,426,239	15,708,603
Listed	64,921	6,426,239	15,708,603
Fixed Income	210,249	9,638,774	15,209,114
Government Bonds	210,249	9,638,774	15,209,114
Total non cash collateral	275,170	16,065,013	30,917,717
<b>Breakdown by quality *</b>			
Rating > AA- Value	224,430	12,331,317	20,913,955
Rating ≤ AA- Value	38,045	3,075,072	5,069,230
Non-Investment Grade Value	12,695	658,624	4,934,532
Total	275,170	16,065,013	30,917,717
<b>Maturity tenor by securities lending transactions</b>			
One week to one month	0	136,395	374,965
One to three months	0	29,744	332,512
Three months to one year	20	488,578	782,153
Above one year	210,229	8,984,057	13,719,484
Open maturity	64,921	6,426,239	15,708,603
Total	275,170	16,065,013	30,917,717
<b>Sub-funds by currency</b>			
USD	275,170	16,065,013	30,917,717
Total	275,170	16,065,013	30,917,717
<b>Amounts by triparty agent</b>			
Triparty	182,330	5,485,613	24,362,542
Bank of New York Mellon	182,330	5,485,613	24,362,542
JP Morgan Chase & Co.	92,840	10,579,400	6,555,175
Total	275,170	16,065,013	30,917,717
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	275,170	16,065,013	30,917,717
Total	275,170	16,065,013	30,917,717

	State Street Global 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	5,243,962	38,396,454
Listed	5,243,962	38,396,454
Fixed Income	4,279,874	20,009,819
Government Bonds	4,279,874	20,009,819
Total non cash collateral	9,523,836	58,406,273

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

	State Street Global Defensive Equity Fund (in USD)	State Street Global Treasury 1-10 Year Bond Index Fund (in USD)
<b>Breakdown by quality *</b>		
Rating > AA- Value	5,996,745	32,923,622
Rating ≤ AA- Value	1,916,385	19,522,244
Non-Investment Grade Value	1,610,706	5,960,407
Total	9,523,836	58,406,273
<b>Maturity tenor by securities lending transactions</b>		
One week to one month	73,048	1,558,828
One to three months	16,209	14,623
Three months to one year	376,728	4,786,227
Above one year	3,813,889	13,650,141
Open maturity	5,243,962	38,396,454
Total	9,523,836	58,406,273
<b>Sub-funds by currency</b>		
EUR	0	9,951,509
GBP	0	1,345,191
USD	9,523,836	47,109,573
Total	9,523,836	58,406,273
<b>Amounts by triparty agent</b>		
Triparty	4,963,143	55,102,484
Bank of New York Mellon	4,963,143	46,052,116
Euroclear	0	9,050,368
JP Morgan Chase & Co.	4,560,693	3,303,789
Total	9,523,836	58,406,273
<b>Amounts held by a depository</b>		
State Street Bank International GmbH, Luxembourg Branch	9,523,836	58,406,273
Total	9,523,836	58,406,273

Non-cash collateral granted to the counterparty by way of a security collateral arrangement in relation to securities/margin borrowing transactions is kept in a segregated account.

Non cash-collateral is not re-used or re-invested.

The following table provides an analysis of the return of the securities lending transactions, as at 30 June 2020:

	to the Sub-fund*		to the 3 <sup>rd</sup> party	
State Street Euro Core Treasury Bond Index Fund (in EUR)	3,628	75%	1,209	25%
State Street EMU Government Long Bond Index Fund (in EUR)	59	75%	20	25%
State Street Euro Corporate Bond Index Fund (in EUR)	18,824	75%	6,274	25%
State Street Euro Corporate ex-Financials Bond Index Fund (in EUR)	780	75%	260	25%
State Street Euro Sustainable Corporate Bond Index Fund (in EUR)	5,611	75%	1,870	25%
State Street Euro Issuer Scored Corporate Bond Index Fund (in EUR)	563	75%	188	25%
State Street Global Treasury Bond Index Fund (in USD)	39,770	75%	13,256	25%
State Street Global Aggregate Bond Index Fund (in USD)	26,280	75%	8,760	25%

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2020

	to the Sub-fund*		to the 3 <sup>rd</sup> party	
State Street Australia Index Equity Fund (in AUD)	16,833	75%	5,611	25%
State Street Canada Index Equity Fund (in CAD)	150,445	75%	50,148	25%
State Street Japan Index Equity Fund (in JPY)	7,568,701	75%	2,522,900	25%
State Street Switzerland Index Equity Fund (in CHF)	111,761	75%	37,253	25%
State Street UK Index Equity Fund (in GBP)	1,004	75%	335	25%
State Street US Index Equity Fund (in USD)	24,063	75%	8,021	25%
State Street EMU Index Equity Fund (in EUR)	86,067	75%	28,689	25%
State Street Europe Index Equity Fund (in EUR)	164,159	75%	54,720	25%
State Street Pacific Ex-Japan Index Equity Fund (in USD)	6,718	75%	2,239	25%
State Street World Index Equity Fund (in USD)	521,866	75%	173,955	25%
State Street World ESG Index Equity Fund (in USD)	12,176	75%	4,059	25%
State Street Global Emerging Markets Index Equity Fund (in USD)	27,512	75%	9,171	25%
State Street Flexible Asset Allocation Plus Fund (in EUR)	101	75%	34	25%
State Street Multi-Factor Global ESG Equity Fund (in USD)	80,223	75%	26,741	25%
State Street Europe Enhanced Equity Fund (in EUR)	139,211	75%	46,404	25%
State Street North America Enhanced Equity Fund (in USD)	43,371	75%	14,457	25%
State Street Asia Pacific Enhanced Equity Fund (in JPY)	579,664	75%	193,221	25%
State Street Global Enhanced Equity Fund (in USD)	33,321	75%	11,107	25%
State Street Emerging Markets SRI Enhanced Equity Fund (in USD)	77,355	75%	25,785	25%
State Street EMU Equity Fund (in EUR)	6,013	75%	2,004	25%
State Street Europe Small Cap Equity Fund (in EUR)	4,926	75%	1,642	25%
State Street Emerging Asia Equity Fund (in EUR)	421	75%	140	25%
State Street Emerging Markets Select Equity Fund (in EUR)	402	75%	134	25%
State Street Emerging Markets Small Cap Equity Fund (in USD)	3,158	75%	1,053	25%
State Street Europe Managed Volatility Equity Fund (in EUR)	63,899	75%	21,300	25%
State Street Global Managed Volatility Equity Fund (in USD)	42,795	75%	14,265	25%
State Street Global Defensive Equity Fund (in USD)	103,943	75%	34,648	25%
State Street Global Treasury 1-10 Year Bond Index Fund (in USD)	6,842	75%	2,280	25%

\*The costs of the program are borne from the income assigned to the 3rd party.