

Audited Annual Report

For the Year ended 31 December 2023

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV

Société d'Investissement à Capital Variable

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

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Directors and Administration

BOARD OF DIRECTORS OF THE COMPANY

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

THE COMPANY

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

MANAGEMENT COMPANY

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

INVESTMENT MANAGER

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

SUB-INVESTMENT MANAGERS

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State Street Global Advisors Trust Company
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United States

State Street Global Advisors Singapore Ltd
168 Robinson Road
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GLOBAL DISTRIBUTOR

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

AUDITOR

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Luxembourg

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

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L-1855 Luxembourg
Luxembourg

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Copley Place
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Massachusetts 02116
United States

State Street Bank International GmbH,
London Branch
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Canary Wharf
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United Kingdom

LEGAL ADVISER

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

Report of the Board of Directors

Dear Shareholders,

The Board of Directors (the "Board") of State Street Global Advisor Luxembourg SICAV (the "Company") Umbrella is pleased to present the Audited Annual Report for the financial year ended 31 December 2023 and key facts that occurred during the past financial year.

Fund Offering

The Company offers a wide choice of UCITS compliant investment strategies and is composed of forty eight (48) funds (each a "fund" together the "Funds") of which forty-eight (48) were funded as at 31 December 2023. By way of comparison, as at 31 December 2022 the Company offered fifty (50) Funds of which forty-eight (48) were funded.

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

Assets Under Management

As at 31 December 2023, total net assets of the Company stood at €31.84bn compared with € 25.40bn at 31 December 2022;

Performance

The total returns by Fund and comparative benchmark data for the period under review are provided in the Report of the Investment Manager on pages 8 to 25. These figures are historical and are not necessarily indicative of future performance.

Fees and expenses

The current Management Fees, Total Expense Ratios (TER) and Total Expense Ratio caps (TER-cap) for the Funds are listed in the note 3B on pages 680 to 689.

Fund Launches and Closures

One (1) new Fund was launched during the financial year :

Name of the Fund	Launch Date
State Street Emerging Markets ESG Hard Currency Government Bond Index Fund	December 2023

One (1) Fund was liquidated during the financial year :

Name of the Fund	Liquidation Date
State Street Canada Index Equity Fund	June 2023

The Board continuously reviews and makes changes to the range of Funds when this is in the best interest of investors.

Fee changes

During the period under review there were no fee changes.

Removal of Fund

On 30 June 2023, the State Street China Treasury and Policy Bank Bond Index Fund was removed from the Prospectus.

ESG investing

The Company range of equity and fixed income ESG Funds has grown during this financial year in the number of Funds and in total net asset value.

The Company offer is composed of forty-eight (48) Funds of which twenty-eight (28) have been classified as Article 8 financial products under SFDR. The total net assets of these twenty-eight (28) Funds represent €17.06 bn or 53.6% of the total net assets of the Company as at 31 December 2023. By way of comparison, as at 31 December 2022 the Company offered twenty eight (28) funds classified as Article 8 financial products under SFDR. The total net assets of these twenty eight (28) Funds represented €13.06 bn or 51.3% of the total net assets of the Company at the time.

Report of the Board of Directors (*continued*)

Other changes

As communicated to the Shareholders on 30 June 2023, the SFDR Annexes for the below listed Funds have been updated in order to reflect their minimum commitment to invest in sustainable investments:

State Street Sustainable Climate Emerging Markets Enhanced Equity Fund (Annex 18);

State Street Sustainable Climate US Equity Fund (Annex 25);

State Street Sustainable Climate World Equity Fund (Annex 26);

State Street Sustainable Climate Euro Corporate Bond Fund (Annex 27);

State Street Sustainable Climate US Corporate Bond Fund (Annex 28).

Report of the Board of Directors (continued)

Dividends

On 20 April 2023, the Board distributed dividends (per share) for the following Funds:

Fund Name	Class name	Dividend Distributed
State Street Emerging Markets Local Currency Government Bond Index Fund	Class I Distributing (USD)	\$ 0.39
State Street EMU ESG Screened Equity Fund	Class P Distributing (EUR)	€ 0.22
State Street EMU Screened Index Equity Fund	Class I Distributing (EUR)	€ 0.29
State Street EMU Government Bond Index Fund	Class P Distributing (EUR)	€ 0.02
State Street Euro Core Treasury Bond Index Fund	Class I Distributing (EUR)	€ 0.01
State Street Euro Corporate Bond Screened Index Fund	Class P Distributing (EUR)	€ 0.09
State Street Euro Corporate Bond Screened Index Fund	Class I Distributing (EUR)	€ 0.11
State Street SRI Euro Corporate Bond Index Fund	Class I Distributing (EUR)	€ 0.09
State Street SRI Euro Corporate Bond Index Fund	Class A2 Distributing (EUR)	€ 0.09
State Street Europe Screened Index Equity Fund	Class I Distributing (EUR)	€ 0.35
State Street Europe Small Cap ESG Screened Equity Fund	Class P Distributing (EUR)	€ 0.34
State Street Global ESG Screened Enhanced Equity Fund	Class I Distributing (USD)	\$ 0.23
State Street Global ESG Screened Managed Volatility Equity Fund	Class I Distributing (EUR)	€ 0.24
State Street Global Treasury 1-10 Year Bond Index Fund	Class I Distributing (USD-Portfolio Hedged)	\$ 0.08
State Street Global Treasury 1-10 Year Bond Index Fund	Class I Distributing (GBP-Portfolio Hedged)	£0.07
State Street Global Treasury 1-10 Year Bond Index Fund	Class I Distributing (EUR-Portfolio Hedged)	€ 0.07
State Street Global Treasury Bond Index Fund	Class I Distributing (GBP-Portfolio Hedged)	£ 0.10
State Street Global Treasury Bond Index Fund	Class I Distributing (EUR-Portfolio Hedged)	€ 0.09
State Street World Screened Index Equity Fund	Class I Distributing (EUR-Portfolio Hedged)	€ 0.03
State Street World Screened Index Equity Fund	Class I Distributing (USD-Portfolio Hedged)	\$ 0.13
State Street World Screened Index Equity Fund	Class I Distributing (CHF-Portfolio Hedged)	F 0.12
State Street World Screened Index Equity Fund	Class I Distributing (GBP-Portfolio Hedged)	£ 0.13
State Street World Screened Index Equity Fund	Class S Distributing (EUR)	€ 0.20
State Street Global High Yield Bond Screened Index Fund	Class I Distributing (GBP-Portfolio Hedged)	£ 0.48
State Street Sustainable Climate Euro Corporate Bond Fund	Class I Distributing (EUR)	€ 0.05

Registration

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

Report of the Board of Directors (*continued*)

Corporate Governance and ALFI Code of Conduct

The Board is responsible for ensuring that a high standard of corporate governance is met and considers if the Company has complied with the best practice of the Luxembourg funds industry. In particular, the Board has adopted principles of the ALFI Code of Conduct (the “Code”) which sets out principles of good governance for Luxembourg funds.

Independent Auditor

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

Annual General Meeting

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

The next Annual General Meeting of the Company will be held on 25 April 2024.

Periodic reports

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

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

Induction and Training

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

Board Evaluation

The Board carries out an annual review of its performance.

Board Meetings and Committees

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

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

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

Other meetings and information discussions take place outside the scope of formal board meetings as deemed appropriate.

Board Remuneration

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

Significant Changes after Year End

The prospectus dated 14 February 2024 came in effect.

Report of the Board of Directors (*continued*)

(*continued*)

The Board of Directors

Eric Linnane (Chairman)

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

Eric Linnane has over 35 years' experience in the financial services industry. He currently holds a role as Managing Director in State Street Global Advisors Europe Limited as Head of Investment Operations and Outsourcing. Eric joined SSGA Ireland in 1997 as an operations specialist and led a number of different teams in the firm's Middle Office and Relationship Management areas before taking up his current role. Before joining SSGA, Eric held a number of positions in the Bank of Ireland Group Treasury and Retail Banking divisions. Eric gained extensive experience over his 30 plus years in the industry including Outsourcing Oversight, Portfolio Construction and Compliance, Trade Management, Back Office, Relationship Management and Performance Reporting. Eric holds a Bachelor of Commerce degree from the University College Dublin and the professional designation of Certified Investment Fund Director from the Institute of Banking in Ireland. Eric has over 10 years' experience serving on MiFID company and Fund Company boards.

John Li How Cheong

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

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

Tracey McDermott

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

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

Vanessa Donegan

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

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

Report of the Board of Directors (*continued*)

(*continued*)

Jean-Francois Klein

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

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

Thank you for investing with us.

THE BOARD OF DIRECTORS

Report of the Investment Managers

12 Months to 31 December 2023

Many of the world's leading stock markets rounded out 2023 with a flourish as a strong final quarter ensured double digit returns for many markets in the year. The progress of markets through 2023 was not smooth but bouts of volatility and sell offs were generally quickly followed by a rebound. The start of 2023 was upbeat, with market expectations of rate cuts bolstered by the end of China's extended pandemic restrictions. Those rate cut hopes proved premature as rate hikes continued through much of 2023, and the anticipated Chinese economic pickup faltered amid growing real estate sector concerns. However, global equities advanced, overcoming a banking-related sell off in March, mixed central bank messaging, and heightened tensions in the Middle East after the Hamas attack that provoked a massive Israeli military response. The steady, if sometimes slow decline, in inflation was key to positive investor sentiment, with resilient economic data also boosting hopes for a soft landing. The final two months of 2023 were strong for both equity and bond markets amid better than expected inflation data and a notable shift among central banks to more dovish positions. The scale of the bond move was reflected in US 10-year Treasuries: in October, its yield touched 5% for the first time since 2007 before ending December at 3.88%. For 2023, the FTSE All World Developed Index posted a return of 23.7% (+20.0% in EUR).

US

US equities, as measured by the FTSE United States Index, gained 27.1% (+22.8% in EUR) amid optimism around new technology advances and as disinflationary trends offset the drag from a generally hawkish Federal Reserve (the "Fed"). However, with inflation retreating to 3% by June (before ending November at 3.1%), the Fed held rates unchanged since July and signs of a more dovish stance underpinned market gains into year end. The S&P 500 Index ended 2023 near a record high, while the tech-heavy Nasdaq Index achieved a return of more than 40%. Technology, communications, and consumer discretionary sectors were the best performers, while more 'defensive' sectors such as utilities, consumer staples, and healthcare lagged. The energy sector was a poor performer after a rollercoaster year that saw the Brent crude oil price oscillate between \$70 and \$100 per barrel, ultimately falling about 10% in the year. According to Factset Business Data & Analytics, S&P 500 firms reported a year on year earnings increase of 4.9% in the third quarter after two quarters of decline, although more modest profit growth was forecast for the final quarter of 2023.

Europe

European equity performance participated in the broad equity rally, despite the ongoing war in Ukraine and sluggish economic growth data. Inflation was an overarching narrative, with its slow decline keeping the European Central Bank (the "ECB") on a rate tightening path – the ECB raised its deposit rate from 2.0% to 4.0% in 2023. However, the bank hiked rates for the final time in September and better than expected progress on inflation in the final months of 2023, alongside generally weak economic data, bolstered speculation that the ECB could cut rates as early as March 2024. Headline inflation declined to 2.4% in November. The Eurozone economy barely grew in 2023, with a contraction in GDP of -0.1% in Q3 following Q2 growth of 0.2% and zero growth in Q1. The FTSE All World Developed Europe ex UK Index returned 24.4% (+20.4% in EUR). Among individual markets, Germany's DAX Index gained about 20%, with Italy's FTSE MIB Index up more than 30%; France's CAC-40 Index rose about 17%.

UK

The FTSE United Kingdom Index returned 9.0% in 2023 (+11.6% in EUR), underperforming many of its developed market peers against a backdrop of the Bank of England (the "BoE") increasing interest rates on five occasions (from 3.5% to 5.25%). The UK economy struggled to advance – in fact, an initial estimate of zero growth in Q3 was revised down to -0.1%, which followed flat growth in Q2. There was some relief on inflation as the headline annual rate fell to 3.9% in November from a 2023 peak of 10.4% in February. This improvement boosted market speculation that the BoE, which last raised interest rates in August, will cut rates in 2024. Although unemployment has risen from 3.7% at the start of 2023, it was stable at 4.2% for the five months to October.

Asia Pacific

In Asia, the FTSE Japan Index returned 28.3% (+16.0% in EUR) for the 12 months. Despite some notable easing of its yield curve control policy, the Bank of Japan (the "BoJ") kept its benchmark interest rate below zero, helping to boost economic activity and lift the inflation rate. The BoJ has signalled it will end negative rates when the 2% inflation target is 'sustainably' achieved. The yen remained weak, providing a tailwind to the country's export-oriented stock market, which hit a 33-year high in 2023. However, the economy shrank more than expected in Q3, with GDP contracting at an annualised rate of -2.9% after growth of 5% and 3.6% in Q1 and Q2, respectively.

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

Report of the Investment Managers (*continued*)

Asia Pacific (continued)

The FTSE All-World Developed Asia Pacific ex Japan Index returned 11.3% (+7.5% in EUR) in the period, with most of that achieved in the final quarter. China's expected post-pandemic bounce failed to materialise and concerns about the scale of losses building in the real estate sector weighed heavily on sentiment; Hong Kong's Hang Seng Index was a notable underperformer, posting a loss of about -10% in 2023. However, the experience elsewhere in the region was more positive. South Korea's Kospi Index rose almost 20% as its technology sector was lifted by strong demand. Australia's S&P/ASX 200 Index ended a mixed year strongly to record a return of about 8%.

Emerging Markets

Overall, emerging market ("EM") equities were relative underperformers versus developed market counterparts, with the continued rise in US interest rates and accompanying strength of the US dollar among the key factors. However, overall performance was positive with the MSCI Emerging Markets Index up 9.9% for the year (+6.1% in EUR), although returns were mixed across the EM universe. China's economy underwhelmed amid real estate woes and a smaller than hoped fiscal response, with ongoing US-China tensions also contributing to a negative return. Other EM markets in Asia, such as Thailand and Malaysia, also struggled but strong gains were achieved in Taiwan and Korea. Progress by EM Middle East markets was hampered by a weak oil price. Both EM European and EM Latin American markets recorded strong gains for the year.

Fixed Income

Bond markets began the year positively with returns bolstered by hopes that central banks would pivot away from rate hikes later in 2023. However, yields then rose during the second quarter as inflation remained stubbornly high, which kept central banks in monetary tightening mode for longer than earlier expectations. The final two months of the year brought strong returns for global bonds as moderating economic data boosted views that the next move by major central banks would be rate cuts. Having started the period at 3.87%, the 10-year US Treasury yield briefly touched 5% in October before ending December back at 3.88%. The US yield curve stayed inverted in the 2 year - 10 year portion throughout although the gap narrowed – the 2-year yield ended the review period at 4.25%. The BoE hiked rates from 3.5% to 5.25% by August, after which point the bank left rates unchanged. Over the year, UK 10-year Gilt yields fell from 3.67% to 3.54%, having risen above 4.5% as recently as October.

Eurozone bonds rallied in November and December to more than reverse a sharp rise in yields through September and October. The ECB implemented a series of rate hikes that raised the deposit rate by 200bps to 4.0%, with the September hike increasingly seen as likely to be the last of this cycle. Although inflation slowly came off its highs, the ECB had maintained that rates would be increased as much as necessary despite the threat of recession. German 10-year bond yields ended 2023 at 2.02%, down from 2.57% a year earlier. Italian 10-year bond yields ended the review period at 3.7%, compared to 4.72% a year earlier.

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

Report of the Investment Managers (*continued*)

Outlook

Over the course of 2023, global economies exhibited surprising resilience in the face of the sharpest tightening cycle experienced in decades. Despite this strength in the global economy, and in the US in particular, growth is nonetheless slowing. Global trade volumes are contracting, and global industrial production is essentially flat on a year-over-year basis. Services demand has held up much better as post pandemic pent-up demand was satisfied with a lag, but there are signs of plateauing.

The time has come for central banks to end the tightening cycle. In the United States, where the disinflation process is more advanced and where shelter inflation is set to moderate, we believe the Federal Reserve Board should deliver at least 100 bps of rate cuts or risk the possibility that a soft landing morphs into something harder. Also something to factor into prospects is the volatile geopolitical outlook amid numerous elections around the globe and the threat that new or existing conflicts escalate into wider and more damaging affairs.

Given the potential for a material slowdown in economic activity, we believe sovereign fixed income — and US Treasuries in particular — offers investors an appealing proposition over the medium term, even after strong gains toward the end of 2023. Given current yield levels, slowing growth, continued disinflation, and the likelihood of more dovish central bank policies, we view fixed income as being among the best positioned asset classes from a risk/reward standpoint in 2024. A weaker economy and advancing credit cycle will present challenges to corporate income and balance sheets and so we believe more rewarding entry levels for credit investors may materialise as the year progresses. Emerging markets remain vulnerable, but with pockets of opportunity – for now we favour hard currency over local currency debt given the US rates backdrop.

After strong returns in 2023, equities begin 2024 with the wind at their back. However, heightened volatility and global fragility could weigh on equities as the year unfolds. We favour selectively owning aspects of the market that exhibit characteristics of Quality investing. The US market is preferred due to its sector composition and the competitive advantage of its companies. By sector, information technology, industrials, and materials are major beneficiaries of recent US legislation that provides large fiscal incentives for clean technologies and new infrastructure investment (e.g. Inflation Reduction Act, Bipartisan Infrastructure Law, and CHIPS Act). International companies with US operations as well as US companies are also eligible for these incentives. For various structural reasons, we believe Japan should maintain its momentum of positive performance. However, investors looking for outperformance from Europe, broad emerging markets, and China could face headwinds due to the cyclical nature of their economies and deteriorating economic conditions.

Emerging market equities tend to outperform in “best case” environments of stable to rising global growth and global trade, adequate or abundant global liquidity (stable to declining US/global yields and inflation, stable to declining US dollar), and stable commodity prices. A soft landing for the US and developed markets may erase “worst case” fears, though it will not guarantee the best-case scenario either. For China, the longer term growth outlook is clouded by a heavy debt burden, limited fiscal policy space, property market overhang, worsening demographics and geopolitical tensions. Real GDP growth is expected to slow from near 5% in 2023 to 3% over the next few years.

Overall, we anticipate uncertainty to persist in 2024, with sub-trend growth projected across the world’s economies. While the path to a soft landing appears viable, with growth decelerating but not collapsing, the effects of monetary policy tightening are still working their way through the system. In addition, escalating geopolitical tensions and ongoing macroeconomic headwinds will continue to test economies.

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

Report of the Investment Managers (continued)

Funds' Performance

The performance of the Funds for the period under review is presented below. Performance is in net of fees as at 31 December 2023 (unless specified otherwise). Where applicable, the performance of each Fund is compared to the benchmark as per Prospectus and supplement(s).

Sub-fund Name	Share Class	Inception Date	1 Year			Since Inception Annualised		
			Share Class %	Benchmark %	Difference %	Share Class %	Benchmark %	Difference %
State Street Euro Core Treasury Bond Index Fund	Class B (EUR)	29.06.12	6.07	6.09	-0.02	0.65	0.70	-0.05
State Street Euro Core Treasury Bond Index Fund	Class I (EUR)	17.06.11	5.91	6.09	-0.18	1.21	1.41	-0.20
State Street Euro Core Treasury Bond Index Fund	Class I Distributing (EUR)	31.05.12	5.91	6.09	-0.18	0.27	0.47	-0.20
State Street Euro Core Treasury Bond Index Fund	Class P (EUR)	02.05.12	5.76	6.09	-0.33	0.43	0.78	-0.35
State Street EMU Government Bond Index Fund	Class B (EUR)	12.09.12	7.40	7.16	0.24	1.57	1.60	-0.03
State Street EMU Government Bond Index Fund	Class I (EUR)	21.03.12	7.30	7.16	0.14	1.68	1.86	-0.18
State Street EMU Government Bond Index Fund	Class P (EUR)	25.08.09	7.08	7.16	-0.08	1.78	2.11	-0.33
State Street EMU Government Bond Index Fund	Class P Distributing (EUR)	28.02.14	7.08	7.16	-0.08	0.65	0.98	-0.33
State Street Euro Inflation Linked Bond Index Fund	Class I (EUR)	28.02.14	5.79	5.97	-0.18	2.85	3.08	-0.23
State Street Euro Corporate Bond Screened Index Fund	Class B (EUR)	29.06.12	8.39	8.19	0.20	2.19	2.09	0.10
State Street Euro Corporate Bond Screened Index Fund	Class I (EUR)	21.07.09	8.23	8.19	0.04	2.67	2.80	-0.13
State Street Euro Corporate Bond Screened Index Fund	Class I Distributing (EUR)	18.10.18	8.23	8.19	0.04	0.02	0.06	-0.04
State Street Euro Corporate Bond Screened Index Fund	Class P (EUR)	06.06.13	8.05	8.19	-0.14	1.23	1.47	-0.24
State Street Euro Corporate Bond Screened Index Fund	Class P Distributing (EUR)	24.08.16	8.07	8.19	-0.12	-0.08	0.12	-0.20
State Street SRI Euro Corporate Bond Index Fund	Class I (EUR)	06.07.11	8.16	8.16	0.00	2.01	2.20	-0.19

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

Report of the Investment Managers (continued)

Funds' Performance (continued)

Sub-fund Name (continued)	Share Class	Inception Date	1 Year			Since Inception Annualised		
			Share Class %	Benchmark %	Difference %	Share Class %	Benchmark %	Difference %
State Street SRI Euro Corporate Bond Index Fund	Class I Distributing (EUR)	16.05.11	8.16	8.16	0.00	1.99	2.18	-0.19
State Street SRI Euro Corporate Bond Index Fund	Class S (EUR)	24.11.20	8.32	8.16	0.16	-2.51	-2.56	0.05
State Street SRI Euro Corporate Bond Index Fund	Class A2 Distributing (EUR)	23.07.15	8.31	8.16	0.15	0.54	0.67	-0.13
State Street Global Treasury Bond Index Fund	Class B (USD)	08.10.14	4.03	4.18	-0.15	-0.60	-0.47	-0.13
State Street Global Treasury Bond Index Fund	Class B Distributing (GBP-Portfolio Hedged)	29.12.22	5.71	5.84	-0.13	5.39	5.64	-0.25
State Street Global Treasury Bond Index Fund	Class I (USD)	28.08.09	3.94	4.18	-0.24	0.22	0.45	-0.23
State Street Global Treasury Bond Index Fund	Class I (CHF-Portfolio Hedged)	13.10.17	1.83	2.16	-0.33	-1.68	-1.37	-0.31
State Street Global Treasury Bond Index Fund	Class I (EUR-Portfolio Hedged)	18.10.13	3.98	4.36	-0.38	0.40	0.69	-0.29
State Street Global Treasury Bond Index Fund	Class I Distributing (EUR-Portfolio Hedged)	14.12.17	4.02	4.36	-0.34	-1.02	-0.77	-0.25
State Street Global Treasury Bond Index Fund	Class I (GBP-Portfolio Hedged)	19.04.16	5.45	5.84	-0.39	0.10	0.38	-0.28
State Street Global Treasury Bond Index Fund	Class I Distributing (GBP-Portfolio Hedged)	01.12.17	5.46	5.84	-0.38	-0.01	0.33	-0.34
State Street Global Treasury Bond Index Fund	Class I (USD-Portfolio Hedged)	09.08.10	6.33	6.72	-0.39	2.00	2.31	-0.31

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

Report of the Investment Managers (continued)

Funds' Performance (continued)

Sub-fund Name (continued)	Share Class	Inception Date	1 Year			Since Inception Annualised		
			Share Class %	Benchmark %	Difference %	Share Class %	Benchmark %	Difference %
State Street Global Treasury Bond Index Fund	Class I (SGD-Portfolio Hedged)	19.01.21	4.84	5.11	-0.27	-2.90	-2.64	-0.26
State Street Global Treasury Bond Index Fund	Class P (USD)	14.06.10	3.78	4.18	-0.40	0.25	0.63	-0.38
State Street Global Aggregate Bond Index Fund	Class B (GBP-Portfolio Hedged)	28.06.18	5.97	6.22	-0.25	0.54	0.64	-0.10
State Street Global Aggregate Bond Index Fund	Class B Distributing (GBP-Portfolio Hedged)	29.12.22	6.03	6.22	-0.19	5.62	5.97	-0.35
State Street Global Aggregate Bond Index Fund	Class I (USD)	10.06.13	5.42	5.72	-0.30	0.21	0.42	-0.21
State Street Global Aggregate Bond Index Fund	Class I (CHF-Portfolio Hedged)	10.04.14	2.09	2.52	-0.43	-0.40	-0.16	-0.24
State Street Global Aggregate Bond Index Fund	Class I (EUR-Portfolio Hedged)	10.04.14	4.29	4.73	-0.44	0.29	0.53	-0.24
State Street Global Aggregate Bond Index Fund	Class I (GBP-Portfolio Hedged)	16.09.14	5.78	6.22	-0.44	1.09	1.34	-0.25
State Street Global Aggregate Bond Index Fund	Class I (USD-Portfolio Hedged)	10.04.14	6.76	7.15	-0.39	1.94	2.22	-0.28
State Street Global Aggregate Bond Index Fund	Class I Distributing (USD-Portfolio Hedged)*	27.03.23	N/A	N/A	0.00	3.99	4.24	-0.25
State Street Japan Screened Index Equity Fund	Class B Distributing (GBP)*	27.04.23	N/A	N/A	0.00	10.01	9.95	0.06
State Street Japan Screened Index Equity Fund	Class I (JPY)	28.09.15	28.27	28.51	-0.24	3.29	3.56	-0.27

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Report of the Investment Managers (continued)

Funds' Performance (continued)

Sub-fund Name (continued)	Share Class	Inception Date	1 Year			Since Inception Annualised		
			Share Class %	Benchmark %	Difference %	Share Class %	Benchmark %	Difference %
State Street Japan Screened Index Equity Fund	Class I (EUR)	28.09.15	16.00	16.20	-0.20	3.29	3.56	-0.27
State Street Japan Screened Index Equity Fund	Class P (JPY)	28.09.15	27.80	28.50	-0.70	3.01	3.56	-0.55
State Street Switzerland Index Equity Fund	Class A (CHF)	10.05.22	4.96	5.26	-0.30	-2.26	-1.95	-0.31
State Street Switzerland Index Equity Fund	Class I (CHF)	28.09.15	5.06	5.26	-0.20	5.45	5.59	-0.14
State Street Switzerland Index Equity Fund	Class P (EUR)	28.09.15	11.14	11.79	-0.65	6.70	7.19	-0.49
State Street Switzerland Index Equity Fund	Class P (CHF)	28.09.15	4.64	5.26	-0.62	5.09	5.46	-0.37
State Street Switzerland Index Equity Fund	Class S (CHF)	24.08.17	5.18	5.26	-0.08	5.03	5.12	-0.09
State Street UK Index Equity Fund	Class I (GBP)	28.09.15	7.28	7.66	-0.38	5.80	5.90	-0.10
State Street UK Index Equity Fund	Class I (EUR)	28.09.15	9.85	10.23	-0.38	5.35	5.63	-0.28
State Street UK Index Equity Fund	Class P (GBP)	28.09.15	6.86	7.66	-0.80	5.52	5.90	-0.38
State Street US Screened Index Equity Fund	Class B (USD)	28.09.15	26.74	26.69	0.05	12.60	12.61	-0.01
State Street US Screened Index Equity Fund	Class B Distributing (GBP)	29.12.22	19.58	19.54	0.04	19.42	19.38	0.04
State Street US Screened Index Equity Fund	Class I (USD)	28.09.15	26.48	26.69	-0.21	8.15	8.30	-0.15
State Street US Screened Index Equity Fund	Class I (EUR)	28.09.15	22.24	22.40	-0.16	13.84	14.08	-0.24
State Street US Screened Index Equity Fund	Class I (EUR-NAV Hedged)	28.09.15	23.07	23.18	-0.11	11.06	11.26	-0.20
State Street US Screened Index Equity Fund	Class P (USD)	28.09.15	25.98	26.69	-0.71	7.86	8.30	-0.44
State Street EMU Screened Index Equity Fund	Class A (EUR)	25.01.21	19.09	18.96	0.13	8.43	8.33	0.10
State Street EMU Screened Index Equity Fund	Class B (EUR)	28.09.15	19.50	18.96	0.54	6.40	5.90	0.50
State Street EMU Screened Index Equity Fund	Class I (EUR)	28.09.15	19.26	18.96	0.30	4.51	4.23	0.28
State Street EMU Screened Index Equity Fund	Class I Distributing (EUR)	01.08.17	19.26	18.96	0.30	5.82	5.53	0.29
State Street EMU Screened Index Equity Fund	Class P (EUR)	28.09.15	18.73	18.96	-0.23	4.21	4.23	-0.02
State Street Europe Screened Index Equity Fund	Class B (EUR)	25.07.19	16.35	16.05	0.30	7.14	6.90	0.24
State Street Europe Screened Index Equity Fund	Class B Distributing (GBP)	29.12.22	13.64	13.34	0.30	12.20	12.13	0.07

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Report of the Investment Managers (continued)

Funds' Performance (continued)

Sub-fund Name (continued)	Share Class	Inception Date	1 Year			Since Inception Annualised		
			Share Class %	Benchmark %	Difference %	Share Class %	Benchmark %	Difference %
State Street Europe Screened Index Equity Fund	Class I (EUR)	28.09.15	16.12	16.05	0.07	6.80	6.75	0.05
State Street Europe Screened Index Equity Fund	Class I Distributing (EUR)	16.11.16	16.12	16.05	0.07	7.52	7.45	0.07
State Street Europe Screened Index Equity Fund	Class P (EUR)	28.09.15	15.63	16.05	-0.42	6.42	6.75	-0.33
State Street Pacific Ex-Japan Screened Index Equity Fund	Class I (USD)	28.09.15	5.23	5.36	-0.13	6.19	6.45	-0.26
State Street Pacific Ex-Japan Screened Index Equity Fund	Class I (EUR)	16.04.18	1.66	1.79	-0.13	4.57	4.79	-0.22
State Street Pacific Ex-Japan Screened Index Equity Fund	Class P (USD)	28.09.15	4.82	5.36	-0.54	5.77	6.45	-0.68
State Street Pacific Ex-Japan Screened Index Equity Fund	Class B Distributing (GBP)*	27.04.23	N/A	N/A	0.00	1.05	0.53	0.52
State Street World Screened Index Equity Fund	Class B Distributing (GBP)*	28.04.23	N/A	N/A	0.00	11.44	11.35	0.09
State Street World Screened Index Equity Fund	Class B (GBP-Distributing Hedged)*	03.01.23	N/A	N/A	0.00	22.75	22.55	0.20
State Street World Screened Index Equity Fund	Class B (USD)	28.09.15	24.08	23.98	0.10	9.70	9.63	0.07
State Street World Screened Index Equity Fund	Class B (USD-Portfolio Hedged)	16.09.16	24.58	24.50	0.08	11.96	11.91	0.05
State Street World Screened Index Equity Fund	Class I (USD)	28.09.15	23.83	23.98	-0.15	6.45	6.57	-0.12
State Street World Screened Index Equity Fund	Class I Distributing (USD)*	10.07.23	N/A	N/A	0.00	8.71	8.79	-0.08
State Street World Screened Index Equity Fund	Class I (EUR)	28.09.15	19.63	19.78	-0.15	7.71	7.83	-0.12
State Street World Screened Index Equity Fund	Class I (EUR-Portfolio Hedged)	30.09.19	21.10	21.20	-0.10	9.25	9.32	-0.07

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Report of the Investment Managers (continued)

Funds' Performance (continued)

Sub-fund Name (continued)	Share Class	Inception Date	1 Year			Since Inception Annualised		
			Share Class %	Benchmark %	Difference %	Share Class %	Benchmark %	Difference %
State Street World Screened Index Equity Fund	Class I Distributing (EUR-Portfolio Hedged)	04.10.22	21.04	21.15	-0.11	9.24	9.32	-0.08
State Street World Screened Index Equity Fund	Class I (GBP)	18.01.18	16.85	16.98	-0.13	9.59	9.70	-0.11
State Street World Screened Index Equity Fund	Class I Distributing (CHF-Portfolio Hedged)	14.07.21	18.50	18.37	0.13	1.00	1.11	-0.11
State Street World Screened Index Equity Fund	Class I Distributing (GBP-Portfolio Hedged)	15.07.21	22.62	22.66	-0.04	3.31	3.39	-0.08
State Street World Screened Index Equity Fund	Class I (SEK)	08.09.21	19.77	19.91	-0.14	8.66	8.80	-0.14
State Street World Screened Index Equity Fund	Class I (SEK-Portfolio Hedged)	19.05.21	20.77	21.21	-0.44	4.12	4.48	-0.36
State Street World Screened Index Equity Fund	Class I Distributing (USD-Portfolio Hedged)	13.07.21	24.26	24.50	-0.24	4.70	4.89	-0.19
State Street World Screened Index Equity Fund	Class P (USD)	28.09.15	23.34	23.98	-0.64	6.15	6.57	-0.42
State Street World Screened Index Equity Fund	Class P (EUR-Portfolio Hedged)	28.09.15	20.58	21.15	-0.57	10.22	10.79	-0.57
State Street World Screened Index Equity Fund	Class P (SEK-Portfolio Hedged)	02.07.21	20.29	21.21	-0.92	1.67	2.34	-0.67
State Street World Screened Index Equity Fund	Class P (SEK)	02.08.21	19.30	19.91	-0.61	9.25	9.84	-0.59
State Street World Screened Index Equity Fund	Class S (USD)	19.06.20	24.00	23.98	0.02	12.39	12.39	0.00
State Street World Screened Index Equity Fund	Class S Distributing (USD)	19.06.20	24.00	23.98	0.02	12.39	12.39	0.00
State Street World ESG Index Equity Fund	Class B (USD)	15.01.16	24.00	23.89	0.11	11.94	11.92	0.02

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Report of the Investment Managers (continued)

Funds' Performance (continued)

Sub-fund Name (continued)	Share Class	Inception Date	1 Year			Since Inception Annualised		
			Share Class %	Benchmark %	Difference %	Share Class %	Benchmark %	Difference %
State Street World ESG Index Equity Fund	Class I (USD)	28.09.15	23.75	23.89	-0.14	7.40	7.69	-0.29
State Street World ESG Index Equity Fund	Class I (EUR-Portfolio Hedged)	18.06.20	20.87	20.98	-0.11	10.98	11.07	-0.09
State Street Global Emerging Markets Screened Index Equity Fund	Class B Distributing (GBP)*	27.04.23	N/A	N/A	0.00	5.08	5.01	0.07
State Street Global Emerging Markets Screened Index Equity Fund	Class B (USD)	28.09.15	9.83	9.80	0.03	2.46	2.41	0.05
State Street Global Emerging Markets Screened Index Equity Fund	Class I (USD)	28.09.15	9.51	9.80	-0.29	2.00	2.40	-0.40
State Street Global Emerging Markets Screened Index Equity Fund	Class I (GBP)	16.11.20	3.33	3.61	-0.28	-2.24	-1.94	-0.30
State Street Global Emerging Markets Screened Index Equity Fund	Class P (USD)	28.09.15	8.47	9.80	-1.33	7.15	8.93	-1.78
State Street Global Emerging Markets Screened Index Equity Fund	Class I (SEK)	07.09.21	6.10	6.20	-0.10	-0.31	-2.41	-1.57
State Street Flexible Asset Allocation Plus Fund	Class B (EUR)	01.05.15	11.94	3.25	8.69	3.59	0.08	3.51
State Street Flexible Asset Allocation Plus Fund	Class I (EUR)	01.05.15	11.32	3.25	8.07	2.58	0.08	2.50
State Street Flexible Asset Allocation Plus Fund	Class P (EUR)	01.05.15	10.67	3.25	7.42	3.54	2.96	0.58
State Street Europe Value Spotlight Fund	Class B (EUR)	17.05.13	21.10	15.83	5.27	6.37	6.75	-0.38
State Street Europe Value Spotlight Fund	Class I (EUR)	12.06.15	20.13	15.83	4.30	3.27	5.01	-1.74
State Street Europe Value Spotlight Fund	Class P (EUR)	28.05.13	19.16	15.83	3.33	4.75	6.77	-2.02
State Street Eurozone Value Spotlight Fund	Class B (EUR)	20.08.13	26.22	18.78	7.44	8.54	7.26	1.28
State Street Eurozone Value Spotlight Fund	Class I (EUR)	06.02.14	25.27	18.78	6.49	6.97	6.63	0.34
State Street Eurozone Value Spotlight Fund	Class P (EUR)	23.09.13	24.29	18.78	5.51	6.58	6.83	-0.25
State Street US Value Spotlight Fund	Class B (EUR)	14.09.15	12.38	21.41	-9.03	9.97	13.11	-3.14
State Street US Value Spotlight Fund	Class I (USD)	08.07.15	15.44	25.67	-10.23	7.55	11.93	-4.38
State Street Asia Pacific Value Spotlight Fund	Class B (EUR)	14.09.15	11.01	7.67	3.34	8.67	6.26	2.41

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Report of the Investment Managers (continued)

Funds' Performance (continued)

Sub-fund Name (continued)	Share Class	Inception Date	1 Year			Since Inception Annualised		
			Share Class %	Benchmark %	Difference %	Share Class %	Benchmark %	Difference %
State Street Asia Pacific Value Spotlight Fund	Class I (USD)	08.07.15	14.04	11.45	2.59	6.46	4.76	1.70
State Street Global Value Spotlight Fund	Class B (EUR)	17.12.12	10.32	19.60	-9.28	9.30	11.89	-2.59
State Street Global Value Spotlight Fund	Class I (EUR)	24.05.13	9.50	19.60	-10.10	7.50	10.93	-3.43
State Street Global Value Spotlight Fund	Class I (USD)	28.04.21	13.32	23.79	-10.47	-0.01	4.31	-4.32
State Street Global Value Spotlight Fund	Class P (EUR)	07.05.13	8.63	19.60	-10.97	6.93	11.03	-4.10
State Street Multi-Factor Global ESG Equity Fund	Class B (USD)	10.02.17	19.00	23.79	-4.79	7.13	10.33	-3.20
State Street Multi-Factor Global ESG Equity Fund	Class B Distributing (GBP)	29.12.22	12.30	16.81	-4.51	11.94	16.54	-4.60
State Street Multi-Factor Global ESG Equity Fund	Class I (USD)	30.09.14	18.57	23.79	-5.22	6.12	8.88	-2.76
State Street Europe ESG Screened Enhanced Equity Fund	Class I (EUR)	03.06.16	16.15	15.83	0.32	7.00	7.24	-0.23
State Street Europe ESG Screened Enhanced Equity Fund	Class P (EUR)	01.05.15	15.88	15.83	0.05	6.06	6.14	-0.08
State Street North America ESG Screened Enhanced Equity Fund	Class I (USD)	20.05.16	24.53	25.96	-1.43	12.19	12.91	-0.72
State Street North America ESG Screened Enhanced Equity Fund	Class P (USD)	01.05.15	24.24	25.96	-1.72	9.07	9.50	-0.43
State Street Global ESG Screened Enhanced Equity Fund	Class I (USD)	10.02.15	23.73	23.79	-0.06	8.61	9.01	-0.40
State Street Global ESG Screened Enhanced Equity Fund	Class I Distributing (USD)	10.02.15	23.72	23.79	-0.07	8.55	9.01	-0.46
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	Class I (USD)	04.12.12	11.34	9.83	1.51	2.96	2.60	0.36
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	Class I (EUR)	10.11.17	7.57	6.11	1.46	1.69	1.75	-0.06

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Report of the Investment Managers (continued)

Funds' Performance (continued)

Sub-fund Name (continued)	Share Class	Inception Date	1 Year			Since Inception Annualised		
			Share Class %	Benchmark %	Difference %	Share Class %	Benchmark %	Difference %
State Street Emerging Markets ESG Screened Enhanced Equity Fund	Class B (GBP)	23.04.19	7.53	3.63	3.90	2.73	1.52	1.21
State Street Emerging Markets ESG Screened Enhanced Equity Fund	Class I (USD)	06.05.10	13.43	9.83	3.60	3.55	3.04	0.51
State Street Emerging Markets ESG Screened Enhanced Equity Fund	Class I (EUR)	06.05.10	9.59	6.11	3.48	3.78	3.30	0.48
State Street Emerging Markets ESG Screened Enhanced Equity Fund	Class P (USD)	04.05.16	12.82	9.83	2.99	5.68	5.60	0.08
State Street Emerging Markets ESG Screened Enhanced Equity Fund	Class P (EUR)	21.09.17	9.00	6.11	2.89	2.47	2.42	0.05
State Street EMU ESG Screened Equity Fund	Class I (EUR)	21.01.09	18.06	18.78	-0.72	9.04	8.21	0.83
State Street EMU ESG Screened Equity Fund	Class P (EUR)	09.04.15	16.85	18.78	-1.93	7.94	8.21	-0.27
State Street EMU ESG Screened Equity Fund	Class P Distributing (EUR)	01.05.15	16.85	18.78	-1.93	4.59	4.93	-0.34
State Street Europe Small Cap ESG Screened Equity Fund	Class P (EUR)	01.05.15	11.47	12.74	-1.27	7.98	6.84	1.14
State Street Europe Small Cap ESG Screened Equity Fund	Class P Distributing (EUR)	21.09.17	11.47	12.74	-1.27	4.58	4.37	0.21
State Street Emerging Markets Small Cap ESG Screened Equity Fund	Class A (USD)	04.03.19	31.39	23.92	7.47	10.17	8.66	1.51
State Street Emerging Markets Small Cap ESG Screened Equity Fund	Class I (USD)	21.12.16	31.58	23.92	7.66	10.33	8.43	1.90
State Street Emerging Markets Small Cap ESG Screened Equity Fund	Class I (EUR)	10.11.17	27.12	19.72	7.40	8.25	6.28	1.97
State Street Emerging Markets Small Cap ESG Screened Equity Fund	Class P (USD)	08.11.19	30.09	23.92	6.17	10.88	10.42	0.46
State Street Global ESG Screened Managed Volatility Equity Fund	Class A (USD)	01.04.15	2.41	23.79	-21.38	5.48	9.02	-3.54

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Report of the Investment Managers (continued)

Funds' Performance (continued)

Sub-fund Name (continued)	Share Class	Inception Date	1 Year			Since Inception Annualised		
			Share Class %	Benchmark %	Difference %	Share Class %	Benchmark %	Difference %
State Street Global ESG Screened Managed Volatility Equity Fund	Class B (USD)	29.06.12	2.89	23.79	-20.90	8.08	10.52	-2.44
State Street Global ESG Screened Managed Volatility Equity Fund	Class I (USD)	24.03.10	2.54	23.79	-21.25	7.96	9.43	-1.47
State Street Global ESG Screened Managed Volatility Equity Fund	Class I Distributing (EUR)	30.03.16	-0.93	19.60	-20.53	5.64	11.07	-5.43
State Street Global ESG Screened Managed Volatility Equity Fund	Class I (EUR)	24.11.14	-0.93	19.60	-20.53	7.18	10.14	-2.96
State Street Global ESG Screened Managed Volatility Equity Fund	Class I (EUR-Portfolio Hedged)	17.09.21	0.91	20.96	-20.05	0.97	1.89	-0.92
State Street Global ESG Screened Managed Volatility Equity Fund	Class P (USD)	31.05.13	1.92	23.79	-21.87	6.31	9.45	-3.14
State Street Global ESG Screened Defensive Equity Fund	Class B (EUR)	25.07.19	4.02	19.60	-15.58	5.63	10.48	-4.85
State Street Global ESG Screened Defensive Equity Fund	Class I (USD)	28.10.15	6.86	23.79	-16.93	5.92	9.72	-3.80
State Street Global Treasury 1-10 Year Bond Index Fund	Class I (USD)	04.09.19	3.86	4.00	-0.14	-1.93	-1.76	-0.17
State Street Global Treasury 1-10 Year Bond Index Fund	Class I (CHF-Portfolio Hedged)	04.09.19	1.51	1.76	-0.25	-2.17	-1.98	-0.19
State Street Global Treasury 1-10 Year Bond Index Fund	Class I (EUR-Portfolio Hedged)	04.09.19	3.68	3.93	-0.25	-1.42	-1.23	-0.19
State Street Global Treasury 1-10 Year Bond Index Fund	Class I Distributing (EUR-Portfolio Hedged)	04.09.19	3.71	3.93	-0.22	-1.45	-1.23	-0.22

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

Report of the Investment Managers (continued)

Funds' Performance (continued)

Sub-fund Name (continued)	Share Class	Inception Date	1 Year			Since Inception Annualised		
			Share Class %	Benchmark %	Difference %	Share Class %	Benchmark %	Difference %
State Street Global Treasury 1-10 Year Bond Index Fund	Class I Distributing (GBP-Portfolio Hedged)	04.09.19	5.12	5.42	-0.30	-0.38	-0.16	-0.22
State Street Global Treasury 1-10 Year Bond Index Fund	Class I (USD-Portfolio Hedged)	04.09.19	5.86	6.16	-0.30	0.23	0.44	-0.21
State Street Global Treasury 1-10 Year Bond Index Fund	Class I Distributing (USD-Portfolio Hedged)	04.09.19	5.90	6.16	-0.26	0.28	0.44	-0.16
State Street Emerging Markets Local Currency Government Bond Index Fund	Class B (USD)	07.04.21	12.83	12.70	0.13	-1.43	-1.52	0.09
State Street Emerging Markets Local Currency Government Bond Index Fund	Class B Distributing (GBP)	29.12.22	6.46	6.34	0.12	6.57	6.53	0.04
State Street Emerging Markets Local Currency Government Bond Index Fund	Class I Distributing (USD)	23.02.21	12.66	12.70	-0.04	-2.79	-2.70	-0.09
State Street Emerging Markets Local Currency Government Bond Index Fund	Class I (EUR)	25.09.19	8.84	8.89	-0.05	-0.83	-0.67	-0.16
State Street Emerging Markets Local Currency Government Bond Index Fund	Class I (USD)	25.09.19	12.66	12.70	-0.04	-0.64	-0.48	-0.16
State Street Emerging Markets Opportunities Equity Fund	Class I (USD)	30.06.20	9.06	9.83	-0.77	1.66	3.33	-1.67
State Street Emerging Markets Opportunities Equity Fund	Class P (EUR)	02.12.21	4.71	6.11	-1.40	-7.86	-5.05	-2.81
State Street Emerging Markets Opportunities Equity Fund	Class P (USD)	02.12.21	8.44	9.83	-1.39	-8.90	-6.15	-2.75
State Street Global Opportunities Equity Fund	Class I (USD)	25.09.20	32.20	22.20	10.00	12.29	10.41	1.88
State Street Sustainable Climate US Corporate Bond Fund	Class I (USD)	19.05.21	8.33	8.52	-0.19	-2.38	-2.27	-0.11

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

Report of the Investment Managers (continued)

Funds' Performance (continued)

Sub-funds (continued)		Share Class	Inception Date	1 Year			Since Inception Annualised		
				Share Class %	Benchmark %	Difference %	Share Class %	Benchmark %	Difference %
State Street Sustainable Climate US Corporate Bond Fund	Class I (EUR-Hedged)	11.06.21	5.56	5.80	-0.24	5.26	-5.18	-0.08	
State Street Sustainable Climate US Corporate Bond Fund	Class S (USD)	19.05.21	8.39	8.52	-0.13	-2.34	-2.27	-0.07	
State Street Sustainable Climate Euro Corporate Bond Fund	Class B (EUR)	31.03.22	8.31	8.19	0.12	-1.23	-0.97	-0.26	
State Street Sustainable Climate Euro Corporate Bond Fund	Class I (EUR)	19.05.21	8.10	8.19	-0.09	-2.77	-2.52	-0.25	
State Street Sustainable Climate Euro Corporate Bond Fund	Class I Distributing (EUR)	23.03.22	8.06	8.19	-0.13	-1.27	-0.94	-0.33	
State Street Sustainable Climate Euro Corporate Bond Fund	Class P (EUR)	02.12.21	7.79	8.19	-0.40	-4.03	-3.43	-0.60	
State Street Sustainable Climate Euro Corporate Bond Fund	Class S (EUR)	19.05.21	8.15	8.19	-0.04	-2.72	-2.52	-0.20	
State Street Global High Yield Bond Screened Index Fund	Class B (USD)	17.11.21	13.69	13.41	0.28	-0.45	-0.56	0.11	
State Street Global High Yield Bond Screened Index Fund	Class B (EUR-Portfolio Hedged)	17.11.21	10.65	10.35	0.30	-2.04	-2.17	0.13	
State Street Global High Yield Bond Screened Index Fund	Class I (USD)	29.04.21	13.52	13.41	0.11	-0.84	-0.66	-0.18	
State Street Global High Yield Bond Screened Index Fund	Class I (CHF-Portfolio Hedged)	29.04.21	8.15	7.96	0.19	-2.61	-2.48	-0.13	
State Street Global High Yield Bond Screened Index Fund	Class I (EUR-Portfolio Hedged)	29.04.21	10.45	10.35	0.10	-1.72	-1.51	-0.21	

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

Report of the Investment Managers (continued)

Funds' Performance (continued)

Sub-funds (continued)		Share Class	Inception Date	1 Year			Since Inception Annualised		
Sub-fund Name (continued)	Share Class %			Benchmark %	Difference %	Share Class %	Benchmark %	Difference %	
State Street Global High Yield Bond Screened Index Fund	Class I Distributing (GBP-Portfolio Hedged)	29.06.21	12.07	11.92	0.15	-1.08	-0.98	-0.10	
State Street Global High Yield Bond Screened Index Fund	Class I (USD-Portfolio Hedged)	29.04.21	13.02	12.97	0.05	0.28	0.52	-0.24	
State Street Global High Yield Bond Screened Index Fund	Class I (NOK-Portfolio Hedged)	30.11.21	10.93	10.75	0.18	-1.10	-1.00	-0.10	
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	Class B (USD)	20.05.22	14.18	14.06	0.12	9.16	9.03	0.13	
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	Class I (USD)	14.12.21	14.01	14.06	-0.05	0.73	0.82	-0.09	
State Street US Opportunities Equity Fund	Class I (USD)	31.01.22	27.29	25.67	1.62	3.16	4.11	-0.95	
State Street China Opportunities Equity Fund	Class I (USD)	07.02.22	-14.39	-10.97	-3.42	-20.34	-16.52	-3.82	
State Street Sustainable Climate World Equity Fund	Class B Distributing (GBP-Portfolio Hedged)*	03.01.23	N/A	N/A	0.00	22.45	22.36	0.09	
State Street Sustainable Climate World Equity Fund	Class I (USD)	20.04.22	23.11	23.79	-0.68	3.94	5.11	-1.17	
State Street Sustainable Climate US Equity Fund	Class I (USD)	27.06.22	25.55	26.49	-0.94	15.14	15.81	-0.67	
State Street Emerging Markets Hard Currency Government Bond Index Fund	Class B (USD)**	14.10.22	11.10	11.09	0.01	1.80	1.70	0.10	
State Street Emerging Markets Hard Currency Government Bond Index Fund	Class B Distributing (GBP-Portfolio Hedged)*	26.04.23	N/A	N/A	0.00	8.01	8.07	-0.06	
State Street Emerging Markets Hard Currency Government Bond Index Fund	Class I (USD)**	14.10.22	11.21	11.09	0.12	1.94	1.70	0.24	

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

Report of the Investment Managers (continued)

Funds' Performance (continued)

Sub-funds (continued)		Share Class	Inception Date	1 Year			Since Inception Annualised		
Sub-fund Name (continued)	Share Class %			Benchmark %	Difference %	Share Class %	Benchmark %	Difference %	
State Street Emerging Markets ESG Hard Currency Government Bond Index Fund	Class I (CHF-Portfolio Hedged)*	N/A	15.12.23	N/A	0.00	0.56	0.56	0.00	
State Street Emerging Markets ESG Hard Currency Government Bond Index Fund	Class I (USD)*	N/A	15.12.23	N/A	0.00	0.79	0.84	-0.05	

*Performance are N/A for 1 year, as this share class launched in 2023.

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

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

Report of the Investment Managers (continued)

Funds' Performance (continued)

Sub-fund Name	Share Class	Inception Date	Closed Share Classes and Sub-funds					
			1 Year			Since Inception		
			Share Class %	Benchmark %	Difference %	Share Class %	Benchmark %	Difference %
State Street Emerging Markets ESG Screened Enhanced Equity Fund	Class B (USD) ^(a)	18.12.15	-7.19	-5.53	-1.66	6.17	5.61	0.56
State Street Global ESG Screened Defensive Equity Fund	Class B (USD) ^(b)	18.10.19	0.15	1.60	-1.45	4.96	8.92	-3.96
State Street Global Opportunities Equity Fund	Class B (USD) ^(b)	17.11.21	1.60	0.77	0.83	-12.85	-9.10	-3.75
State Street SRI Euro Corporate Bond Index Fund	Class A2 (EUR) ^(c)	23.10.15	-3.04	-3.20	0.16	-0.05	0.03	-0.08
State Street Canada Index Equity Fund	Class I (CAD) ^(d)	31.08.08	8.10	8.14	-0.04	4.64	4.67	-0.03
State Street Canada Index Equity Fund	Class I (EUR) ^(d)	13.04.18	1.93	1.96	-0.03	9.18	9.24	-0.06
State Street Canada Index Equity Fund	Class P (CAD) ^(d)	30.04.97	7.70	8.14	-0.44	6.30	7.19	-0.89
State Street Sustainable Climate US Corporate Bond Fund	Class P (USD) ^(e)	02.12.21	-1.11	-0.73	-0.38	-9.63	-9.32	-0.31
State Street Emerging Markets Opportunities Equity Fund	Class I (EUR) ^(f)	30.06.20	2.26	4.03	-1.77	-0.02	1.95	-1.97
State Street Euro Inflation Linked Bond Index Fund	Class P (EUR) ^(g)	08.04.21	3.55	3.83	-0.28	-1.04	-0.70	-0.34
State Street Japan Screened Index Equity Fund	Class B (JPY) ^(h)	28.03.13	27.86	27.84	0.02	9.91	9.91	N/A
State Street Pacific Ex-Japan Screened Index Equity Fund	Class B (USD) ^(h)	25.09.15	3.14	2.90	0.24	6.15	6.17	-0.02

(a) This share class liquidated on 3 April 2023.

(b) This share class liquidated on 4 April 2023.

(c) This share class liquidated on 15 May 2023.

(d) This share class liquidated on 14 June 2023.

(e) This share class liquidated on 2 October 2023.

(f) This share class liquidated on 27 October 2023.

(g) This share class liquidated on 1 December 2023.

(h) This share class liquidated on 20 December 2023.

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



Audit report

To the Shareholders of
State Street Global Advisors Luxembourg SICAV

Our opinion

In our opinion, the accompanying financial statements give a true and fair view of the financial position of State Street Global Advisors Luxembourg SICAV (the “Fund”) and of each of its sub-funds as at 31 December 2023, and of the results of their operations and changes in their net assets for the year then ended in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements.

What we have audited

The Fund’s financial statements comprise:

- the Combined Statement of Net Assets as at 31 December 2023;
- the schedule of investments as at 31 December 2023;
- the Combined Statement of Operations for the year then ended;
- the Combined Statement of Changes in Net Assets for the year then ended; and
- the notes to the financial statements, which include a summary of significant accounting policies.

Basis for opinion

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

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

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

Other information

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

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

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R.C.S. Luxembourg B 65 477 - TVA LU25482518*



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

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

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

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

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

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

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

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



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

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

We also provide those charged with governance with a statement that we have complied with relevant ethical requirements regarding independence, and communicate to them all relationships and other matters that may reasonably be thought to bear on our independence, and where applicable, actions taken to eliminate threats or safeguards applied.

PricewaterhouseCoopers, Société coopérative
Represented by

Luxembourg, 22 April 2024

Marie-Elisa Rousset

Combined Statement of Net Assets

	Notes	State Street		State Street		State Street		State Street		State Street		State Street		State Street		
		Combined	Treasury Bond	Government	State Street	State Street	State Street	State Street	State Street	State Street	State Street	State Street	State Street	State Street	State Street	
		EUR	Index Fund	Bond Index	EMU	Linked Bond	Euro Corporate	Euro Corporate	Euro Corporate	Euro Corporate	Index Fund	Bond Index	Bond Index	Bond Index	Global Treasury	
			EUR	Fund	Fund	Index Fund	Index Fund	Index Fund	Index Fund	Index Fund	EUR	EUR	EUR	EUR	Fund	
				EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	USD	
ASSETS																
Investments in securities, at market value	2c	31,314,315,266	644,825,386	262,136,620	68,543,307	842,596,381	305,446,812	1,972,152,465								
Cash and liquid assets		350,694,148	497,404	362,157	86,449	2,656,558	816,410	23,909,546								
Dividend and interest receivable	2h	190,777,479	6,072,535	2,854,307	219,338	10,749,900	3,711,905	13,471,704								
Receivable for investment securities sold		27,319,162	—	178,850	—	—	196,778	5,285,251								
Receivable for fund shares sold		35,464,219	32,948	—	—	64,041	165,527	8,769,376								
Reimbursement receivable from Investment Manager	3b	1,075,864	5,890	—	38,590	8,630	12,973	2,492								
Unrealised appreciation on forward foreign exchange contracts	2g	879,660	—	—	—	—	—	—								
Unrealised appreciation on share class specific forward currency contracts	2g	111,246,103	—	—	—	—	—	—								
Unrealised appreciation on futures contracts	2e	7,182,924	—	—	—	—	—	—								
Other assets		352,063	—	—	—	—	—	—								
Total Assets		32,039,306,888	651,434,163	265,531,934	68,887,684	856,075,510	310,350,405	2,035,395,250								
LIABILITIES																
Bank overdraft		168,394	—	—	—	—	—	—								
Payable for investment securities purchased		46,952,432	—	—	—	—	—	—								
Payable for shares redeemed		9,157,985	829	115,664	—	1,420,000	125,636	555,715								
Accrued expenses and other liabilities		7,450,305	99,303	78,244	59,016	165,990	96,589	355,536								
Investment Manager fees payable	3b	4,606,270	53,059	23,007	8,721	77,516	55,760	295,030								
Unrealised depreciation on forward foreign exchange contracts	2g	705,532	—	—	—	—	—	—								
Unrealised depreciation on share class specific forward currency contracts	2g	147,144,009	—	—	—	—	—	—								
Unrealised depreciation on futures contracts	2e	70,186	—	—	—	—	—	—								
Total Liabilities		216,255,113	153,191	216,915	67,737	1,663,506	277,985	31,224,640								
TOTAL NET ASSETS		31,823,051,775	651,280,972	265,315,019	68,819,947	854,412,004	310,072,420	2,004,170,610								

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

Combined Statement of Net Assets (continued)

	Notes	State Street Global Aggregate Bond Index Fund ^(a) USD	State Street Japan Screened Index Equity Fund JPY	State Street Switzerland Index Equity Fund CHF	State Street UK Index Equity Fund GBP	State Street US Screened Index Equity Fund USD	State Street EMU Screened Index Equity Fund EUR	State Street Europe Screened Index Equity Fund EUR
ASSETS								
Investments in securities, at market value	2c	6,556,134,107	25,051,029,370	219,113,128	94,280,243	1,594,027,974	266,049,683	628,406,192
Cash and liquid assets		96,904,414	349,811,342	224,248	301,769	6,630,413	520,896	1,809,281
Dividend and interest receivable	2h	51,407,166	31,004,494	—	280,987	1,077,147	806,638	2,358,409
Receivable for investment securities sold		10,320,907	—	531,718	—	—	—	—
Receivable for fund shares sold		4,096,228	133,401,038	9,091	1,932	162,352	1,214	28,628
Reimbursement receivable from Investment Manager	3b	—	2,802,783	21,288	34,899	1	45,562	48,378
Unrealised appreciation on forward foreign exchange contracts	2g	—	—	—	—	—	—	—
Unrealised appreciation on share class specific forward currency contracts	2g	31,695,465	—	—	—	5,776,321	—	—
Unrealised appreciation on futures contracts	2e	—	3,770,650	—	12,130	189,090	—	12,016
Other assets		—	—	—	—	—	—	—
Total Assets		6,750,558,287	25,571,819,677	219,899,473	94,911,960	1,607,863,298	267,423,993	632,662,904
LIABILITIES								
Bank overdraft		—	162	—	6	—	3	—
Payable for investment securities purchased		17,169,866	25,903,230	—	—	—	—	—
Payable for shares redeemed		71,482	6,260,017	542,976	456	200,282	200,789	573
Accrued expenses and other liabilities		630,182	12,748,859	94,482	62,768	237,426	115,841	185,030
Investment Manager fees payable	3b	373,551	3,226,254	33,993	20,343	264,394	47,789	115,057
Unrealised depreciation on forward foreign exchange contracts	2g	—	—	—	—	—	—	—
Unrealised depreciation on share class specific forward currency contracts	2g	56,859,838	—	—	—	2,433,879	—	—
Unrealised depreciation on futures contracts	2e	—	—	960	—	—	1,050	8,657
Total Liabilities		75,104,919	48,138,522	672,411	83,573	3,135,981	365,472	309,317
TOTAL NET ASSETS		6,675,453,368	25,523,681,155	219,227,062	94,828,387	1,604,727,317	267,058,521	632,353,587

^(a) Fund subject to swing pricing adjustment. Please refer to Note 2K.

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

Combined Statement of Net Assets (continued)

	State Street Pacific Ex-Japan Screened Index Equity Fund USD	State Street World Screened Index Equity Fund ^(a) USD	State Street World ESG Index Equity Fund USD	State Street Global Emerging Markets Screened Index Equity Fund ^(a) USD	State Street Flexible Asset Allocation Plus Fund EUR	State Street Europe Value Spotlight Fund EUR	State Street Eurozone Value Spotlight Fund EUR
As at 31 December 2023							
Notes							
ASSETS							
Investments in securities, at market value	66,203,380	4,629,430,809	2,388,628,659	618,134,860	173,623,493	20,002,494	38,198,414
Cash and liquid assets	560,520	35,820,303	14,616,959	2,668,073	19,465,186	101,710	107,571
Dividend and interest receivable	35,769	5,560,884	2,107,081	1,728,108	349,499	189,622	150,240
Receivable for investment securities sold	—	—	—	716,062	—	—	—
Receivable for fund shares sold	29,822	1,569,961	1,488,442	766,435	—	—	193
Reimbursement receivable from Investment Manager	718	23,118	46	20,853	23,111	51,952	43,472
Unrealised appreciation on forward foreign exchange contracts	—	—	—	—	—	—	—
Unrealised appreciation on share class specific forward currency contracts	—	9,255,027	1,791,532	—	—	—	—
Unrealised appreciation on futures contracts	11,798	899,217	386,184	83,405	4,455,372	—	—
Other assets	15,598	5,202	—	—	5,652	—	—
Total Assets	66,857,605	4,682,564,521	2,409,018,903	624,117,796	197,922,313	20,345,778	38,499,890
LIABILITIES							
Bank overdraft	—	—	—	—	—	—	—
Payable for investment securities purchased	22,298	—	—	716,063	1,980,567	—	—
Payable for shares redeemed	4,091	2,005,241	—	54,181	—	—	114
Accrued expenses and other liabilities	93,532	867,103	403,334	310,690	92,567	72,533	69,988
Investment Manager fees payable	14,922	748,077	250,269	121,087	22,977	—	349
Unrealised depreciation on forward foreign exchange contracts	—	—	—	—	—	—	—
Unrealised depreciation on share class specific forward currency contracts	—	6,471,237	1,311,140	—	—	—	—
Unrealised depreciation on futures contracts	—	—	—	—	40,426	—	—
Total Liabilities	134,843	10,091,658	1,964,743	1,202,021	2,136,537	72,533	70,451
TOTAL NET ASSETS	66,722,762	4,672,472,863	2,407,054,160	622,915,775	195,785,776	20,273,245	38,429,439

^(a) Fund subject to swing pricing adjustment. Please refer to Note 2K.

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

Combined Statement of Net Assets (continued)

	State Street US Value Spotlight Fund USD	State Street Asia Pacific Value Spotlight Fund USD	State Street Global Value Spotlight Fund EUR	State Street Multi-Factor Global ESG Equity Fund ^(e) USD	State Street Europe ESG Screened Enhanced Equity Fund EUR	State Street North America ESG Screened Enhanced Equity Fund USD	State Street Global ESG Screened Enhanced Equity Fund ^(e) USD
As at 31 December 2023							
Notes							
ASSETS							
Investments in securities, at market value	27,187,569	64,294,833	51,722,250	300,523,392	355,411,687	577,267,587	84,391,740
Cash and liquid assets	527,210	577,195	599,877	2,631,378	1,234,007	8,340,836	3,240,323
Dividend and interest receivable	27,008	466,306	69,375	549,035	1,010,813	533,283	195,756
Receivable for investment securities sold	—	—	—	—	—	—	—
Receivable for fund shares sold	—	317,864	—	588,023	17,664	—	3,412,433
Reimbursement receivable from Investment Manager	49,497	50,853	51,689	18	5,673	32	46,293
Unrealised appreciation on forward foreign exchange contracts	—	—	10,931	—	—	—	—
Unrealised appreciation on share class specific forward currency contracts	—	—	—	—	—	—	—
Unrealised appreciation on futures contracts	—	—	—	11,430	7,212	236,710	10,550
Other assets	715	561	—	4,272	22,337	—	4,272
Total Assets	27,791,999	65,707,612	52,454,122	304,307,548	357,709,393	586,378,448	91,301,367
LIABILITIES							
Bank overdraft	—	—	—	—	—	—	—
Payable for investment securities purchased	—	—	121,093	—	—	—	4,520,990
Payable for shares redeemed	—	45,353	45,410	147,623	—	—	—
Accrued expenses and other liabilities	70,867	77,115	73,592	111,892	102,568	117,753	79,788
Investment Manager fees payable	116	22,258	3,149	31	106,677	152,280	23,735
Unrealised depreciation on forward foreign exchange contracts	—	—	196,703	—	—	—	—
Unrealised depreciation on share class specific forward currency contracts	—	—	—	—	—	—	—
Unrealised depreciation on futures contracts	—	—	—	—	3,438	—	—
Total Liabilities	70,983	144,726	439,947	259,546	212,683	270,033	4,624,513
TOTAL NET ASSETS	27,721,016	65,562,886	52,014,175	304,048,002	357,496,710	586,108,415	86,676,854

^(e) 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)

	Notes	State Street Sustainable Climate Emerging Markets Enhanced Equity Fund USD	State Street Emerging Markets ESG Screened Enhanced Equity Fund USD	State Street EMU ESG Screened Equity Fund EUR	State Street Europe Small Cap ESG Screened Equity Fund EUR	State Street Emerging Markets Small Cap ESG Screened Equity Fund USD	State Street Global ESG Screened Volatility Equity Fund USD	State Street Global ESG Screened Defensive Equity Fund USD
ASSETS								
Investments in securities, at market value	2c	837,027,180	548,415,931	26,373,694	21,536,519	229,956,568	277,088,182	107,737,583
Cash and liquid assets		21,015,497	13,759,814	179,971	223,567	3,419,365	846,976	475,097
Dividend and interest receivable	2h	3,651,486	2,447,557	51,591	96,192	1,018,614	374,751	338,003
Receivable for investment securities sold		–	583,901	4,458	14,516	–	271,996	–
Receivable for fund shares sold		1,732,788	8,608	–	2,009	125,732	9,789	–
Reimbursement receivable from Investment Manager	3b	–	3,821	37,918	41,779	333	–	26,025
Unrealised appreciation on forward foreign exchange contracts	2g	–	–	–	–	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2g	–	–	–	–	–	413,349	–
Unrealised appreciation on futures contracts	2g	440,105	599,932	–	6,060	–	26,720	–
Other assets	2e	–	72,601	4,087	35,557	–	–	4,272
Total Assets		863,867,056	565,892,165	26,651,719	21,956,199	234,520,612	279,031,763	108,580,980
LIABILITIES								
Bank overdraft		–	186,005	–	–	–	–	–
Payable for investment securities purchased		–	583,901	–	–	–	–	–
Payable for shares redeemed		–	38,850	5	–	53,695	47,443	–
Accrued expenses and other liabilities		364,830	298,853	72,230	78,945	195,867	218,392	75,497
Investment Manager fees payable	3b	318,429	208,668	33,291	45,819	231,474	239,073	43,302
Unrealised depreciation on forward foreign exchange contracts	2g	–	–	–	–	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2g	–	–	–	–	–	184,787	–
Unrealised depreciation on futures contracts	2e	–	–	1,500	–	–	–	–
Total Liabilities		683,259	1,316,277	107,026	124,764	481,036	689,695	118,799
TOTAL NET ASSETS		863,183,797	564,575,888	26,544,693	21,831,435	234,039,576	278,342,068	108,462,181

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

Combined Statement of Net Assets (continued)

	Notes	State Street Emerging Markets Local Currency Government Bond Index Fund ^(a) USD	State Street Emerging Markets Opportunities Equity Fund USD	State Street Global Opportunities Equity Fund USD	State Street Sustainable Climate US Corporate Bond Fund USD	State Street Sustainable Climate Euro Corporate Bond Fund EUR	State Street Global High Yield Bond Screened Index Fund USD
ASSETS							
Investments in securities, at market value	2c	2,195,810,107	26,077,694	191,972,974	265,961,001	273,008,540	505,866,419
Cash and liquid assets		41,499,684	293,488	5,429,423	868,353	899,266	4,001,100
Dividend and interest receivable	2h	37,720,765	63,548	186,104	2,808,295	3,003,091	8,999,213
Receivable for investment securities sold		9,890,843	—	—	—	—	79,875
Receivable for fund shares sold		334,709	—	—	—	—	21,947
Reimbursement receivable from Investment Manager	3b	—	—	2	480	3,362	36,228
Unrealised appreciation on forward foreign exchange contracts	2g	924,654	—	—	—	—	—
Unrealised appreciation on share class specific forward currency contracts	2g	—	—	—	817,991	—	8,002,164
Unrealised appreciation on futures contracts	2e	—	—	—	—	—	—
Other assets		12,009	172,101	—	—	—	—
		2,286,192,771	26,606,831	197,588,503	270,456,120	276,914,259	527,006,946
Total Assets		4,843,922,864	26,606,831	197,588,503	270,456,120	276,914,259	527,006,946
LIABILITIES							
Bank overdraft		—	—	—	—	—	—
Payable for investment securities purchased		10,536,282	—	—	—	—	591,247
Payable for shares redeemed		16,081	4,632	—	—	385	117,763
Accrued expenses and other liabilities		603,261	166,331	68,442	77,004	84,316	149,038
Investment Manager fees payable	3b	281,425	38,149	76,461	91,475	91,249	56,670
Unrealised depreciation on forward foreign exchange contracts	2g	542,136	—	—	—	—	—
Unrealised depreciation on share class specific forward currency contracts	2g	—	—	—	99,101	—	2,320,596
Unrealised depreciation on futures contracts	2e	—	15,556	—	—	—	—
		11,949,835	224,668	144,903	267,580	175,950	3,235,314
Total Liabilities		11,949,835	224,668	144,903	267,580	175,950	3,235,314
TOTAL NET ASSETS		2,274,242,936	26,382,163	197,443,600	270,188,540	276,738,309	523,771,632

^(a) 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)

	Notes	State Street Emerging Markets ESG Local Currency Government Bond Index Fund USD	State Street US Opportunities Equity Fund USD	State Street China Opportunities Equity Fund USD	State Street Sustainable Climate World Equity Fund USD	State Street Sustainable Climate US Equity Fund USD	State Street Emerging Markets Hard Currency Government Bond Index Fund ^(e) USD	State Street Emerging Markets ESG Hard Currency Government Bond Index Fund ^(e) USD
As at 31 December 2023								
ASSETS								
Investments in securities, at market value	2c	357,516,474	10,254,949	6,125,387	210,143,908	17,954,056	228,133,353	51,607,684
Cash and liquid assets		2,538,926	316,180	411,756	1,778,735	4,904	80,003	180,889
Dividend and interest receivable	2h	6,042,852	9,882	4,953	141,748	13,032	3,788,130	760,289
Receivable for investment securities sold		1,961,756	—	—	—	—	—	—
Receivable for fund shares sold	3b	—	—	—	575,172	—	167,703	—
Reimbursement receivable from Investment Manager	2g	—	142,771	—	34,912	17,490	134,799	29,426
Unrealised appreciation on forward foreign exchange contracts	2g	—	—	—	—	—	—	—
Unrealised appreciation on share class specific forward currency contracts	2g	—	—	—	1,799,414	—	700,850	1,484,359
Unrealised appreciation on futures contracts	2e	—	—	—	3,734	—	43,750	219
Other assets		18,456	670	268	420	773	—	—
Total Assets		368,113,456	10,724,452	6,542,364	214,478,043	17,990,255	233,048,588	54,062,866
LIABILITIES								
Bank overdraft		—	—	—	—	—	—	—
Payable for investment securities purchased		1,864,680	—	—	—	—	—	—
Payable for shares redeemed		—	—	—	157,787	—	17,492	—
Accrued expenses and other liabilities		48,107	36,098	38,917	62,303	43,031	54,156	31,909
Investment Manager fees payable	3b	28,111	74,817	4,085	29	4,484	24,788	3,806
Unrealised depreciation on forward foreign exchange contracts	2g	19,945	—	—	—	—	—	—
Unrealised depreciation on share class specific forward currency contracts	2g	—	—	—	1,652,855	—	225,661	484,806
Unrealised depreciation on futures contracts	2e	—	—	—	—	—	—	—
Total Liabilities		1,960,843	110,915	43,002	1,872,974	47,515	322,097	520,521
TOTAL NET ASSETS		366,152,613	10,613,537	6,499,362	212,605,069	17,942,740	232,726,491	53,542,345

^(a) Fund subject to swing pricing adjustment. Please refer to Note 2K.

^(e) This Fund was launched during the year. Please refer to Note 13 for further details.

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

Combined Statement of Operations

	Notes	State Street		State Street		State Street		State Street		State Street		State Street		State Street	
		Combined EUR	Treasury Bond Index Fund EUR	Government Bond Index Fund EUR	State Street EMU Government Bond Index Fund EUR	State Street Euro Core Treasury Bond Index Fund EUR	State Street Euro Inflation Linked Bond Index Fund EUR	State Street Euro Corporate Bond Screened Index Fund EUR	State Street Euro Corporate Bond Index Fund EUR	State Street Euro Corporate Bond Index Fund EUR	State Street Euro Corporate Bond Index Fund EUR	State Street Global Treasury Bond Index Fund USD			
INCOME															
Interest	2h	464,955,039	7,120,183	3,931,901	3,305,361	18,044,084	6,825,147	37,850,037							
Dividends (net of withholding tax)	2h	271,174,139	—	—	—	—	—	—							
Securities lending income	10	7,707,341	141,743	26,857	2,765	207,061	74,827	705,019							
Other income		1,173,450	40	551,432	—	3,821	609	15,579							
Total income		745,009,969	7,261,966	4,510,190	3,308,126	18,254,966	6,900,583	38,570,635							
EXPENSES															
Investment Manager Fees	3b	45,682,482	501,783	325,141	123,441	902,870	376,112	2,969,005							
Depository, Administration and Transfer Agent fees	3a	11,677,515	207,215	—	56,464	204,340	83,614	763,669							
Professional fees		2,488,697	54,283	45,962	36,073	75,508	56,247	90,506							
Taxe d'abonnement	4	416,843	—	—	—	6,591	—	—							
Securities lending expenses	10	1,926,724	35,409	6,678	691	51,673	18,660	176,136							
Other expenses	3c	2,834,922	39,665	31,645	27,272	39,408	81,844	16,322							
Waiver, reimbursement from Investment Manager	3b	(1,955,696)	—	—	(38,605)	(10,004)	(12,968)	—							
Total expenses		63,071,487	838,355	409,426	205,336	1,270,386	603,509	4,015,638							
NET INVESTMENT INCOME / (LOSS)		681,938,482	6,423,611	4,100,764	3,102,790	16,984,580	6,297,074	34,554,997							

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

Combined Statement of Operations (continued)

	Notes	State Street Global Aggregate Bond Index Fund ^(a) USD	State Street Canada Index Equity Fund ^(b) CAD	State Street Japan Screened Index Equity Fund JPY	State Street Switzerland Index Equity Fund CHF	State Street UK Index Equity Fund GBP	State Street US Screened Equity Fund USD	State Street EMU Screened Index Equity Fund EUR
For the Year/Period ended 31 December 2023								
INCOME								
Interest	2h	143,986,787	6,353	128,206	7,364	34,502	208,693	58,626
Dividends (net of withholding tax)	2h	478	1,000,033	440,804,582	6,082,915	4,356,696	17,478,708	7,684,930
Securities lending income	10	1,319,296	162,740	20,699,907	473,440	728	65,610	53,385
Other income		31,019	7,216	—	—	—	—	952
Total income		145,337,580	1,176,342	461,632,695	6,563,719	4,391,926	17,753,011	7,797,893
EXPENSES								
Investment Manager Fees	3b	4,063,442	152,300	38,615,268	474,815	255,561	2,876,370	587,996
Depository, Administration and Transfer Agent fees	3a	1,648,212	60,868	11,757,363	177,237	86,000	398,395	163,267
Professional fees		171,717	1,601	7,124,010	37,330	36,364	73,681	69,798
Taxe d'abonnement	4	—	—	—	—	—	—	—
Securities lending expenses	10	329,631	40,643	5,167,308	119,604	180	16,392	13,323
Other expenses	3c	153,922	32,496	5,489,487	47,313	28,335	102,973	62,858
Waiver, reimbursement from Investment Manager	3b	—	(40,193)	(2,802,783)	(79,532)	(43,573)	—	(116,649)
Total expenses		6,366,924	247,715	65,350,653	776,767	362,867	3,467,811	780,593
NET INVESTMENT INCOME / (LOSS)		138,970,656	928,627	396,282,042	5,786,952	4,029,059	14,285,200	7,017,300

^(a)Fund subject to swing pricing adjustment. Please refer to Note 2K.

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

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

Combined Statement of Operations (continued)

	State Street Europe Screened Index Equity Fund EUR		State Street Pacific Ex-Japan Screened Index Equity Fund USD		State Street World Screened Index Equity Fund ^(a) USD		State Street World ESG Index Equity Fund USD		State Street Global Emerging Markets Screened Index Equity Fund ^(a) USD		State Street Flexible Asset Allocation Plus Fund EUR		State Street Europe Value Spotlight Fund EUR	
For the Year/Period ended 31 December 2023														
INCOME														
Interest		99,938		11,898		1,156,354		393,705		139,266		4,809,898		8,541
Dividends (net of withholding tax)		20,232,143		2,545,112		78,317,866		31,837,880		13,699,364		74,078		1,144,119
Securities lending income		306,867		8,355		1,415,352		592,266		96,470		1,606		—
Other income		656		159,336		785		1,014		—		534		202
Total income		20,639,604		2,724,701		80,890,357		32,824,865		13,935,100		4,886,116		1,152,862
EXPENSES														
Investment Manager Fees	3b	1,368,224		174,559		8,546,414		995,962		1,035,401		245,344		63,846
Depository, Administration and Transfer Agent fees	3a	282,340		—		1,127,981		511,708		468,483		113,903		53,925
Professional fees		67,935		44,496		174,546		82,338		89,539		42,823		48,777
Taxe d'abonnement	4	—		—		—		—		—		17,394		1,963
Securities lending expenses	10	76,673		2,082		353,646		147,887		24,073		401		—
Other expenses	3c	106,798		38,918		415,649		438,227		122,201		31,099		22,352
Waiver, reimbursement from Investment Manager	3b	(119,653)		—		(89,369)		—		(146,488)		(26,913)		(98,793)
Total expenses		1,782,317		260,055		10,528,867		2,176,122		1,593,209		424,051		92,070
NET INVESTMENT INCOME / (LOSS)		18,857,287		2,464,646		70,361,490		30,648,743		12,341,891		4,462,065		1,060,792

^(a)Fund subject to swing pricing adjustment. Please refer to Note 2K.

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

Combined Statement of Operations (continued)

	For the Year/Period ended 31 December 2023	Notes	State Street Eurozone Value Spotlight Fund EUR	State Street US Value Spotlight Fund USD	State Street Asia Pacific Value Spotlight Fund USD	State Street Global Value Spotlight Fund EUR	State Street Multi-Factor Global ESG Equity Fund ^(a) USD	State Street Europe ESG Screened Enhanced Equity Fund EUR	State Street North America ESG Screened Enhanced Equity Fund USD
INCOME									
Interest	2h		14,750	17,382	34,369	50,340	85,117	66,611	204,475
Dividends (net of withholding tax)	2h		1,280,162	417,774	2,102,406	1,604,026	5,934,083	11,595,840	7,362,557
Securities lending income	10		—	—	—	—	113,443	176,137	81,768
Other income			6,748	—	—	5	145	638	—
Total income			1,301,660	435,156	2,136,775	1,654,371	6,132,788	11,839,226	7,648,800
EXPENSES									
Investment Manager Fees	3b		2,474	2,321	252,175	88,480	358	1,081,736	1,642,161
Depository, Administration and Transfer Agent fees	3a		63,472	62,069	104,023	60,679	105,642	140,943	168,856
Professional fees			42,127	32,901	50,266	52,160	51,785	63,651	50,181
Taxe d'abonnement	4		3,728	2,631	6,520	6,632	28,694	22,934	32,573
Securities lending expenses	10		—	—	—	—	28,318	44,013	20,426
Other expenses	3c		—	26,087	24,361	24,071	31,063	36,590	35,854
Waiver, reimbursement from Investment Manager	3b		(66,881)	(98,683)	(121,556)	(73,902)	(262)	—	—
Total expenses			44,920	27,326	315,789	158,120	245,598	1,389,867	1,950,051
NET INVESTMENT INCOME / (LOSS)			1,256,740	407,830	1,820,986	1,496,251	5,887,190	10,449,359	5,698,749

^(a)Fund subject to swing pricing adjustment. Please refer to Note 2K.

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

Combined Statement of Operations (continued)

	Notes	State Street Sustainable Climate Emerging Markets Enhanced Equity Fund USD	State Street Emerging Markets ESG Screened Enhanced Equity Fund USD	State Street EMU ESG Screened Equity Fund EUR	State Street Europe Small Cap ESG Screened Equity Fund EUR	State Street Emerging Markets Small Cap ESG Screened Equity Fund USD	State Street Global ESG Screened Managed Volatility Equity Fund USD
For the Year/Period ended 31 December 2023							
INCOME							
Interest	2h	965,913	437,061	9,921	5,001	81,656	43,858
Dividends (net of withholding tax)	2h	25,819,314	18,743,005	872,781	876,849	6,533,051	8,174,114
Securities lending income	10	73,455	168,864	10,017	14,470	15,716	171,358
Other income	14	117	—	79	6,420	8	2
Total income		26,858,799	19,348,930	892,798	902,740	6,630,431	8,389,332
EXPENSES							
Investment Manager Fees	3b	3,723,836	2,558,471	356,594	324,976	2,058,233	1,110,854
Depository, Administration and Transfer Agent fees	3a	571,591	251,961	71,961	28,067	255,248	181,776
Professional fees		91,677	86,239	51,914	34,111	53,658	45,993
Taxe d'abonnement	4	86,995	62,433	11,953	9,066	36,023	33,760
Securities lending expenses	10	18,356	42,192	2,495	3,591	3,926	42,805
Other expenses	3c	88,611	72,540	33,645	35	72,963	16,242
Waiver, reimbursement from Investment Manager	3b	—	—	(135,156)	(34,488)	(333)	—
Total expenses		4,581,066	3,073,836	393,406	365,358	2,479,718	1,431,430
NET INVESTMENT INCOME / (LOSS)		22,277,733	16,275,094	499,392	537,382	4,150,713	6,957,902

(a) Fund subject to swing pricing adjustment. Please refer to Note 2K.

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

Combined Statement of Operations (continued)

For the Year/Period ended 31 December 2023	Notes	State Street	State Street	State Street	State Street	State Street	State Street	State Street	State Street	State Street	State Street
		Global ESG Screened Defensive Equity Fund USD	Global Treasury 1-10 Year Bond Index Fund ^(a) USD	Emerging Markets Local Currency Government Bond Index Fund ^(a) USD	Emerging Markets Opportunities Equity Fund USD	Global Opportunities Equity Fund USD	Climate US Corporate Bond Fund USD	Climate Euro Corporate Bond Fund EUR			
INCOME											
Interest	2h	32,661	63,785,472	123,949,508	40,131	135,862	8,893,941	4,234,427			
Dividends (net of withholding tax)	2h	3,086,841	—	—	960,173	1,387,962	—	—			
Securities lending income	10	64,514	1,353,326	110,993	—	—	488	15,649			
Other income		—	84	21,675	133,635	19	58,134	95,254			
Total income		3,184,016	65,138,882	124,082,176	1,133,939	1,523,843	8,952,563	4,345,330			
EXPENSES											
Investment Manager Fees	3b	560,113	2,687,377	2,615,719	462,103	681,544	459,031	446,336			
Depository, Administration and Transfer Agent fees	3a	68,048	1,265,905	1,624,911	—	68,389	8,993	—			
Professional fees		38,984	113,198	93,262	76,531	16,070	4,601	11,941			
Taxe d'abonnement	4	15,495	—	—	14,376	15,482	—	—			
Securities lending expenses	10	16,122	338,220	27,740	—	—	122	3,904			
Other expenses	3c	23,357	147,915	92,875	70,539	34,663	39,352	41,458			
Waiver, reimbursement from Investment Manager	3b	(26,849)	—	—	(141,003)	—	—	—			
Total expenses		695,270	4,552,615	4,454,507	482,546	816,148	512,099	503,639			
NET INVESTMENT INCOME / (LOSS)		2,488,746	60,586,267	119,627,669	651,393	707,695	8,440,464	3,841,691			

^(a)Fund subject to swing pricing adjustment. Please refer to Note 2K.

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

Combined Statement of Operations (continued)

	Notes	State Street Global High Yield Bond Screened Index Fund USD	State Street Emerging Markets ESG Local Government Bond Index Fund USD	State Street US Opportunities Equity Fund USD	State Street China Opportunities Equity Fund USD	State Street Sustainable Climate World Equity Fund USD	State Street Sustainable Climate US Equity Fund USD	State Street Emerging Markets Hard Currency Government Bond Index Fund ^(a) USD
For the Year/Period ended 31 December 2023								
INCOME								
Interest	2h	34,687,110	21,799,840	8,390	15,328	23,597	604	11,084,787
Dividends (net of withholding tax)	2h	—	—	84,193	126,079	1,918,063	186,486	—
Securities lending income	10	14,518	26,426	—	—	—	—	—
Other income		4,401	49,467	—	66,068	59	—	344
Total income		34,706,029	21,875,733	92,583	207,475	1,941,719	187,090	11,085,131
EXPENSES								
Investment Manager Fees	3b	579,090	292,608	46,599	54,037	10,343	47,596	46,485
Depository, Administration and Transfer Agent fees	3a	492,211	—	42,018	—	171,385	39,675	63,538
Professional fees		6,842	25,136	2,713	5,963	17,447	27,794	55,417
Taxe d'abonnement	4	—	—	955	691	17,766	1,664	—
Securities lending expenses	10	3,622	6,597	—	—	—	—	—
Other expenses	3c	49,624	14,194	28,736	29,859	23,384	20,998	29,982
Waiver, reimbursement from Investment Manager	3b	(44,897)	—	(65,099)	(61,564)	(96,873)	(73,597)	(64,767)
Total expenses		1,086,492	338,535	55,922	28,986	143,452	64,130	130,655
NET INVESTMENT INCOME / (LOSS)		33,619,537	21,537,198	36,661	178,489	1,798,267	122,960	10,954,476

^(a)Fund subject to swing pricing adjustment. Please refer to Note 2K.

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

Combined Statement of Operations *(continued)*

		State Street Emerging Markets ESG Hard Currency Government Bond Index Fund ^(c) USD
For the Year/Period ended 31 December 2023		
	Notes	
INCOME		
Interest	2h	121,334
Dividends (net of withholding tax)	2h	–
Securities lending income	10	–
Other income		–
Total income		121,334
EXPENSES		
Investment Manager Fees	3b	3,806
Depository, Administration and Transfer Agent fees	3a	7,061
Professional fees		19,600
Taxe d'abonnement	4	–
Securities lending expenses	10	–
Other expenses	3c	5,248
Waiver, reimbursement from Investment Manager	3b	(29,427)
Total expenses		6,288
NET INVESTMENT INCOME / (LOSS)		115,046

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

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

Combined Statement of Changes in Net Assets

	Notes									
For the Year/Period ended 31 December 2023	Combined EUR	State Street Euro Core Treasury Bond Index Fund EUR	State Street Government Bond Index Fund EUR	State Street Euro Inflation Linked Bond Index Fund EUR	State Street Euro Corporate Bond Screened Index Fund EUR	State Street SRI Euro Corporate Bond Index Fund EUR	State Street Global Treasury Bond Index Fund USD			
Net assets at the beginning of the Year/Period	25,396,200,769	538,851,820	336,236,488	90,530,581	725,484,368	409,007,337	1,509,689,125			
Net investment income/(loss)	681,938,482	6,423,611	4,100,764	3,102,790	16,984,580	6,297,074	34,554,997			
Net realised gain/(loss) from:										
Investments	256,880,754	(12,226,506)	(18,262,204)	(5,034,500)	(21,397,002)	(23,143,852)	(14,204,581)			
Futures contracts	66,400,312	—	—	—	—	—	—			
Currencies	258,707,587	—	—	(15)	436	17	62,752,576			
Net change in unrealised appreciation/(depreciation) on										
Investments	2,586,340,810	42,265,749	34,632,869	6,501,375	66,919,477	44,027,222	65,173,578			
Futures contracts	11,702,305	—	—	—	—	—	—			
Currencies	1,669,582	(43)	—	—	(1,241)	(292)	108,378			
Forward foreign exchange contracts	4,153,087	—	—	—	—	—	(7,206,239)			
Total Net increase/(decrease) in net assets resulting from operations	3,867,792,919	36,462,811	20,471,429	4,569,650	62,506,250	27,180,169	141,178,709			
Subscriptions	11,158,397,836	257,327,510	35,251,035	8,987,652	248,383,354	57,703,117	769,645,379			
Redemptions	(7,722,813,609)	(181,339,981)	(126,623,000)	(35,267,936)	(180,858,553)	(182,090,705)	(415,279,028)			
Distributions	(24,931,377)	(21,188)	(20,933)	—	(1,103,415)	(1,727,498)	(1,063,575)			
Total Net increase/(decrease) in net assets from fund shares transaction	3,410,652,850	75,966,341	(91,392,898)	(26,280,284)	66,421,386	(126,115,086)	353,302,776			
Total Increase/(decrease) in net assets	7,278,445,769	112,429,152	(70,921,469)	(21,710,634)	128,927,636	(98,934,917)	494,481,485			
Currency Adjustment	(851,594,763)	—	—	—	—	—	—			
Total Net assets at the end of the Year/Period	31,823,051,775	651,280,972	265,315,019	68,819,947	854,412,004	310,072,420	2,004,170,610			

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

Combined Statement of Changes in Net Assets (continued)

	Notes	State Street Global Aggregate Bond Index Fund ^(a) USD	State Street Canada Index Equity Fund ^(b) CAD	State Street Japan Screened Index Equity Fund JPY	State Street Switzerland Index Equity Fund CHF	State Street UK Index Equity Fund GBP	State Street US Screened Index Equity Fund USD	State Street EMU Screened Index Equity Fund EUR
For the Year/Period ended 31 December 2023								
Net assets at the beginning of the Year/Period		4,979,559,296	104,718,597	17,427,370,272	373,753,638	105,389,954	1,317,577,514	271,245,631
Net investment income/(loss)		138,970,656	928,627	396,282,042	5,786,952	4,029,059	14,285,200	7,017,300
Net realised gain/(loss) from:								
Investments	2c	(22,401,583)	28,100,549	1,218,908,001	21,962,719	2,026,684	116,550,603	15,924,869
Futures contracts	2e	—	(99,382)	232,354,434	561,361	434,812	(2,078,894)	195,289
Currencies	2d	172,780,662	(31,281)	7,656,750	(6,959)	199,164	8,754,326	(17,031)
Net change in unrealised appreciation/(depreciation) on								
Investments	2c	244,425,433	(25,260,307)	3,208,470,366	(6,714,221)	142,720	221,243,915	26,165,870
Futures contracts	2e	—	8,340	5,710,650	11,580	6,470	351,371	(590)
Currencies	2d	1,363,171	(2,081)	432,663	(104)	(4,481)	(49)	1,369
Forward foreign exchange contracts	2g	30,569,741	—	—	—	—	(5,175,100)	—
Total Net increase/(decrease) in net assets resulting from operations		565,708,080	3,644,465	5,069,814,906	21,601,328	6,834,428	353,931,372	49,287,076
Subscriptions		1,401,694,012	10,397,555	10,463,239,504	113,391,522	30,221,620	310,551,471	58,755,335
Redemptions		(271,508,020)	(118,760,617)	(7,436,743,527)	(289,519,426)	(47,617,615)	(377,333,040)	(112,032,880)
Distributions		—	—	—	—	—	—	(196,641)
Total Net increase/(decrease) in net assets from fund shares transaction	7	1,130,185,992	(108,363,062)	3,026,495,977	(176,127,904)	(17,395,995)	(66,781,569)	(53,474,186)
Total Increase/(decrease) in net assets		1,695,894,072	(104,718,597)	8,096,310,883	(154,526,576)	(10,561,567)	287,149,803	(4,187,110)
Currency Adjustment	8	—	—	—	—	—	—	—
Total Net assets at the end of the Year/Period		6,675,453,368	—	25,523,681,155	219,227,062	94,828,387	1,604,727,317	267,058,521

^(a) Fund subject to swing pricing adjustment. Please refer to Note 2K.

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

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

Combined Statement of Changes in Net Assets (continued)

	For the Year/Period ended 31 December 2023										Notes
	State Street Europe Screened Index Equity Fund EUR	State Street Pacific Ex-Japan Screened Index Equity Fund USD	State Street World Screened Index Equity Fund ^(a) USD	State Street World ESG Index Equity Fund USD	State Street Global Emerging Markets Screened Index Equity Fund ^(a) USD	State Street Flexible Asset Allocation Plus Fund EUR	State Street Europe Value Spotlight Fund EUR	State Street Europe Value Spotlight Fund EUR	State Street Europe Value Spotlight Fund EUR	State Street Europe Value Spotlight Fund EUR	
Net assets at the beginning of the Year/Period	660,184,761	54,212,055	4,398,383,847	1,124,653,492	363,541,739	159,307,121	35,300,381	35,300,381	35,300,381	35,300,381	
Net investment income/(loss)	18,857,287	2,464,646	70,361,490	30,648,743	12,341,891	4,462,065	1,060,792	1,060,792	1,060,792	1,060,792	
Net realised gain/(loss) from:											
Investments	30,969,718	(152,350)	222,342,005	20,361,614	(6,658,639)	(25,462,108)	4,639,719	4,639,719	4,639,719	4,639,719	
Futures contracts	2,227,998	284,196	27,808,189	2,615,414	(65,323)	30,218,876	–	–	–	–	
Currencies	(627,441)	(279,734)	(4,499,429)	3,271,078	(3,957,942)	(527,904)	107,038	107,038	107,038	107,038	
Net change in unrealised appreciation/(depreciation) on											
Investments	49,040,665	898,978	689,721,994	323,324,423	44,712,257	3,364,014	(53,633)	(53,633)	(53,633)	(53,633)	
Futures contracts	58,820	15,677	1,296,530	457,851	182,135	7,425,229	–	–	–	–	
Currencies	19,267	(3,660)	97,427	56,537	20,593	(14,154)	359	359	359	359	
Forward foreign exchange contracts	–	–	(1,922,234)	(2,188,851)	–	–	–	–	–	–	
Total Net increase/(decrease) in net assets resulting from operations	100,546,314	3,227,753	1,005,205,972	378,546,809	46,574,972	19,466,018	5,754,275	5,754,275	5,754,275	5,754,275	
Subscriptions	110,244,505	20,508,820	1,054,758,823	1,045,698,091	350,222,931	41,268,465	7,084,871	7,084,871	7,084,871	7,084,871	
Redemptions	(234,316,244)	(11,225,866)	(1,782,481,344)	(141,844,232)	(137,423,867)	(24,255,828)	(27,866,282)	(27,866,282)	(27,866,282)	(27,866,282)	
Distributions	(4,305,749)	–	(3,394,435)	–	–	–	–	–	–	–	
Total Net increase/(decrease) in net assets from fund shares transaction	(128,377,488)	9,282,954	(731,116,956)	903,853,859	212,799,064	17,012,637	(20,781,411)	(20,781,411)	(20,781,411)	(20,781,411)	
Total Increase/(decrease) in net assets	(27,831,174)	12,510,707	274,089,016	1,282,400,668	259,374,036	36,478,655	(15,027,136)	(15,027,136)	(15,027,136)	(15,027,136)	
Currency Adjustment	–	–	–	–	–	–	–	–	–	–	
Total Net assets at the end of the Year/Period	632,353,587	66,722,762	4,672,472,863	2,407,054,160	622,915,775	195,785,776	20,273,245	20,273,245	20,273,245	20,273,245	

^(a) Fund subject to swing pricing adjustment. Please refer to Note 2K.

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

Combined Statement of Changes in Net Assets (continued)

	State Street Eurozone Value Spotlight Fund EUR		State Street US Value Spotlight Fund USD		State Street Asia Pacific Value Spotlight Fund USD		State Street Global Value Spotlight Fund EUR		State Street Multi-Factor Global ESG Equity Fund ^(a) USD		State Street Europe ESG Screened Enhanced Equity Fund EUR		State Street North America ESG Screened Enhanced Equity Fund USD	
For the Year/Period ended 31 December 2023														
Net assets at the beginning of the Year/Period	31,814,974	22,315,784	57,949,039	84,450,258	186,743,835	344,282,072	485,078,088							
Net investment income/(loss)	1,256,740	407,830	1,820,986	1,496,251	5,887,190	10,449,359	5,698,749							
Net realised gain/(loss) from:														
Investments	1,706,797	660,822	1,697	(5,561,523)	4,766,223	6,504,944	16,159,016							
Futures contracts	—	—	—	—	2,500,937	1,556,239	4,221,567							
Currencies	(15,644)	10,360	(1,723,014)	(1,214,077)	(2,817,100)	(145,349)	(538,013)							
Net change in unrealised appreciation/(depreciation) on														
Investments	5,209,090	2,679,835	8,261,357	9,516,912	31,593,166	35,450,863	94,099,304							
Futures contracts	—	—	—	—	66,493	27,485	286,454							
Currencies	392	(1,131)	351	57,616	(3,231)	7,868	7,865							
Forward foreign exchange contracts	—	—	—	1,427,715	—	—	—							
Total Net increase/(decrease) in net assets resulting from operations	8,157,375	3,757,716	8,361,377	5,722,894	41,993,678	53,851,409	119,934,942							
Subscriptions	7,728,194	5,927,556	11,678,645	11,903,056	266,055,542	1,103,679	12,001,570							
Redemptions	(9,271,104)	(4,280,040)	(12,426,175)	(50,062,033)	(190,745,053)	(41,721,274)	(30,880,691)							
Distributions	—	—	—	—	—	(19,176)	(25,494)							
Total Net increase/(decrease) in net assets from fund shares transaction	(1,542,910)	1,647,516	(747,530)	(38,158,977)	75,310,489	(40,636,771)	(18,904,615)							
Total Increase/(decrease) in net assets	6,614,465	5,405,232	7,613,847	(32,436,083)	117,304,167	13,214,638	101,030,327							
Currency Adjustment	—	—	—	—	—	—	—							
Total Net assets at the end of the Year/Period	38,429,439	27,721,016	65,562,886	52,014,175	304,048,002	357,496,710	586,108,415							

^(a) 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 Sustainable Climate		State Street Emerging Markets ESG		State Street EMU ESG		State Street Europe Small Cap ESG		State Street Emerging Markets Small Cap ESG		State Street Global ESG	
	Equity Fund	USD	Equity Fund	USD	Screened Equity Fund	EUR	Screened Equity Fund	EUR	Screened Equity Fund	USD	Screened Equity Fund	USD
For the Year/Period ended 31 December 2023	Notes											
Net assets at the beginning of the Year/Period	65,815,553	617,727,630	722,388,874	25,030,438	21,081,590	136,598,739	394,061,217					
Net investment income/(loss)	1,068,138	22,277,733	16,275,094	499,392	537,382	4,150,713	6,957,902					
Net realised gain/(loss) from:												
Investments	436,073	4,625,975	18,804,438	610,995	(575,942)	7,108,579	3,970,171					
Futures contracts	368,478	(3,694,324)	(821,592)	48,376	(27,717)	(169,140)	813,837					
Currencies	(543,978)	(9,528,660)	(16,960,263)	688	(217,515)	(3,149,085)	834,117					
Net change in unrealised appreciation/(depreciation) on												
Investments	14,355,050	65,106,167	57,727,890	2,764,749	2,602,840	40,842,622	(2,922,354)					
Futures contracts	28,846	634,019	1,000,741	7,680	7,635	—	96,919					
Currencies	5,984	56,148	38,263	79	806	11,488	8,309					
Forward foreign exchange contracts	—	—	—	—	—	—	(252,143)					
Total Net increase/(decrease) in net assets resulting from operations	15,718,591	79,477,058	76,064,571	3,931,959	2,327,489	48,795,177	9,506,758					
Subscriptions	15,129,161	263,795,289	42,270,753	3,828,810	1,095,002	53,234,246	58,544,516					
Redemptions	(9,975,197)	(97,816,180)	(276,148,556)	(6,205,054)	(2,640,556)	(4,588,586)	(182,821,756)					
Distributions	(11,254)	—	246	(41,460)	(32,090)	—	(948,667)					
Total Net increase/(decrease) in net assets from fund shares transaction	5,142,710	165,979,109	(233,877,557)	(2,417,704)	(1,577,644)	48,645,660	(125,225,907)					
Total Increase/(decrease) in net assets	20,861,301	245,456,167	(157,812,986)	1,514,255	749,845	97,440,837	(115,719,149)					
Currency Adjustment	—	—	—	—	—	—	—					
Total Net assets at the end of the Year/Period	86,676,854	863,183,797	564,575,888	26,544,693	21,831,435	234,039,576	278,342,068					

(a) 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 Emerging Markets Local Currency Government Bond Index Fund ^(a) USD	State Street Global Treasury 1-10 Year Bond Index Fund ^(a) USD	State Street Emerging Markets Opportunities Equity Fund USD	State Street Global Opportunities Equity Fund USD	State Street Sustainable Climate US Corporate Bond Fund USD	State Street Sustainable Climate Euro Corporate Bond Fund EUR
For the Year/Period ended 31 December 2023								
Net assets at the beginning of the Year/Period			1,802,617,445	2,650,831,633	35,681,467	107,658,469	230,324,620	227,693,811
Net investment income/(loss)			119,627,669	60,586,267	651,393	707,695	8,440,464	3,841,691
Net realised gain/(loss) from:								
Investments	2c		(27,841,082)	(36,809,590)	(3,890,195)	(3,271,128)	(4,712,174)	(5,147,501)
Futures contracts	2e		—	—	213,056	—	—	—
Currencies	2d		(18,929,941)	96,038,015	(1,320,382)	(637,784)	3,692,810	42,609
Net change in unrealised appreciation/(depreciation) on								
Investments	2c		163,963,819	195,511,997	5,659,096	42,079,704	15,465,595	20,495,894
Futures contracts	2e		—	—	(15,696)	—	—	—
Currencies	2d		(575,585)	446,776	1,955	19	185	(207)
Forward foreign exchange contracts	2g		682,850	(15,059,270)	—	—	(1,612,940)	—
Total Net increase/(decrease) in net assets resulting from operations			236,927,730	300,714,195	1,299,227	38,878,506	21,273,940	19,232,486
Subscriptions			828,153,402	3,384,886,790	10,940,493	54,495,322	26,998,622	44,665,335
Redemptions			(593,264,279)	(1,566,380,559)	(21,539,024)	(3,588,697)	(8,342,915)	(14,783,000)
Distributions			(191,362)	(4,488,350)	—	—	(65,727)	(70,323)
Total Net increase/(decrease) in net assets from fund shares transaction	7		234,697,761	1,814,017,881	(10,598,531)	50,906,625	18,589,980	29,812,012
Total Increase/(decrease) in net assets			471,625,491	2,114,732,076	(9,299,304)	89,785,131	39,863,920	49,044,498
Currency Adjustment	8		—	—	—	—	—	—
Total Net assets at the end of the Year/Period			2,274,242,936	4,765,563,709	26,382,163	197,443,600	270,188,540	276,738,309

^(a) Fund subject to swing pricing adjustment. Please refer to Note 2K.

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

Combined Statement of Changes in Net Assets (continued)

	State Street Global High Yield Bond Screened Index Fund USD		State Street Emerging Markets ESG Local Currency Government Bond Index Fund USD		State Street China Opportunities Equity Fund USD		State Street Sustainable Climate World Equity Fund USD		State Street Sustainable Climate US Equity Fund USD		State Street Emerging Markets Hard Currency Government Bond Index Fund ^(a) USD	
For the Year/Period ended 31 December 2023												
Net assets at the beginning of the Year/Period	342,931,569	305,210,405	8,337,933	7,592,120	13,010,977	14,291,190	51,079,690					
Net investment income/(loss)	33,619,537	21,537,198	36,661	178,489	1,798,267	122,960	10,954,476					
Net realised gain/(loss) from:												
Investments	(18,081,327)	(432,112)	(388,140)	(585,457)	980,831	122,540	595,516					
Futures contracts	—	—	—	(20,236)	168,001	—	(97,979)					
Currencies	(2,754,458)	1,143,188	—	(56,062)	4,672,307	(1)	320,649					
Net change in unrealised appreciation/(depreciation) on												
Investments	40,085,875	19,749,559	2,627,083	(610,274)	23,047,999	3,406,051	4,823,653					
Futures contracts	—	—	—	—	3,734	—	42,836					
Currencies	5,313	77,785	—	782	1,107	—	(54)					
Forward foreign exchange contracts	3,468,521	21,690	—	—	146,559	—	475,189					
Total Net increase/(decrease) in net assets resulting from operations	56,343,461	42,097,308	2,275,604	(1,092,758)	30,818,805	3,651,550	17,114,286					
Subscriptions	355,469,677	46,265,042	—	—	208,843,278	—	188,027,431					
Redemptions	(222,352,311)	(27,420,142)	—	—	(40,067,991)	—	(23,494,916)					
Distributions	(8,620,764)	—	—	—	—	—	—					
Total Net increase/(decrease) in net assets from fund shares transaction	124,496,602	18,844,900	—	—	168,775,287	—	164,532,515					
Total Increase/(decrease) in net assets	180,840,063	60,942,208	2,275,604	(1,092,758)	199,594,092	3,651,550	181,646,801					
Currency Adjustment	—	—	—	—	—	—	—					
Total Net assets at the end of the Year/Period	523,771,632	366,152,613	10,613,537	6,499,362	212,605,069	17,942,740	232,726,491					

^(a) 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 ESG Hard Currency Government Bond Index Fund ^(c) USD
For the Year/Period ended 31 December 2023	
Net assets at the beginning of the Year/Period	—
Net investment income/(loss)	115,046
Net realised gain/(loss) from:	
Investments	2c (478)
Futures contracts	2e (1)
Currencies	2d 269
Net change in unrealised appreciation/(depreciation) on	
Investments	2c 15,991
Futures contracts	2e 219
Currencies	2d 511
Forward foreign exchange contracts	2g 999,553
Total Net increase/(decrease) in net assets resulting from operations	1,131,110
Subscriptions	52,411,235
Redemptions	—
Distributions	—
Total Net increase/(decrease) in net assets from fund shares transaction	7 52,411,235
Total Increase/(decrease) in net assets	53,542,345
Currency Adjustment	8 —
Total Net assets at the end of the Year/Period	53,542,345

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

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

Statistical Information

	31 December 2021		31 December 2022		31 December 2023		Shares Outstanding
	Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
State Street Euro Core Treasury Bond Index Fund							
Class B (EUR)	EUR 286,633,825	12.52	244,367,572	10.16	243,279,118	10.78	22,568,735
Class I Distributing (EUR)	EUR 15,274,326	11.40	12,380,644	9.24	15,264,329	9.77	1,561,726
Class I (EUR)	EUR 318,883,764	13.55	279,468,067	10.98	390,058,831	11.63	33,528,339
Class P (EUR)	EUR 3,580,590	12.27	2,635,537	9.94	2,678,694	10.51	254,929
Total net assets	EUR 624,372,505		538,851,820		651,280,972		
State Street EMU Government Bond Index Fund							
Class B (EUR)	EUR 252,991,760	13.63	114,339,520	11.10	131,850,945	11.92	11,059,386
Class I (EUR)	EUR 211,118,475	13.94	178,373,948	11.34	88,108,003	12.16	7,242,885
Class P Distributing (EUR)	EUR 17,413,618	11.59	10,181,941	9.40	9,358,311	10.04	932,476
Class P (EUR)	EUR 72,265,818	14.78	33,341,079	12.00	35,997,760	12.85	2,801,692
Total net assets	EUR 553,789,671		336,236,488		265,315,019		
State Street Euro Inflation Linked Bond Index Fund							
Class I (EUR)	EUR 116,179,764	12.89	89,568,713	11.62	68,819,947	12.30	5,596,595
Class P (EUR)	EUR 1,018,391	10.43	961,868	9.39	-	-	-
Total net assets	EUR 117,198,155		90,530,581		68,819,947		
State Street Euro Corporate Bond Screened Index Fund							
Class B (EUR)	EUR 687,801,790	13.68	190,688,929	11.83	261,312,008	12.82	20,377,237
Class I Distributing (EUR)	EUR 103,802,159	10.42	78,289,527	8.90	86,238,525	9.51	9,065,351
Class I (EUR)	EUR 970,780,123	15.72	438,712,831	13.57	488,333,760	14.69	33,238,843
Class P Distributing (EUR)	EUR 35,116,297	10.13	12,899,872	8.66	12,691,805	9.26	1,370,789
Class P (EUR)	EUR 4,209,231	12.22	4,893,209	10.53	5,835,906	11.38	513,006
Total net assets	EUR 1,801,709,600		725,484,368		854,412,004		
State Street SRI Euro Corporate Bond Index Fund							
Class A2 Distributing (EUR)	EUR 559,802,090	10.65	163,377,871	9.11	201,724,338	9.77	20,649,443
Class A2 (EUR)	EUR 1,951,903	11.23	510,015	9.68	-	-	-
Class I Distributing (EUR)	EUR 24,069,667	11.95	1,727,313	10.23	1,911,236	10.97	174,295
Class I (EUR)	EUR 396,369,406	13.77	238,863,811	11.85	101,176,186	12.82	7,893,869
Class S (EUR)	EUR 3,087,271	9.90	4,528,327	8.53	5,260,660	9.24	569,197
Total net assets	EUR 985,280,338		409,007,337		310,072,420		

Statistical Information (continued)

		31 December 2021		31 December 2022		31 December 2023		
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	Shares Outstanding
State Street Global Treasury Bond Index Fund								
Class A (USD)	USD	102,732	10.27	-	-	-	-	-
Class B Distributing (GBP-Portfolio Hedged)	GBP	-	-	4,384,078	9.97	104,974,892	10.54	9,958,344
Class B (USD)	USD	60,310,997	11.01	53,106,857	9.09	22,846,937	9.45	2,417,302
Class I (CHF-Portfolio Hedged)	CHF	1,412,501	10.20	4,547,497	8.84	6,618,255	9.00	735,280
Class I Distributing (EUR-Portfolio Hedged)	EUR	148,217	10.09	371,553	8.69	1,397,962	8.95	156,157
Class I Distributing (GBP-Portfolio Hedged)	GBP	67,057,024	10.45	73,522,678	9.13	38,292,812	9.53	4,017,543
Class I Distributing (USD-Portfolio Hedged)	USD	523,153	11.89	-	-	-	-	-
Class I (GBP-Portfolio Hedged)	GBP	120,155,939	10.84	203,938,087	9.56	294,218,992	10.08	29,199,110
Class I (EUR-Portfolio Hedged)	EUR	681,561,162	11.51	691,412,726	10.02	913,799,613	10.41	87,739,643
Class I (SGD-Portfolio Hedged)	SGD	218,174,630	9.85	193,771,491	8.74	203,157,824	9.17	22,158,482
Class I (USD)	USD	105,197,672	12.05	79,469,496	9.93	97,186,140	10.32	9,414,250
Class I (USD-Portfolio Hedged)	USD	200,410,890	13.91	150,215,288	12.40	153,479,528	13.18	11,642,262
Class P (USD)	USD	3,556,959	11.85	166,770	9.75	106,669	10.12	10,542
Total net assets	USD	1,562,296,730		1,509,689,125		2,004,170,610		
State Street Global Aggregate Bond Index Fund^(a)								
Class A (EUR-Portfolio Hedged)	EUR	114,106,047	9.83	-	-	-	-	-
Class A (USD)	USD	107,850	10.79	-	-	-	-	-
Class B Distributing (GBP-Portfolio Hedged)	GBP	-	-	12,630,271	9.96	133,117,699	10.58	12,587,724
Class B (GBP-Portfolio Hedged)	GBP	2,155,093,609	11.05	2,363,545,053	9.72	3,099,808,163	10.31	300,800,388
Class I (CHF-Portfolio Hedged)	CHF	5,219,894	10.91	4,502,896	9.42	4,124,904	9.63	428,419
Class I Distributing (USD-Portfolio Hedged)	USD	-	-	-	-	14,080,480	10.40	1,353,969
Class I (GBP-Portfolio Hedged)	GBP	30,260,015	11.89	23,433,978	10.44	19,634,022	11.05	1,776,433
Class I (EUR-Portfolio Hedged)	EUR	395,194,064	11.36	289,011,617	9.86	253,508,870	10.29	24,640,980
Class I (USD)	USD	761,805,353	11.58	535,708,027	9.69	551,259,520	10.23	53,890,998
Class I (USD-Portfolio Hedged)	USD	1,281,250,035	12.73	1,244,028,377	11.28	1,685,484,536	12.06	139,780,167
Total net assets	USD	5,588,040,880		4,979,559,296		6,675,453,368		
State Street Canada Index Equity Fund^(b)								
Class I (CAD)	CAD	48,904,273	17.99	33,254,664	16.82	-	-	-
Class I (EUR)	EUR	44,101,003	16.09	28,701,405	14.94	-	-	-
Class P (CAD)	CAD	32,017,736	17.55	29,959,861	16.33	-	-	-
Total net assets	CAD	144,271,133		104,718,597		-		

Statistical Information (continued)

		31 December 2021	31 December 2022	31 December 2023	Shares Outstanding			
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	Shares Outstanding
State Street Japan Screened Index Equity Fund								
Class B Distributing (GBP)	GBP	-	-	-	-	40,047,479	11.00	3,641,110
Class B (JPY)	JPY	1,034,298,652	15.77	912,283,626	15.05	-	-	-
Class I (EUR)	EUR	49,676,654	16.04	40,634,627	14.21	40,595,058	16.48	2,463,606
Class I (JPY)	JPY	13,488,718,682	15.56	10,530,548,005	14.82	11,634,705,237	19.00	612,203,289
Class P (JPY)	JPY	284,999,315	15.18	262,446,420	14.40	369,576,511	18.39	20,095,989
Total net assets	JPY	21,313,404,709		17,427,370,272		25,523,681,155		
State Street Switzerland Index Equity Fund								
Class A (CHF)	CHF	-	-	91,340	9.18	277,436	9.63	28,803
Class I (CHF)	CHF	137,183,142	17.56	95,033,185	14.53	72,494,444	15.27	4,747,617
Class P (CHF)	CHF	18,254,122	17.12	16,303,681	14.12	15,167,053	14.77	1,026,722
Class P (EUR)	EUR	199,337	18.04	529,386	15.61	584,037	17.34	33,674
Class S (CHF)	CHF	136,627,521	15.67	261,803,054	12.99	130,745,131	13.66	9,571,222
Total net assets	CHF	292,271,334		373,753,638		219,227,062		
State Street UK Index Equity Fund								
Class I (EUR)	EUR	114,752,777	12.99	102,436,597	13.14	89,146,004	14.43	6,178,424
Class I (GBP)	GBP	10,342,036	14.81	6,366,553	15.82	6,566,147	16.98	386,170
Class P (GBP)	GBP	7,774,341	14.45	8,137,851	15.38	11,024,890	16.43	671,051
Total net assets	GBP	114,463,217		105,389,954		94,828,387		
State Street US Screened Index Equity Fund								
Class B Distributing (GBP)	GBP	-	-	763,311	9.99	95,616,060	11.95	7,999,804
Class B (USD)	USD	242,437,701	27.05	118,862,007	21.61	62,471,445	27.38	2,281,340
Class I (EUR)	EUR	523,931,977	26.25	196,590,234	22.29	267,074,628	27.25	9,800,328
Class I (EUR-NAV Hedged)	EUR	88,872,918	23.61	319,536,270	18.24	316,759,134	22.44	14,114,065
Class I (USD)	USD	918,849,146	26.71	602,831,601	21.29	723,638,476	26.93	26,867,787
Class P (USD)	USD	56,582,557	26.05	44,128,742	20.68	51,794,157	26.06	1,987,659
Total net assets	USD	1,914,749,506		1,317,577,514		1,604,727,317		
State Street EMU Screened Index Equity Fund								
Class A (EUR)	EUR	515,325	12.18	263,462	10.65	282,257	12.68	22,264
Class B (EUR)	EUR	35,333,634	17.05	29,124,445	14.95	33,435,068	17.87	1,871,188
Class I Distributing (EUR)	EUR	9,784,020	12.71	8,183,596	10.91	8,472,786	12.71	666,558
Class I (EUR)	EUR	289,973,768	16.83	174,915,761	14.73	201,039,006	17.57	11,441,172
Class P (EUR)	EUR	66,475,856	16.40	58,758,367	14.29	23,829,404	16.97	1,404,286
Total net assets	EUR	402,082,603		271,245,631		267,058,521		

Statistical Information (continued)

		31 December 2021	31 December 2022	31 December 2023	Shares Outstanding			
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	Shares Outstanding
State Street Europe Screened Index Equity Fund								
Class B Distributing (GBP)	GBP	-	-	10,286,049	9.88	18,628,766	11.23	1,659,445
Class B (EUR)	EUR	57,328,857	15.50	37,939,043	13.90	15,996,887	16.17	989,029
Class I Distributing (EUR)	EUR	177,830,504	14.41	155,695,379	12.62	176,308,167	14.29	12,341,594
Class I (EUR)	EUR	607,655,496	16.22	412,499,967	14.52	374,280,545	16.86	22,194,689
Class P (EUR)	EUR	48,902,978	15.81	42,456,732	14.09	44,269,858	16.30	2,716,459
Total net assets	EUR	891,896,213		660,184,761		632,353,587		
State Street Pacific Ex-Japan Screened Index Equity Fund								
Class B Distributing (GBP)	GBP	-	-	-	-	12,289,596	10.10	1,216,888
Class B (USD)	USD	4,208,889	17.27	3,646,365	15.85	-	-	-
Class I (EUR)	EUR	27,855,386	13.02	22,328,000	12.70	21,627,572	12.92	1,674,557
Class I (USD)	USD	19,926,810	17.05	7,479,349	15.62	7,697,607	16.43	468,376
Class P (USD)	USD	22,493,129	16.63	19,256,637	15.17	19,467,494	15.90	1,224,146
Total net assets	USD	78,305,800		54,212,055		66,722,762		
State Street World Screened Index Equity Fund^(a)								
Class B Distributing (GBP)	GBP	-	-	-	-	40,807,480	11.15	3,660,061
Class B (GBP)	GBP	532,658,080	13.75	-	-	-	-	-
Class B (GBP-Distributing Hedged)	GBP	-	-	-	-	80,941,117	12.27	6,594,035
Class B (USD)	USD	1,467,678,053	22.80	372,612,567	18.58	443,241,429	23.06	19,218,965
Class B (USD-Portfolio Hedged)	USD	147,250,239	21.71	106,787,273	18.28	113,414,689	22.78	4,977,804
Class I Distributing (CHF-Portfolio Hedged)	USD	43,833,817	10.65	44,492,791	8.60	10,898,319	10.07	1,082,740
Class I Distributing (EUR-Portfolio Hedged)	USD	-	-	2,054,786	10.12	2,192,327	12.23	179,274
Class I Distributing (GBP-Portfolio Hedged)	USD	3,791,449	10.74	5,042,545	8.79	1,985,949	10.63	186,813
Class I Distributing (USD)	USD	-	-	-	-	75,779,230	10.87	6,970,515
Class I Distributing (USD-Portfolio Hedged)	USD	31,148,377	10.73	27,441,322	8.97	2,707,445	11.00	246,218
Class I (EUR)	EUR	927,093,607	22.12	872,282,744	19.17	806,889,114	22.94	35,169,141
Class I (EUR-Portfolio Hedged)	EUR	173,900,654	14.75	140,103,388	12.03	139,514,934	14.57	9,575,822
Class I (GBP)	GBP	101,092,841	16.10	90,263,027	14.74	108,811,845	17.23	6,313,460
Class I (SEK)	SEK	1,442,659,613	108.15	1,659,188,598	101.21	527,596,775	121.27	4,350,496
Class I (SEK-Portfolio Hedged)	SEK	1,697,043,055	113.26	1,557,799,592	91.99	841,394,725	111.13	7,571,095
Class I (USD)	USD	2,307,075,928	22.52	1,644,606,174	18.30	1,632,204,458	22.67	71,987,906
Class P (EUR-Portfolio Hedged)	EUR	66,261,990	20.12	55,245,252	16.36	27,485,560	19.73	1,392,880
Class P (SEK)	USD	1,856,288	111.37	32,754,419	103.78	72,667,971	123.85	586,729
Class P (SEK-Portfolio Hedged)	USD	3,263,055	107.01	102,408,931	86.64	170,630,753	104.26	1,636,614
Class P (USD)	USD	189,692,163	21.95	169,314,869	17.77	184,029,615	21.93	8,391,454

Statistical Information (continued)

		31 December 2021	31 December 2022	31 December 2023	Shares Outstanding		
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share
State Street World Screened Index Equity Fund^(a) (continued)							
Class S Distributing (USD)	USD	88,903,714	14.86	132,316,841	11.94	200,686,105	14.58
Class S (USD)	USD	318,294,921	14.94	319,233,776	12.17	474,667,654	15.10
Total net assets	USD	7,137,139,092	4,398,383,847	4,672,472,863			
State Street World ESG Index Equity Fund							
Class B (USD)	USD	265,307,535	24.28	819,934,513	19.75	1,727,812,907	24.49
Class I (EUR-Portfolio Hedged)	EUR	159,290,387	14.61	100,348,615	11.95	123,537,473	14.45
Class I (USD)	USD	169,774,998	22.84	197,621,297	18.54	542,775,093	22.95
Total net assets	USD	616,227,105	1,124,653,492	2,407,054,160			
State Street Global Emerging Markets Screened Index Equity Fund^(a)							
Class B Distributing (GBP)	GBP	-	-	-	-	74,384,469	10.51
Class B (USD)	USD	129,304,730	18.10	182,378,669	14.30	360,894,353	15.74
Class I (GBP)	GBP	11,013,476	10.15	10,529,177	9.00	11,113,688	9.32
Class I (SEK)	USD	832,323,447	98.29	657,827,704	89.13	497,043,918	94.57
Class I (USD)	USD	102,696,773	17.76	58,890,308	13.99	66,176,535	15.35
Class P (USD)	USD	57,590,856	16.76	46,472,536	13.08	38,653,199	14.21
Total net assets	USD	396,439,935	363,541,739	622,915,775			
State Street Flexible Asset Allocation Plus Fund							
Class B (EUR)	EUR	138,315,113	13.05	125,252,332	11.63	158,470,324	13.02
Class I (EUR)	EUR	24,562,704	12.53	25,219,700	11.11	28,125,356	12.37
Class P (EUR)	EUR	10,721,117	12.10	8,835,089	10.67	9,190,096	11.80
Total net assets	EUR	173,598,934	159,307,121	195,785,776			
State Street Europe Value Spotlight Fund							
Class B (EUR)	EUR	19,804,758	16.39	17,001,766	15.91	20,069,357	19.27
Class I (EUR)	EUR	19,908,030	11.38	18,278,870	10.97	210,438	13.17
Class P (EUR)	EUR	35,062	14.35	19,745	13.72	3,450	16.35
Total net assets	EUR	39,747,849	35,300,381	20,273,245			
State Street Eurozone Value Spotlight Fund							
Class B (EUR)	EUR	58,855,618	19.38	31,524,777	18.53	38,025,704	23.38
Class I (EUR)	EUR	14,833,741	16.34	168,830	15.55	215,970	19.47
Class P (EUR)	EUR	184,399	16.45	121,367	15.49	187,765	19.25
Total net assets	EUR	73,873,758	31,814,974	38,429,439			

Statistical Information (continued)

	31 December 2021		31 December 2022		31 December 2023		Shares
	Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	Outstanding
State Street US Value Spotlight Fund							
Class B (EUR)	EUR 18,809,972	18.80	20,542,429	19.57	24,927,041	21.99	1,133,449
Class I (USD)	USD 165,656	16.57	391,830	16.06	185,382	18.54	10,000
Total net assets	USD 21,556,359		22,315,784		27,721,016		
State Street Asia Pacific Value Spotlight Fund							
Class B (EUR)	EUR 26,828,093	17.69	26,730,774	17.96	26,569,532	19.93	1,332,942
Class B (USD)	USD 26,828,093	17.69	-	-	-	-	-
Class I (USD)	USD 11,736,377	15.76	29,420,441	14.91	36,212,789	17.00	2,129,861
Total net assets	USD 42,245,374		57,949,039		65,562,886		
State Street Global Value Spotlight Fund							
Class B (EUR)	EUR 127,532,835	24.35	71,732,094	24.18	47,529,568	26.67	1,782,157
Class I (EUR)	EUR 4,730,150	20.00	1,377	19.67	253,267	21.53	11,761
Class I (USD)	USD 2,288,891	9.54	13,022,939	8.82	4,094,006	10.00	409,528
Class P (EUR)	EUR 506,516	19.22	514,556	18.79	525,183	20.41	25,733
Total net assets	EUR 134,782,248		84,450,258		52,014,175		
State Street Multi-Factor Global ESG Equity Fund^(a)							
Class B Distributing (GBP)	GBP -	-	205,315	9.97	166,913,766	11.20	14,896,764
Class B (USD)	USD 208,259,845	16.64	186,392,498	13.49	91,280,363	16.06	5,682,504
Class I (USD)	USD 17,341,174	18.10	104,771	14.61	106,935	17.33	6,169
Total net assets	USD 225,601,019		186,743,835		304,048,002		
State Street Europe ESG Screened Enhanced Equity Fund							
Class I (EUR)	EUR 421,426,452	15.98	336,027,783	14.38	348,586,417	16.70	20,872,725
Class P (EUR)	EUR 9,750,818	13.93	8,254,289	12.50	8,910,293	14.48	615,178
Total net assets	EUR 431,177,303		344,282,072		357,496,710		
State Street North America ESG Screened Enhanced Equity Fund							
Class I (USD)	USD 593,209,343	23.69	482,845,887	19.28	584,220,542	24.01	24,329,256
Class P (USD)	USD 57,596,616	23.29	2,232,201	18.92	1,887,873	23.51	80,316
Total net assets	USD 650,805,959		485,078,088		586,108,415		

Statistical Information (continued)

	31 December 2021		31 December 2022		31 December 2023		Shares
	Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	Outstanding
State Street Global ESG Screened Enhanced Equity Fund^(e)							
Class I Distributing (USD)	USD 1,286,185	18.56	845,727	15.12	314,478	18.46	17,035
Class I (USD)	USD 85,131,183	20.41	64,969,826	16.83	86,405,715	20.84	4,146,619
Total net assets	USD 86,417,368		65,815,553		86,676,854		
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund							
Class I (EUR)	EUR 71,417,631	12.21	106,740,545	10.30	184,471,537	11.08	16,645,000
Class I (USD)	USD 1,487,000,499	15.66	503,810,166	12.40	659,406,929	13.81	47,764,536
Class P (USD)	USD 118,169	11.82	-	-	-	-	-
Total net assets	USD 1,568,334,919		617,727,630		863,183,797		
State Street Emerging Markets ESG Screened Enhanced Equity Fund							
Class B (GBP)	GBP 69,836,781	11.72	25,158,930	10.55	23,867,646	11.34	2,104,156
Class B (USD)	USD 18,138,291	18.73	610,407	14.97	-	-	-
Class I (EUR)	EUR 318,742,877	17.26	240,909,048	14.63	38,163,698	16.04	2,379,832
Class I (USD)	USD 848,404,096	17.83	430,045,937	14.19	483,541,638	16.09	30,048,879
Class P (EUR)	EUR 4,533,410	12.68	3,597,465	10.69	7,120,433	11.65	611,018
Class P (USD)	USD 654,650	17.06	518,205	13.51	584,654	15.24	38,370
Total net assets	USD 1,329,417,917		722,388,874		564,575,888		
State Street EMU ESG Screened Equity Fund							
Class I (EUR)	EUR 1,520,673	36.45	4,476,427	31.43	2,078,615	37.11	56,017
Class P Distributing (EUR)	EUR 2,856,687	13.76	2,199,572	11.62	2,242,508	13.34	168,079
Class P (EUR)	EUR 33,490,587	14.12	18,354,439	12.05	22,223,570	14.08	1,578,314
Total net assets	EUR 37,867,947		25,030,438		26,544,693		
State Street Europe Small Cap ESG Screened Equity Fund							
Class P Distributing (EUR)	EUR 1,397,226	13.76	1,065,712	11.14	1,121,374	12.07	92,874
Class P (EUR)	EUR 27,813,488	15.77	20,015,878	12.98	20,710,061	14.47	1,431,490
Total net assets	EUR 29,210,714		21,081,590		21,831,435		

Statistical Information (continued)

	31 December 2021		31 December 2022		31 December 2023		
	Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	Shares Outstanding
State Street Emerging Markets Small Cap ESG Screened Equity Fund							
Class A (USD)	3,632,720	14.40	16,099,821	12.15	29,650,737	15.96	1,857,677
Class I (EUR)	8,937,860	14.21	1,795,481	12.79	6,295,073	16.26	387,051
Class I (USD)	322,818,986	17.92	105,210,288	15.14	172,594,317	19.92	8,665,474
Class P (USD)	195,321	14.12	13,372,427	11.80	24,840,643	15.34	1,618,857
Total net assets	336,811,208		136,598,739		234,039,576		
State Street Global ESG Screened Managed Volatility Equity Fund							
Class A (USD)	3,300,948	16.22	2,878,010	15.56	779,955	15.93	48,953
Class B (USD)	34,223,292	24.64	48,754,891	23.75	27,627,098	24.44	1,130,304
Class I Distributing (EUR)	31,602,886	13.91	59,103,114	14.05	26,160,945	13.69	1,911,246
Class I (EUR)	65,968,769	18.51	65,341,481	18.95	71,599,068	18.77	3,813,857
Class I (EUR-Portfolio Hedged)	44,316,885	10.47	123,234,501	10.13	120,633,427	10.22	11,804,009
Class I (USD)	69,021,158	29.15	76,938,021	28.01	7,914,847	28.72	275,563
Class P (USD)	871,554	19.61	1,154,808	18.75	772,132	19.11	40,412
Total net assets	268,772,750		394,061,217		278,342,068		
State Street Global ESG Screened Defensive Equity Fund							
Class B (EUR)	202,640,834	12.55	45,295,541	12.26	37,151,706	12.75	2,913,951
Class B (USD)	6,065,265	16.19	5,681,186	14.83	-	-	-
Class I (USD)	70,715,875	16.46	77,202,572	14.97	67,422,596	16.00	4,213,632
Total net assets	307,223,635		131,225,462		108,462,181		
State Street Global Treasury 1-10 Year Bond Index Fund^(a)							
Class I (CHF-Portfolio Hedged)	409,729,325	9.77	390,892,440	8.96	191,188,007	9.10	21,008,978
Class I Distributing (EUR-Portfolio Hedged)	25,078,383	9.79	23,184,018	8.97	22,281,455	9.23	2,412,927
Class I Distributing (GBP-Portfolio Hedged)	49,525,681	9.98	89,722,806	9.28	2,163,268,834	9.68	223,565,949
Class I Distributing (USD-Portfolio Hedged)	124,314,514	10.11	137,083,124	9.47	115,331,268	9.95	11,586,513
Class I (EUR-Portfolio Hedged)	1,241,380,484	9.85	1,285,310,983	9.07	1,084,700,416	9.40	115,351,938
Class I (USD)	1,569,595	10.10	2,071,959	8.85	255,276	9.20	27,755
Class I (USD-Portfolio Hedged)	533,139,893	10.14	584,762,518	9.54	444,161,316	10.10	43,960,073
Total net assets	2,616,007,765		2,650,831,633		4,765,563,709		

Statistical Information (continued)

		31 December 2021	31 December 2022	31 December 2023	Shares Outstanding		
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share
State Street Emerging Markets Local Currency Government Bond Index Fund ⁽⁶⁾							
Class B Distributing (GBP)	GBP	-	-	37,531	10.01	67,551,512	10.67
Class B (USD)	USD	136,462,831	9.62	111,704,312	8.52	136,729,986	9.62
Class I Distributing (USD)	USD	3,259,286	9.26	3,902,230	7.86	4,010,042	8.45
Class I (EUR)	EUR	1,175,004,717	9.41	1,287,649,297	8.86	1,285,761,821	9.66
Class I (USD)	USD	258,610,259	9.76	312,715,642	8.63	628,900,969	9.73
Total net assets	USD	1,734,537,371		1,802,617,445		2,274,242,936	
State Street Emerging Markets Opportunities Equity Fund							
Class I (EUR)	EUR	15,744,671	12.44	8,401,423	10.22	-	-
Class I (USD)	USD	6,369,490	12.60	100,286	9.71	109,374	10.59
Class P (EUR)	EUR	31,531,663	9.87	23,922,444	8.06	22,812,012	8.44
Class P (USD)	USD	1,470,204	9.92	1,083,710	7.60	1,073,449	8.24
Total net assets	USD	61,602,525		35,681,467		26,382,163	
State Street Global Opportunities Equity Fund							
Class B (USD)	USD	3,426,624	9.79	3,336,251	7.68	-	-
Class I (USD)	USD	111,825,945	14.12	104,322,218	11.04	197,443,600	14.60
Total net assets	USD	115,252,569		107,658,469		197,443,600	
State Street Sustainable Climate US Corporate Bond Fund							
Class I (USD)	USD	32,399,124	10.26	26,827,245	8.64	22,326,577	9.36
Class I (EUR-Hedged)	EUR	18,434,721	10.01	89,013,124	8.21	118,079,913	8.67
Class P (USD)	USD	341,439	9.99	248,684	8.40	-	-
Class S (USD)	USD	128,263,245	10.26	108,249,805	8.65	117,424,569	9.38
Total net assets	USD	181,967,788		230,324,620		270,188,540	
State Street Sustainable Climate Euro Corporate Bond Fund							
Class B (EUR)	EUR	-	-	5,619,894	9.04	38,561,863	9.79
Class I Distributing (EUR)	EUR	-	-	5,210,162	9.05	5,495,513	9.73
Class I (EUR)	EUR	79,850,303	10.00	81,974,412	8.59	99,243,169	9.28
Class P (EUR)	EUR	48,776,674	9.94	27,337,597	8.52	17,041,179	9.18
Class S (EUR)	EUR	125,117,311	10.01	107,551,746	8.60	116,396,585	9.30
Total net assets	EUR	253,717,417		227,693,811		276,738,309	

Statistical Information (continued)

	31 December 2021		31 December 2022		31 December 2023		Shares Outstanding
	Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
State Street Global High Yield Bond Screened Index Fund							
Class B (EUR-Portfolio Hedged)	USD 13,640,544	10.00	26,855,636	8.64	41,502,624	9.56	4,343,414
Class B (USD)	USD 96,855,432	10.03	100,490,900	8.70	84,013,140	9.89	8,496,843
Class I (CHF-Portfolio Hedged)	CHF 88,810,872	9.98	76,178,746	8.58	72,812,083	9.28	7,845,707
Class I Distributing (GBP-Portfolio Hedged)	GBP 1,868,355	9.96	20,928,390	8.48	116,386,509	8.98	12,955,298
Class I (EUR-Portfolio Hedged)	EUR 15,799,916	9.98	15,184,030	8.61	28,369,931	9.51	2,983,137
Class I (NOK-Portfolio Hedged)	USD 479,489,378	100.99	718,829,151	87.70	473,779,517	97.29	4,869,941
Class I (USD)	USD 99,044	9.90	85,790	8.58	74,048,414	9.74	7,603,300
Class I (USD-Portfolio Hedged)	USD 24,597,686	10.04	17,005,174	8.88	6,993,754	10.04	696,846
Total net assets	USD 309,408,128		342,931,569		523,771,632		
State Street Emerging Markets ESG Local Currency Government Bond Index Fund							
Class B (USD)	USD -	-	123,728,057	10.08	124,633,710	11.51	10,827,060
Class I (USD)	USD 98,747,402	10.07	181,482,348	8.90	241,518,903	10.15	23,794,119
Total net assets	USD 98,747,402		305,210,405		366,152,613		
State Street US Opportunities Equity Fund							
Class I (USD)	USD -	-	8,337,933	8.34	10,613,537	10.61	1,000,000
Total net assets	USD -		8,337,933		10,613,537		
State Street China Opportunities Equity Fund							
Class I (USD)	USD -	-	7,592,120	7.59	6,499,362	6.50	1,000,000
Total net assets	USD -		7,592,120		6,499,362		
State Street Sustainable Climate World Equity Fund							
Class B Distributing (GBP-Portfolio Hedged)	GBP -	-	-	-	166,683,067	12.24	13,617,675
Class I (USD)	USD -	-	13,010,977	8.67	117,463	10.68	11,000
Total net assets	USD -		13,010,977		212,605,069		
State Street Sustainable Climate US Equity Fund							
Class I (USD)	USD -	-	14,291,190	9.86	17,942,740	12.37	1,450,000
Total net assets	USD -		14,291,190		17,942,740		

Statistical Information (continued)

	31 December 2021		31 December 2022		31 December 2023		Shares Outstanding
	Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
State Street Emerging Markets Hard Currency Government Bond Index Fund ^(a)							
Class B Distributing (GBP-Portfolio Hedged)	-	-	-	-	72,142,385	10.80	6,682,697
Class B (USD)	-	-	50,977,990	10.97	84,562,446	12.26	6,897,813
Class I (USD)	-	-	101,700	10.97	57,593,415	12.28	4,691,740
Total net assets	-	-	51,079,690	-	232,726,491	-	-
State Street Emerging Markets ESG Hard Currency Government Bond Index Fund ^(a)							
Class I (CHF-Portfolio Hedged)	-	-	-	-	32,407,452	10.00	3,240,000
Class I (USD)	-	-	-	-	15,037,808	10.03	1,500,000
Total net assets	-	-	-	-	53,542,345	-	-

^(a)Fund subject to swing pricing adjustment. Please refer to Note 2K.

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

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

Schedule of Investments

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 99.01%				Government Bonds - 99.01% <i>(continued)</i>			
France				France <i>(continued)</i>			
EUR 4,750,000	French Republic Government Bond OAT, 0.010%, 25/02/25	4,596,005	0.71	EUR 6,530,000	French Republic Government Bond OAT, 1.250%, 25/05/36	5,525,360	0.85
EUR 7,345,000	French Republic Government Bond OAT, 0.010%, 25/03/25	7,094,389	1.09	EUR 2,245,000	French Republic Government Bond OAT, 1.250%, 25/05/38	1,827,340	0.28
EUR 7,470,000	French Republic Government Bond OAT, 0.500%, 25/05/25	7,248,514	1.11	EUR 4,335,000	French Republic Government Bond OAT, 4.000%, 25/10/38	4,959,197	0.76
EUR 3,165,000	French Republic Government Bond OAT, 6.000%, 25/10/25	3,358,476	0.52	EUR 4,995,000	French Republic Government Bond OAT, 1.750%, 25/06/39	4,344,301	0.67
EUR 6,045,000	French Republic Government Bond OAT, 1.000%, 25/11/25	5,885,170	0.90	EUR 3,540,000	French Republic Government Bond OAT, 0.500%, 25/05/40	2,452,123	0.38
EUR 5,785,000	French Republic Government Bond OAT, 0.010%, 25/02/26	5,502,576	0.84	EUR 5,465,000	French Republic Government Bond OAT, 4.500%, 25/04/41	6,665,169	1.02
EUR 6,370,000	French Republic Government Bond OAT, 3.500%, 25/04/26	6,532,562	1.00	EUR 2,750,000	French Republic Government Bond OAT, 2.500%, 25/05/43	2,559,700	0.39
EUR 8,035,000	French Republic Government Bond OAT, 0.500%, 25/05/26	7,694,718	1.18	EUR 3,095,000	French Republic Government Bond OAT, 0.500%, 25/06/44	1,939,884	0.30
EUR 7,420,000	French Republic Government Bond OAT, 2.500%, 24/09/26	7,451,090	1.14	EUR 4,175,000	French Republic Government Bond OAT, 3.250%, 25/05/45	4,357,740	0.67
EUR 5,890,000	French Republic Government Bond OAT, 0.250%, 25/11/26	5,563,223	0.85	EUR 3,990,000	French Republic Government Bond OAT, 2.000%, 25/05/48	3,301,486	0.51
EUR 5,755,000	French Republic Government Bond OAT, 0.010%, 25/02/27	5,366,825	0.82	EUR 4,590,000	French Republic Government Bond OAT, 1.500%, 25/05/50	3,335,783	0.51
EUR 5,690,000	French Republic Government Bond OAT, 1.000%, 25/05/27	5,461,888	0.84	EUR 5,215,000	French Republic Government Bond OAT, 0.750%, 25/05/52	2,991,376	0.46
EUR 9,155,000	French Republic Government Bond OAT, 2.750%, 25/10/27	9,325,466	1.43	EUR 5,980,000	French Republic Government Bond OAT, 0.750%, 25/05/53	3,359,444	0.52
EUR 6,840,000	French Republic Government Bond OAT, 0.750%, 25/02/28	6,445,674	0.99	EUR 3,160,000	French Republic Government Bond OAT, 3.000%, 25/05/54	3,105,364	0.48
EUR 9,550,000	French Republic Government Bond OAT, 0.750%, 25/05/28	8,969,455	1.38	EUR 3,565,000	French Republic Government Bond OAT, 4.000%, 25/04/55	4,213,010	0.65
EUR 8,375,000	French Republic Government Bond OAT, 0.750%, 25/11/28	7,810,106	1.20	EUR 3,185,000	French Republic Government Bond OAT, 4.000%, 25/04/60	3,815,184	0.59
EUR 5,635,000	French Republic Government Bond OAT, 5.500%, 25/04/29	6,532,092	1.00	EUR 2,475,000	French Republic Government Bond OAT, 1.750%, 25/05/66	1,772,496	0.27
EUR 7,390,000	French Republic Government Bond OAT, 0.500%, 25/05/29	6,746,848	1.04	EUR 255,000	French Republic Government Bond OAT, 0.500%, 25/05/72	106,998	0.02
EUR 6,180,000	French Republic Government Bond OAT, 0.010%, 25/11/29	5,422,579	0.83	EUR 4,935,000	French Republic Government Bond OAT, 2.750%, perpetual	5,053,884	0.78
EUR 10,300,000	French Republic Government Bond OAT, 2.500%, 25/05/30	10,431,119	1.60	EUR 5,180,000	French Republic Government Bond OAT, 3.000%, perpetual	5,388,806	0.83
EUR 9,300,000	French Republic Government Bond OAT, 0.010%, 25/11/30	7,952,895	1.22	Total France		258,424,544	39.68
EUR 8,670,000	French Republic Government Bond OAT, 1.500%, 25/05/31	8,185,260	1.26	Germany			
EUR 7,905,000	French Republic Government Bond OAT, 0.010%, 25/11/31	6,565,735	1.01	EUR 4,780,000	Bundesobligation, 0.010%, 11/04/25	4,618,149	0.71
EUR 5,175,000	French Republic Government Bond OAT, 0.010%, 25/05/32	4,232,995	0.65	EUR 5,800,000	Bundesobligation, 0.010%, 10/10/25	5,561,620	0.85
EUR 4,975,000	French Republic Government Bond OAT, 5.750%, 25/10/32	6,252,680	0.96	EUR 1,725,000	Bundesobligation, 0.010%, 10/10/25	1,659,295	0.26
EUR 7,475,000	French Republic Government Bond OAT, 2.000%, 25/11/32	7,199,247	1.10	EUR 5,140,000	Bundesobligation, 0.010%, 10/04/26	4,892,098	0.75
EUR 2,185,000	French Republic Government Bond OAT, 3.500%, 25/11/33	2,363,056	0.36	EUR 5,325,000	Bundesobligation, 0.010%, 09/10/26	5,025,788	0.77
EUR 6,485,000	French Republic Government Bond OAT, 1.250%, 25/05/34	5,699,796	0.87	EUR 3,095,000	Bundesobligation, 0.010%, 16/04/27	2,899,025	0.45
EUR 4,535,000	French Republic Government Bond OAT, 4.750%, 25/04/35	5,459,460	0.84	EUR 5,650,000	Bundesobligation, 1.300%, 15/10/27	5,516,716	0.85

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 99.01% (continued)				Government Bonds - 99.01% (continued)			
Germany (continued)				Germany (continued)			
EUR 775,000	Bundesobligation, 1.300%, 15/10/27	758,593	0.12	EUR 4,955,000	Bundesrepublik Deutschland Bundesanleihe, 1.700%, 15/08/32	4,851,391	0.75
EUR 5,470,000	Bundesobligation, 2.200%, 13/04/28	5,522,457	0.85	EUR 6,125,000	Bundesrepublik Deutschland Bundesanleihe, 2.300%, 15/02/33	6,280,514	0.97
EUR 6,150,000	Bundesobligation, 2.400%, 19/10/28	6,277,612	0.96	EUR 6,280,000	Bundesrepublik Deutschland Bundesanleihe, 2.600%, 15/08/33	6,593,435	1.01
EUR 6,625,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25	6,453,744	0.99	EUR 4,195,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/34	5,248,994	0.81
EUR 5,015,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25	4,894,289	0.75	EUR 4,405,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/05/35	3,471,228	0.53
EUR 6,170,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	5,945,597	0.91	EUR 4,710,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/05/36	3,613,135	0.56
EUR 5,990,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/26	5,670,613	0.87	EUR 5,805,000	Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37	6,987,711	1.07
EUR 5,565,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27	5,270,333	0.81	EUR 4,310,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/05/38	3,665,784	0.56
EUR 2,335,000	Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27	2,683,172	0.41	EUR 4,270,000	Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39	5,376,741	0.83
EUR 6,200,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27	5,886,218	0.90	EUR 3,980,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40	5,329,777	0.82
EUR 4,180,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/11/27	3,877,034	0.60	EUR 3,330,000	Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42	3,807,289	0.59
EUR 2,535,000	Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28	2,888,962	0.44	EUR 5,535,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44	5,724,684	0.88
EUR 5,470,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28	5,166,798	0.79	EUR 5,970,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46	6,204,143	0.95
EUR 2,345,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28	2,626,236	0.40	EUR 6,680,000	Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48	5,429,103	0.83
EUR 5,485,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28	5,091,780	0.78	EUR 7,505,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/50	4,186,439	0.64
EUR 5,800,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/11/28	5,293,718	0.81	EUR 2,310,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/50	1,294,524	0.20
EUR 5,465,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29	5,037,090	0.77	EUR 6,130,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/52	3,270,907	0.50
EUR 5,305,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/29	4,780,707	0.73	EUR 4,510,000	Bundesrepublik Deutschland Bundesanleihe, 1.800%, 15/08/53	4,071,222	0.63
EUR 3,855,000	Bundesrepublik Deutschland Bundesanleihe, 2.100%, 15/11/29	3,893,974	0.60	EUR 620,000	Bundesrepublik Deutschland Bundesanleihe, 1.800%, 15/08/53	561,218	0.09
EUR 2,295,000	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30	2,852,111	0.44	EUR 405,000	Bundesrepublik Deutschland Bundesanleihe, 2.300%, perpetual	415,538	0.06
EUR 5,100,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/02/30	4,547,364	0.70	EUR 1,535,000	Bundesschatzanweisungen, 2.200%, 12/12/24	1,522,827	0.23
EUR 7,345,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/30	6,493,568	1.00	EUR 4,215,000	Bundesschatzanweisungen, 2.500%, 13/03/25	4,198,857	0.65
EUR 1,400,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/30	1,238,930	0.19	EUR 2,115,000	Bundesschatzanweisungen, 3.100%, 18/09/25	2,135,389	0.33
EUR 1,470,000	Bundesrepublik Deutschland Bundesanleihe, 2.400%, 15/11/30	1,513,659	0.23	EUR 1,970,000	Bundesschatzanweisungen, 3.100%, 12/12/25	1,996,024	0.31
EUR 3,750,000	Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31	4,621,763	0.71	EUR 4,105,000	Bundesschatzanweisungen, 2.800%, perpetual	4,112,841	0.63
EUR 5,910,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/02/31	5,169,300	0.79	Total Germany		257,439,212	39.53
EUR 6,630,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/31	5,740,585	0.88				
EUR 1,235,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/31	1,069,757	0.16				
EUR 6,605,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/02/32	5,650,842	0.87				

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 99.01% <i>(continued)</i>			
Netherlands			
EUR 8,005,000	Netherlands Government Bond, 0.250%, 15/07/25	7,731,069	1.19
EUR 5,955,000	Netherlands Government Bond, 0.010%, 15/01/26	5,674,758	0.87
EUR 6,605,000	Netherlands Government Bond, 0.500%, 15/07/26	6,327,854	0.97
EUR 7,230,000	Netherlands Government Bond, 0.010%, 15/01/27	6,773,570	1.04
EUR 7,530,000	Netherlands Government Bond, 0.750%, 15/07/27	7,181,060	1.10
EUR 4,680,000	Netherlands Government Bond, 5.500%, 15/01/28	5,277,776	0.81
EUR 8,030,000	Netherlands Government Bond, 0.750%, 15/07/28	7,558,960	1.16
EUR 6,225,000	Netherlands Government Bond, 0.010%, 15/01/29	5,599,014	0.86
EUR 5,055,000	Netherlands Government Bond, 0.250%, 15/07/29	4,566,333	0.70
EUR 5,230,000	Netherlands Government Bond, 0.010%, 15/07/30	4,551,251	0.70
EUR 5,070,000	Netherlands Government Bond, 0.010%, 15/07/31	4,305,038	0.66
EUR 5,610,000	Netherlands Government Bond, 0.500%, 15/07/32	4,843,562	0.74
EUR 6,685,000	Netherlands Government Bond, 2.500%, 15/01/33	6,804,661	1.04
EUR 4,915,000	Netherlands Government Bond, 2.500%, 15/07/33	4,987,742	0.77
EUR 7,115,000	Netherlands Government Bond, 4.000%, 15/01/37	8,304,415	1.27
EUR 4,210,000	Netherlands Government Bond, 0.010%, 15/01/38	2,980,301	0.46
EUR 6,690,000	Netherlands Government Bond, 0.500%, 15/01/40	4,959,765	0.76
EUR 8,040,000	Netherlands Government Bond, 3.750%, 15/01/42	9,485,994	1.46
EUR 1,145,000	Netherlands Government Bond, 3.250%, 15/01/44	1,275,049	0.20
EUR 9,040,000	Netherlands Government Bond, 2.750%, 15/01/47	9,479,977	1.46
EUR 6,950,000	Netherlands Government Bond, 0.010%, 15/01/52	3,583,420	0.55
EUR 3,520,000	Netherlands Government Bond, 2.000%, 15/01/54	3,179,018	0.49
EUR 3,465,000	Netherlands Government Bond, 2.500%, perpetual	3,531,043	0.54
Total Netherlands		128,961,630	19.80
Total Government Bonds		644,825,386	99.01
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
		644,825,386	99.01
TOTAL INVESTMENTS		644,825,386	99.01
Other Net Assets/(Liabilities)		6,455,586	0.99
TOTAL NET ASSETS		651,280,972	100.00

Schedule of Investments

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 98.80%				Government Bonds - 98.80% <i>(continued)</i>			
Austria				Belgium			
EUR 180,000	Republic of Austria Government Bond, 0.010%, 20/04/25	173,520	0.06	EUR 805,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/25	783,104	0.29
EUR 430,000	Republic of Austria Government Bond, 1.200%, 20/10/25	419,895	0.16	EUR 272,000	Kingdom of Belgium Government Bond, 4.500%, 28/03/26	283,886	0.11
EUR 357,000	Republic of Austria Government Bond, 4.850%, 15/03/26	374,493	0.14	EUR 465,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/26	449,888	0.17
EUR 775,000	Republic of Austria Government Bond, 0.750%, 20/10/26	740,908	0.28	EUR 915,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/27	870,897	0.33
EUR 400,000	Republic of Austria Government Bond, 0.500%, 20/04/27	377,000	0.14	EUR 1,422,360	Kingdom of Belgium Government Bond, 5.500%, 28/03/28	1,607,153	0.60
EUR 647,050	Republic of Austria Government Bond, 6.250%, 15/07/27	731,367	0.28	EUR 450,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/28	423,009	0.16
EUR 640,000	Republic of Austria Government Bond, 0.750%, 20/02/28	600,512	0.23	EUR 430,000	Kingdom of Belgium Government Bond, 0.900%, 22/06/29	399,642	0.15
EUR 50,000	Republic of Austria Government Bond, 0.010%, 20/10/28	44,718	0.02	EUR 90,000	Kingdom of Belgium Government Bond, 0.100%, 22/06/30	77,985	0.03
EUR 480,000	Republic of Austria Government Bond, 0.500%, 20/02/29	437,616	0.16	EUR 635,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/31	573,278	0.22
EUR 970,000	Republic of Austria Government Bond, 0.010%, 20/02/30	837,013	0.32	EUR 680,000	Kingdom of Belgium Government Bond, 0.010%, 22/10/31	562,020	0.21
EUR 80,000	Republic of Austria Government Bond, 3.450%, 20/10/30	84,751	0.03	EUR 704,000	Kingdom of Belgium Government Bond, 4.000%, 28/03/32	781,792	0.29
EUR 380,000	Republic of Austria Government Bond, 0.010%, 20/02/31	318,592	0.12	EUR 650,000	Kingdom of Belgium Government Bond, 0.350%, 22/06/32	542,880	0.20
EUR 820,000	Republic of Austria Government Bond, 0.900%, 20/02/32	719,714	0.27	EUR 720,000	Kingdom of Belgium Government Bond, 3.000%, 22/06/33	743,040	0.28
EUR 560,000	Republic of Austria Government Bond, 2.900%, 20/02/33	573,048	0.22	EUR 515,000	Kingdom of Belgium Government Bond, 3.000%, 22/06/34	529,626	0.20
EUR 235,000	Republic of Austria Government Bond, 2.400%, 23/05/34	229,360	0.09	EUR 1,077,435	Kingdom of Belgium Government Bond, 5.000%, 28/03/35	1,309,838	0.49
EUR 791,000	Republic of Austria Government Bond, 4.150%, 15/03/37	901,487	0.34	EUR 245,000	Kingdom of Belgium Government Bond, 1.900%, 22/06/38	215,992	0.08
EUR 175,000	Republic of Austria Government Bond, 3.150%, 20/06/44	181,265	0.07	EUR 370,000	Kingdom of Belgium Government Bond, 2.750%, 22/04/39	360,935	0.14
EUR 820,000	Republic of Austria Government Bond, 1.500%, 20/02/47	624,676	0.23	EUR 815,000	Kingdom of Belgium Government Bond, 4.250%, 28/03/41	951,512	0.36
EUR 130,000	Republic of Austria Government Bond, 1.850%, 23/05/49	105,391	0.04	EUR 545,000	Kingdom of Belgium Government Bond, 3.750%, 22/06/45	602,116	0.23
EUR 550,000	Republic of Austria Government Bond, 0.750%, 20/03/51	332,585	0.12	EUR 400,000	Kingdom of Belgium Government Bond, 1.600%, 22/06/47	300,760	0.11
EUR 10,000	Republic of Austria Government Bond, 3.150%, 20/10/53	10,429	0.00	EUR 700,000	Kingdom of Belgium Government Bond, 1.700%, 22/06/50	521,094	0.20
EUR 250,000	Republic of Austria Government Bond, 3.800%, 26/01/62	296,325	0.11	EUR 550,000	Kingdom of Belgium Government Bond, 1.400%, 22/06/53	368,390	0.14
EUR 120,000	Republic of Austria Government Bond, 1.500%, 02/11/86	73,512	0.03	EUR 310,000	Kingdom of Belgium Government Bond, 3.300%, 22/06/54	315,983	0.12
EUR 305,000	Republic of Austria Government Bond, 2.100%, 20/09/17	241,590	0.09	EUR 440,000	Kingdom of Belgium Government Bond, 2.250%, 22/06/57	360,316	0.14
EUR 40,000	Republic of Austria Government Bond, 0.850%, 30/06/20	18,604	0.01	EUR 210,000	Kingdom of Belgium Government Bond, 2.150%, 22/06/66	165,312	0.06
Total Austria		9,448,371	3.56	EUR 60,000	Kingdom of Belgium Government Bond, 0.650%, 22/06/71	26,664	0.01
				Total Belgium		14,127,112	5.32

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.80% (continued)				Government Bonds - 98.80% (continued)			
Finland				France (continued)			
EUR 185,000	Finland Government Bond, 4.000%, 04/07/25	188,278	0.07	EUR 1,430,000	French Republic Government Bond OAT, 2.500%, 24/09/26	1,435,434	0.54
EUR 250,000	Finland Government Bond, 0.875%, 15/09/25	242,890	0.09	EUR 1,165,000	French Republic Government Bond OAT, 0.250%, 25/11/26	1,099,877	0.41
EUR 65,000	Finland Government Bond, 0.500%, 15/04/26	62,196	0.02	EUR 1,610,000	French Republic Government Bond OAT, 0.010%, 25/02/27	1,500,681	0.57
EUR 230,000	Finland Government Bond, 0.010%, 15/09/26	215,653	0.08	EUR 1,740,000	French Republic Government Bond OAT, 1.000%, 25/05/27	1,669,530	0.63
EUR 250,000	Finland Government Bond, 1.375%, 15/04/27	242,280	0.09	EUR 2,410,000	French Republic Government Bond OAT, 2.750%, 25/10/27	2,453,621	0.92
EUR 390,000	Finland Government Bond, 0.500%, 15/09/27	365,793	0.14	EUR 1,770,000	French Republic Government Bond OAT, 0.750%, 25/02/28	1,667,163	0.63
EUR 135,000	Finland Government Bond, 0.500%, 15/09/28	124,006	0.05	EUR 2,475,000	French Republic Government Bond OAT, 0.750%, 25/05/28	2,323,530	0.88
EUR 180,000	Finland Government Bond, 2.875%, 15/04/29	184,698	0.07	EUR 1,970,000	French Republic Government Bond OAT, 0.750%, 25/11/28	1,836,237	0.69
EUR 400,000	Finland Government Bond, 0.500%, 15/09/29	361,256	0.14	EUR 2,010,781	French Republic Government Bond OAT, 5.500%, 25/04/29	2,328,484	0.88
EUR 560,000	Finland Government Bond, 0.010%, 15/09/30	477,495	0.18	EUR 1,775,000	French Republic Government Bond OAT, 0.500%, 25/05/29	1,619,687	0.61
EUR 165,000	Finland Government Bond, 0.750%, 15/04/31	146,756	0.05	EUR 2,090,000	French Republic Government Bond OAT, 0.010%, 25/11/29	1,832,512	0.69
EUR 55,000	Finland Government Bond, 1.500%, 15/09/32	50,638	0.02	EUR 2,330,000	French Republic Government Bond OAT, 2.500%, 25/05/30	2,358,426	0.89
EUR 330,000	Finland Government Bond, 3.000%, 15/09/33	341,530	0.13	EUR 1,770,000	French Republic Government Bond OAT, 0.010%, 25/11/30	1,512,642	0.57
EUR 420,000	Finland Government Bond, 1.125%, 15/04/34	364,413	0.14	EUR 2,240,000	French Republic Government Bond OAT, 1.500%, 25/05/31	2,113,440	0.80
EUR 95,000	Finland Government Bond, 0.125%, 15/04/36	69,320	0.03	EUR 2,130,000	French Republic Government Bond OAT, 0.010%, 25/11/31	1,767,687	0.67
EUR 20,000	Finland Government Bond, 2.750%, 15/04/38	19,892	0.01	EUR 1,140,000	French Republic Government Bond OAT, 0.010%, 25/05/32	931,722	0.35
EUR 300,000	Finland Government Bond, 2.625%, 04/07/42	291,465	0.11	EUR 2,118,385	French Republic Government Bond OAT, 5.750%, 25/10/32	2,659,632	1.00
EUR 510,000	Finland Government Bond, 0.500%, 15/04/43	333,066	0.12	EUR 1,410,000	French Republic Government Bond OAT, 2.000%, 25/11/32	1,356,702	0.51
EUR 225,000	Finland Government Bond, 0.125%, 15/04/52	110,506	0.04	EUR 220,000	French Republic Government Bond OAT, 3.500%, 25/11/33	237,754	0.09
Total Finland		4,192,131	1.58	EUR 2,035,000	French Republic Government Bond OAT, 1.250%, 25/05/34	1,786,526	0.67
France				EUR 1,428,303	French Republic Government Bond OAT, 4.750%, 25/04/35	1,717,677	0.65
EUR 830,000	French Republic Government Bond OAT, 0.010%, 25/02/25	803,025	0.30	EUR 1,535,000	French Republic Government Bond OAT, 1.250%, 25/05/36	1,297,689	0.49
EUR 2,240,000	French Republic Government Bond OAT, 0.010%, 25/03/25	2,163,392	0.81	EUR 580,000	French Republic Government Bond OAT, 1.250%, 25/05/38	471,714	0.18
EUR 1,380,000	French Republic Government Bond OAT, 0.500%, 25/05/25	1,339,014	0.50	EUR 1,341,663	French Republic Government Bond OAT, 4.000%, 25/10/38	1,533,252	0.58
EUR 2,004,924	French Republic Government Bond OAT, 6.000%, 25/10/25	2,126,623	0.80	EUR 795,000	French Republic Government Bond OAT, 1.750%, 25/06/39	690,776	0.26
EUR 1,055,000	French Republic Government Bond OAT, 1.000%, 25/11/25	1,026,621	0.39	EUR 380,000	French Republic Government Bond OAT, 0.500%, 25/05/40	262,998	0.10
EUR 1,340,000	French Republic Government Bond OAT, 0.010%, 25/02/26	1,274,072	0.48	EUR 1,794,000	French Republic Government Bond OAT, 4.500%, 25/04/41	2,186,707	0.82
EUR 1,715,000	French Republic Government Bond OAT, 3.500%, 25/04/26	1,757,361	0.67	EUR 570,000	French Republic Government Bond OAT, 2.500%, 25/05/43	530,100	0.20
EUR 2,110,000	French Republic Government Bond OAT, 0.500%, 25/05/26	2,019,692	0.76	EUR 330,000	French Republic Government Bond OAT, 0.500%, 25/06/44	206,646	0.08

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.80% (continued)				Government Bonds - 98.80% (continued)			
France (continued)				Germany (continued)			
EUR 1,260,000	French Republic Government Bond OAT, 3.250%, 25/05/45	1,314,306	0.49	EUR 420,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/11/27	389,357	0.15
EUR 1,555,000	French Republic Government Bond OAT, 2.000%, 25/05/48	1,285,829	0.48	EUR 1,219,388	Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28	1,386,359	0.52
EUR 1,820,000	French Republic Government Bond OAT, 1.500%, 25/05/50	1,321,684	0.50	EUR 680,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28	641,940	0.24
EUR 800,000	French Republic Government Bond OAT, 0.750%, 25/05/52	458,240	0.17	EUR 945,827	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28	1,055,638	0.40
EUR 1,740,000	French Republic Government Bond OAT, 0.750%, 25/05/53	976,314	0.37	EUR 905,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28	839,650	0.32
EUR 610,000	French Republic Government Bond OAT, 3.000%, 25/05/54	598,593	0.23	EUR 600,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/11/28	547,284	0.21
EUR 1,118,340	French Republic Government Bond OAT, 4.000%, 25/04/55	1,319,529	0.50	EUR 1,320,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29	1,215,694	0.46
EUR 1,054,000	French Republic Government Bond OAT, 4.000%, 25/04/60	1,260,268	0.47	EUR 1,440,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/29	1,296,792	0.49
EUR 75,000	French Republic Government Bond OAT, 1.750%, 25/05/66	53,438	0.02	EUR 1,370,000	Bundesrepublik Deutschland Bundesanleihe, 2.100%, 15/11/29	1,382,837	0.52
EUR 90,000	French Republic Government Bond OAT, 0.500%, 25/05/72	37,359	0.01	EUR 784,558	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30	972,499	0.37
EUR 980,000	French Republic Government Bond OAT, 2.750%, perpetual	1,003,128	0.38	EUR 1,165,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/02/30	1,037,607	0.39
EUR 1,220,000	French Republic Government Bond OAT, 3.000%, perpetual	1,268,312	0.48	EUR 1,390,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/30	1,227,801	0.46
Total France		66,795,646	25.17	EUR 150,000	Bundesrepublik Deutschland Bundesanleihe, 2.400%, 15/11/30	154,335	0.06
Germany				EUR 1,478,806	Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31	1,816,565	0.69
EUR 945,000	Bundesobligation, 0.010%, 11/04/25	912,917	0.34	EUR 640,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/02/31	559,366	0.21
EUR 1,430,000	Bundesobligation, 0.010%, 10/10/25	1,370,855	0.52	EUR 770,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/31	665,965	0.25
EUR 1,290,000	Bundesobligation, 0.010%, 10/04/26	1,227,048	0.46	EUR 945,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/02/32	807,777	0.30
EUR 1,290,000	Bundesobligation, 0.010%, 09/10/26	1,216,599	0.46	EUR 760,000	Bundesrepublik Deutschland Bundesanleihe, 1.700%, 15/08/32	743,500	0.28
EUR 1,210,000	Bundesobligation, 0.010%, 16/04/27	1,132,766	0.43	EUR 1,510,000	Bundesrepublik Deutschland Bundesanleihe, 2.300%, 15/02/33	1,547,161	0.58
EUR 1,010,000	Bundesobligation, 1.300%, 15/10/27	985,699	0.37	EUR 680,000	Bundesrepublik Deutschland Bundesanleihe, 2.600%, 15/08/33	713,313	0.27
EUR 1,270,000	Bundesobligation, 2.200%, 13/04/28	1,281,519	0.48	EUR 655,320	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/34	819,104	0.31
EUR 1,240,000	Bundesobligation, 2.400%, 19/10/28	1,265,160	0.48	EUR 1,160,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/05/35	912,978	0.34
EUR 1,305,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25	1,270,992	0.48	EUR 1,470,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/05/36	1,126,270	0.42
EUR 1,385,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25	1,351,525	0.51	EUR 1,405,395	Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37	1,689,875	0.64
EUR 1,080,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	1,040,256	0.39	EUR 790,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/05/38	671,184	0.25
EUR 855,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/26	809,069	0.31	EUR 1,039,074	Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39	1,307,332	0.49
EUR 780,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27	738,091	0.28	EUR 1,107,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40	1,480,812	0.56
EUR 926,580	Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27	1,062,481	0.40	EUR 986,000	Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42	1,126,042	0.42
EUR 855,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27	811,301	0.31	EUR 1,032,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44	1,066,170	0.40

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.80% (continued)				Government Bonds - 98.80% (continued)			
Germany (continued)				Italy (continued)			
EUR 860,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46	893,084	0.34	EUR 630,000	Italy Buoni Poliennali Del Tesoro, 3.400%, 28/03/25	631,790	0.24
EUR 940,000	Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48	763,571	0.29	EUR 245,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/05/25	239,689	0.09
EUR 1,730,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/50	963,748	0.36	EUR 690,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25	675,013	0.25
EUR 140,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/50	78,338	0.03	EUR 290,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 01/07/25	284,772	0.11
EUR 1,680,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/52	895,322	0.34	EUR 200,000	Italy Buoni Poliennali Del Tesoro, 1.200%, 15/08/25	194,428	0.07
EUR 1,050,000	Bundesrepublik Deutschland Bundesanleihe, 1.800%, 15/08/53	946,775	0.36	EUR 80,000	Italy Buoni Poliennali Del Tesoro, 3.600%, 29/09/25	80,830	0.03
EUR 1,050,000	Bundesschatzanweisungen, 2.500%, 13/03/25	1,045,831	0.39	EUR 370,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 15/11/25	367,311	0.14
EUR 510,000	Bundesschatzanweisungen, 3.100%, 18/09/25	514,922	0.19	EUR 720,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/12/25	708,261	0.27
EUR 380,000	Bundesschatzanweisungen, 2.800%, perpetual	380,688	0.14	EUR 600,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 15/01/26	607,549	0.23
Total Germany		52,159,764	19.66	EUR 1,150,000	Italy Buoni Poliennali Del Tesoro, 0.500%, 01/02/26	1,095,215	0.41
Ireland				Italy (continued)			
EUR 116,000	Ireland Government Bond, 5.400%, 13/03/25	119,086	0.04	EUR 1,258,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26	1,300,701	0.49
EUR 505,000	Ireland Government Bond, 1.000%, 15/05/26	489,648	0.18	EUR 800,000	Italy Buoni Poliennali Del Tesoro, 0.010%, 01/04/26	750,875	0.28
EUR 470,000	Ireland Government Bond, 0.200%, 15/05/27	439,497	0.17	EUR 720,000	Italy Buoni Poliennali Del Tesoro, 3.800%, 15/04/26	735,407	0.28
EUR 645,000	Ireland Government Bond, 0.900%, 15/05/28	609,783	0.23	EUR 955,000	Italy Buoni Poliennali Del Tesoro, 1.600%, 01/06/26	928,368	0.35
EUR 450,000	Ireland Government Bond, 1.100%, 15/05/29	424,395	0.16	EUR 910,000	Italy Buoni Poliennali Del Tesoro, 2.100%, 15/07/26	894,445	0.34
EUR 575,000	Ireland Government Bond, 2.400%, 15/05/30	579,542	0.22	EUR 470,000	Italy Buoni Poliennali Del Tesoro, 0.010%, 01/08/26	437,531	0.16
EUR 230,000	Ireland Government Bond, 0.200%, 18/10/30	199,870	0.08	EUR 190,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 15/09/26	195,043	0.07
EUR 80,000	Ireland Government Bond, 0.350%, 18/10/32	67,168	0.03	EUR 769,000	Italy Buoni Poliennali Del Tesoro, 7.250%, 01/11/26	860,942	0.32
EUR 220,000	Ireland Government Bond, 1.300%, 15/05/33	199,254	0.07	EUR 390,000	Italy Buoni Poliennali Del Tesoro, 1.250%, 01/12/26	373,384	0.14
EUR 330,000	Ireland Government Bond, 0.400%, 15/05/35	260,964	0.10	EUR 630,000	Italy Buoni Poliennali Del Tesoro, 0.850%, 15/01/27	594,538	0.22
EUR 460,000	Ireland Government Bond, 1.700%, 15/05/37	409,400	0.15	EUR 670,000	Italy Buoni Poliennali Del Tesoro, 1.100%, 01/04/27	634,838	0.24
EUR 610,000	Ireland Government Bond, 2.000%, 18/02/45	524,844	0.20	EUR 650,000	Italy Buoni Poliennali Del Tesoro, 2.200%, 01/06/27	637,037	0.24
EUR 390,000	Ireland Government Bond, 1.500%, 15/05/50	292,188	0.11	EUR 1,040,000	Italy Buoni Poliennali Del Tesoro, 2.050%, 01/08/27	1,012,365	0.38
Total Ireland		4,615,639	1.74	EUR 1,020,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 15/09/27	952,548	0.36
Italy				Italy (continued)			
EUR 940,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24	932,580	0.35	EUR 2,039,705	Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27	2,304,967	0.87
EUR 360,000	Italy Buoni Poliennali Del Tesoro, 0.010%, 15/12/24	349,178	0.13	EUR 720,000	Italy Buoni Poliennali Del Tesoro, 2.650%, 01/12/27	714,066	0.27
EUR 905,000	Italy Buoni Poliennali Del Tesoro, 0.350%, 01/02/25	877,075	0.33	EUR 975,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/02/28	942,112	0.36
EUR 1,339,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/25	1,365,199	0.51	EUR 310,000	Italy Buoni Poliennali Del Tesoro, 0.250%, 15/03/28	277,630	0.10
				EUR 450,000	Italy Buoni Poliennali Del Tesoro, 3.400%, 01/04/28	458,209	0.17

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.80% (continued)				Government Bonds - 98.80% (continued)			
Italy (continued)				Italy (continued)			
EUR 210,000	Italy Buoni Poliennali Del Tesoro, 0.500%, 15/07/28	188,385	0.07	EUR 770,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 30/04/35	785,458	0.30
EUR 300,000	Italy Buoni Poliennali Del Tesoro, 3.800%, 01/08/28	310,219	0.12	EUR 60,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 01/03/36	46,111	0.02
EUR 1,050,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28	1,129,985	0.43	EUR 195,000	Italy Buoni Poliennali Del Tesoro, 2.250%, 01/09/36	163,233	0.06
EUR 470,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/12/28	466,107	0.18	EUR 1,539,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/37	1,556,070	0.59
EUR 180,000	Italy Buoni Poliennali Del Tesoro, 0.450%, 15/02/29	158,068	0.06	EUR 90,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 01/03/37	62,964	0.02
EUR 770,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 15/06/29	758,460	0.29	EUR 200,000	Italy Buoni Poliennali Del Tesoro, 3.250%, 01/03/38	183,491	0.07
EUR 1,230,000	Italy Buoni Poliennali Del Tesoro, 3.000%, 01/08/29	1,224,368	0.46	EUR 200,000	Italy Buoni Poliennali Del Tesoro, 2.950%, 01/09/38	177,011	0.07
EUR 1,821,000	Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29	2,026,313	0.76	EUR 1,314,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/39	1,449,375	0.55
EUR 860,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 15/12/29	890,699	0.34	EUR 900,000	Italy Buoni Poliennali Del Tesoro, 3.100%, 01/03/40	796,033	0.30
EUR 1,370,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30	1,394,700	0.53	EUR 693,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/40	764,894	0.29
EUR 710,000	Italy Buoni Poliennali Del Tesoro, 1.350%, 01/04/30	635,998	0.24	EUR 105,000	Italy Buoni Poliennali Del Tesoro, 1.800%, 01/03/41	75,626	0.03
EUR 285,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 01/08/30	246,213	0.09	EUR 515,000	Italy Buoni Poliennali Del Tesoro, 4.450%, 01/09/43	530,758	0.20
EUR 520,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 15/11/30	542,362	0.20	EUR 830,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/44	891,410	0.34
EUR 1,320,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/12/30	1,185,403	0.45	EUR 1,120,000	Italy Buoni Poliennali Del Tesoro, 3.250%, 01/09/46	968,855	0.37
EUR 480,000	Italy Buoni Poliennali Del Tesoro, 0.900%, 01/04/31	405,567	0.15	EUR 410,000	Italy Buoni Poliennali Del Tesoro, 2.700%, 01/03/47	322,549	0.12
EUR 1,750,000	Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31	2,056,285	0.77	EUR 1,130,000	Italy Buoni Poliennali Del Tesoro, 3.450%, 01/03/48	1,007,708	0.38
EUR 340,000	Italy Buoni Poliennali Del Tesoro, 0.600%, 01/08/31	277,581	0.10	EUR 945,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 01/09/49	891,145	0.34
EUR 640,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 30/10/31	666,493	0.25	EUR 875,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/50	638,888	0.24
EUR 320,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 01/12/31	265,944	0.10	EUR 560,000	Italy Buoni Poliennali Del Tesoro, 2.150%, 01/09/52	372,220	0.14
EUR 540,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/03/32	471,751	0.18	EUR 630,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/10/53	647,371	0.24
EUR 330,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 01/06/32	269,981	0.10	EUR 70,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/03/67	50,999	0.02
EUR 1,040,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/32	959,540	0.36	EUR 760,000	Italy Buoni Poliennali Del Tesoro, 3.700%, perpetual	779,341	0.29
EUR 1,157,000	Italy Buoni Poliennali Del Tesoro, 5.750%, 01/02/33	1,349,708	0.51	Total Italy		59,848,394	22.56
EUR 750,000	Italy Buoni Poliennali Del Tesoro, 4.400%, 01/05/33	798,741	0.30	Netherlands			
EUR 1,080,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/33	979,245	0.37	EUR 380,000	Netherlands Government Bond, 0.250%, 15/07/25	366,776	0.14
EUR 570,000	Italy Buoni Poliennali Del Tesoro, 4.350%, 01/11/33	603,280	0.23	EUR 170,000	Netherlands Government Bond, 0.010%, 15/01/26	161,601	0.06
EUR 700,000	Italy Buoni Poliennali Del Tesoro, 4.200%, 01/03/34	731,926	0.28	EUR 1,010,000	Netherlands Government Bond, 0.500%, 15/07/26	965,762	0.36
EUR 1,308,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/34	1,453,590	0.55	EUR 915,000	Netherlands Government Bond, 0.010%, 15/01/27	855,616	0.32
EUR 860,000	Italy Buoni Poliennali Del Tesoro, 3.350%, 01/03/35	826,076	0.31	EUR 635,000	Netherlands Government Bond, 0.750%, 15/07/27	604,266	0.23

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.80% (continued)				Government Bonds - 98.80% (continued)			
Netherlands (continued)				Spain (continued)			
EUR 963,436	Netherlands Government Bond, 5.500%, 15/01/28	1,083,576	0.41	EUR 1,390,000	Spain Government Bond, 1.300%, 31/10/26	1,342,280	0.51
EUR 340,000	Netherlands Government Bond, 0.750%, 15/07/28	319,362	0.12	EUR 1,280,000	Spain Government Bond, 0.010%, 31/01/27	1,183,782	0.45
EUR 440,000	Netherlands Government Bond, 0.010%, 15/01/29	394,900	0.15	EUR 930,000	Spain Government Bond, 1.500%, 30/04/27	899,065	0.34
EUR 40,000	Netherlands Government Bond, 0.250%, 15/07/29	36,048	0.01	EUR 1,285,000	Spain Government Bond, 0.800%, 30/07/27	1,208,889	0.46
EUR 780,000	Netherlands Government Bond, 0.010%, 15/07/30	676,806	0.26	EUR 1,190,000	Spain Government Bond, 1.450%, 31/10/27	1,143,279	0.43
EUR 110,000	Netherlands Government Bond, 0.010%, 15/07/31	93,170	0.04	EUR 650,000	Spain Government Bond, 0.010%, 31/01/28	586,729	0.22
EUR 790,000	Netherlands Government Bond, 0.500%, 15/07/32	679,163	0.26	EUR 760,000	Spain Government Bond, 1.400%, 30/04/28	724,700	0.27
EUR 972,000	Netherlands Government Bond, 2.500%, 15/01/33	985,122	0.37	EUR 540,000	Spain Government Bond, 1.400%, 30/07/28	513,252	0.19
EUR 220,000	Netherlands Government Bond, 2.500%, 15/07/33	222,464	0.08	EUR 1,060,000	Spain Government Bond, 5.150%, 31/10/28	1,183,178	0.45
EUR 988,092	Netherlands Government Bond, 4.000%, 15/01/37	1,150,831	0.43	EUR 1,691,338	Spain Government Bond, 6.000%, 31/01/29	1,963,256	0.74
EUR 15,000	Netherlands Government Bond, 0.010%, 15/01/38	10,580	0.00	EUR 730,000	Spain Government Bond, 1.450%, 30/04/29	689,056	0.26
EUR 175,000	Netherlands Government Bond, 0.500%, 15/01/40	129,307	0.05	EUR 1,360,000	Spain Government Bond, 0.800%, 30/07/29	1,232,418	0.46
EUR 761,000	Netherlands Government Bond, 3.750%, 15/01/42	895,393	0.34	EUR 490,000	Spain Government Bond, 0.600%, 31/10/29	436,806	0.16
EUR 255,000	Netherlands Government Bond, 3.250%, 15/01/44	283,220	0.11	EUR 1,025,000	Spain Government Bond, 0.500%, 30/04/30	896,854	0.34
EUR 985,000	Netherlands Government Bond, 2.750%, 15/01/47	1,029,916	0.39	EUR 475,000	Spain Government Bond, 1.950%, 30/07/30	453,942	0.17
EUR 490,000	Netherlands Government Bond, 0.010%, 15/01/52	251,272	0.09	EUR 1,330,000	Spain Government Bond, 1.250%, 31/10/30	1,209,249	0.46
EUR 400,000	Netherlands Government Bond, 2.000%, 15/01/54	360,080	0.14	EUR 470,000	Spain Government Bond, 0.100%, 30/04/31	388,145	0.15
EUR 420,000	Netherlands Government Bond, 2.500%, perpetual	427,182	0.16	EUR 410,000	Spain Government Bond, 0.500%, 31/10/31	344,539	0.13
Total Netherlands		11,982,413	4.52	EUR 480,000	Spain Government Bond, 0.700%, 30/04/32	404,674	0.15
Spain				EUR 1,229,000	Spain Government Bond, 5.750%, 30/07/32	1,497,069	0.56
EUR 770,000	Spain Government Bond, 0.010%, 31/01/25	744,706	0.28	EUR 990,000	Spain Government Bond, 2.550%, 31/10/32	964,438	0.36
EUR 700,000	Spain Government Bond, 1.600%, 30/04/25	687,209	0.26	EUR 1,160,000	Spain Government Bond, 3.150%, 30/04/33	1,178,398	0.44
EUR 790,000	Spain Government Bond, 0.010%, 31/05/25	758,052	0.29	EUR 1,135,000	Spain Government Bond, 2.350%, 30/07/33	1,078,171	0.41
EUR 586,000	Spain Government Bond, 4.650%, 30/07/25	601,487	0.23	EUR 1,130,000	Spain Government Bond, 3.550%, 31/10/33	1,182,477	0.45
EUR 640,000	Spain Government Bond, 2.150%, 31/10/25	633,305	0.24	EUR 690,000	Spain Government Bond, 1.850%, 30/07/35	603,791	0.23
EUR 420,000	Spain Government Bond, 0.010%, 31/01/26	397,316	0.15	EUR 1,047,000	Spain Government Bond, 4.200%, 31/01/37	1,155,051	0.44
EUR 990,000	Spain Government Bond, 1.950%, 30/04/26	974,355	0.37	EUR 260,000	Spain Government Bond, 3.900%, 30/07/39	275,298	0.10
EUR 690,000	Spain Government Bond, 2.800%, 31/05/26	692,574	0.26	EUR 1,135,000	Spain Government Bond, 4.900%, 30/07/40	1,340,000	0.50
EUR 1,270,000	Spain Government Bond, 5.900%, 30/07/26	1,371,381	0.52	EUR 175,000	Spain Government Bond, 1.200%, 31/10/40	124,724	0.05

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 98.80% <i>(continued)</i>			
Spain <i>(continued)</i>			
EUR 875,000	Spain Government Bond, 4.700%, 30/07/41	1,020,011	0.38
EUR 100,000	Spain Government Bond, 1.000%, 30/07/42	66,707	0.02
EUR 240,000	Spain Government Bond, 3.450%, 30/07/43	237,605	0.09
EUR 955,000	Spain Government Bond, 5.150%, 31/10/44	1,184,257	0.45
EUR 1,175,000	Spain Government Bond, 2.900%, 31/10/46	1,058,859	0.40
EUR 1,055,000	Spain Government Bond, 2.700%, 31/10/48	904,890	0.34
EUR 155,000	Spain Government Bond, 1.000%, 31/10/50	86,857	0.03
EUR 540,000	Spain Government Bond, 1.900%, 31/10/52	373,070	0.14
EUR 1,015,000	Spain Government Bond, 3.450%, 30/07/66	936,747	0.35
EUR 70,000	Spain Government Bond, 1.450%, 31/10/71	34,252	0.01
Total Spain		38,967,150	14.69
Total Government Bonds		262,136,620	98.80
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
		262,136,620	98.80
TOTAL INVESTMENTS			
		262,136,620	98.80
Other Net Assets/(Liabilities)			
		3,178,399	1.20
TOTAL NET ASSETS			
		265,315,019	100.00

Schedule of Investments

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 99.60%				Government Bonds - 99.60% <i>(continued)</i>			
France				Italy <i>(continued)</i>			
EUR 1,767,614	French Republic Government Bond OAT, 0.100%, 01/03/25	1,742,514	2.53	EUR 2,294,351	Italy Buoni Poliennali Del Tesoro, 2.550%, 15/09/41	2,458,466	3.57
EUR 7,242,447	French Republic Government Bond OAT, 0.100%, 01/03/26	6,954,918	10.11	EUR 980,339	Italy Buoni Poliennali Del Tesoro, 0.150%, 15/05/51	622,045	0.91
EUR 3,877,631	French Republic Government Bond OAT, 1.850%, 25/07/27	4,101,254	5.96	Total Italy		18,951,467	27.54
EUR 2,241,671	French Republic Government Bond OAT, 0.100%, 01/03/28	2,212,866	3.21	Spain			
EUR 2,248,353	French Republic Government Bond OAT, 0.100%, 01/03/29	2,231,962	3.24	EUR 2,372,608	Spain Government Inflation Linked Bond, 0.650%, 30/11/27	2,367,388	3.44
EUR 1,717,661	French Republic Government Bond OAT, 3.400%, 25/07/29	2,007,086	2.92	EUR 2,629,624	Spain Government Inflation Linked Bond, 1.000%, 30/11/30	2,656,841	3.86
EUR 2,597,306	French Republic Government Bond OAT, 0.700%, 25/07/30	2,678,108	3.89	EUR 2,728,402	Spain Government Inflation Linked Bond, 0.700%, 30/11/33	2,639,920	3.84
EUR 2,068,456	French Republic Government Bond OAT, 3.150%, 25/07/32	2,552,641	3.71	EUR 391,436	Spain Government Inflation Linked Bond, 2.050%, 30/11/39	427,965	0.62
EUR 386,935	French Republic Government Bond OAT, 0.600%, 25/07/34	391,559	0.57	Total Spain		8,092,114	11.76
EUR 1,925,878	French Republic Government Bond OAT, 0.100%, 25/07/36	1,821,206	2.65	Total Government Bonds		68,543,307	99.60
EUR 471,507	French Republic Government Bond OAT, 0.550%, 01/03/39	465,665	0.68	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
EUR 2,180,045	French Republic Government Bond OAT, 1.800%, 25/07/40	2,590,634	3.76			68,543,307	99.60
EUR 1,939,396	French Republic Government Bond OAT, 0.100%, 25/07/47	1,711,285	2.49	TOTAL INVESTMENTS		68,543,307	99.60
Total France		31,461,698	45.72	Other Net Assets/(Liabilities)			
Germany						276,640	0.40
EUR 2,873,765	Deutsche Bundesrepublik Inflation Linked Bond, 0.100%, 15/04/26	2,826,520	4.11	TOTAL NET ASSETS		68,819,947	100.00
EUR 3,427,353	Deutsche Bundesrepublik Inflation Linked Bond, 0.500%, 15/04/30	3,520,886	5.11				
EUR 1,515,312	Deutsche Bundesrepublik Inflation Linked Bond, 0.100%, 15/04/33	1,524,465	2.21				
EUR 2,171,826	Deutsche Bundesrepublik Inflation Linked Bond, 0.100%, 15/04/46	2,166,157	3.15				
Total Germany		10,038,028	14.58				
Italy							
EUR 1,264,826	Italy Buoni Poliennali Del Tesoro, 0.650%, 15/05/26	1,245,815	1.81				
EUR 2,105,428	Italy Buoni Poliennali Del Tesoro, 3.100%, 15/09/26	2,220,364	3.23				
EUR 2,362,617	Italy Buoni Poliennali Del Tesoro, 1.300%, 15/05/28	2,361,766	3.43				
EUR 879,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 15/05/29	881,478	1.28				
EUR 1,978,977	Italy Buoni Poliennali Del Tesoro, 0.400%, 15/05/30	1,849,967	2.69				
EUR 2,241,891	Italy Buoni Poliennali Del Tesoro, 1.250%, 15/09/32	2,176,630	3.16				
EUR 2,436,501	Italy Buoni Poliennali Del Tesoro, 0.100%, 15/05/33	2,086,230	3.03				
EUR 2,309,627	Italy Buoni Poliennali Del Tesoro, 2.350%, 15/09/35	2,454,718	3.57				
EUR 572,673	Italy Buoni Poliennali Del Tesoro, 2.400%, 15/05/39	593,988	0.86				

Schedule of Investments

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Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.62%				Corporate Bonds - 98.62% <i>(continued)</i>			
Australia				Australia <i>(continued)</i>			
EUR 350,000	APA Infrastructure Ltd, 2.000%, 22/03/27	334,334	0.04	EUR 290,000	Transurban Finance Co Pty Ltd, 3.000%, 08/04/30	283,736	0.03
EUR 200,000	APA Infrastructure Ltd, 0.750%, 15/03/29	174,036	0.02	EUR 200,000	Transurban Finance Co Pty Ltd, 4.225%, 26/04/33	210,496	0.02
EUR 200,000	APA Infrastructure Ltd, 2.000%, 15/07/30	180,172	0.02	EUR 300,000	Wesfarmers Ltd, 0.954%, 21/10/33	241,350	0.03
EUR 690,000	Ausgrid Finance Pty Ltd, 1.250%, 30/07/25	665,574	0.08	EUR 400,000	Westpac Banking Corp, 3.703%, 16/01/26	403,508	0.05
EUR 600,000	Ausnet Services Holdings Pty Ltd, 1.500%, 26/02/27	564,480	0.07	EUR 180,000	Westpac Banking Corp, 0.875%, 17/04/27	167,031	0.02
EUR 300,000	Australia & New Zealand Banking Group Ltd, 3.652%, 20/01/26	302,232	0.04	EUR 315,000	Westpac Banking Corp, 1.450%, 17/07/28	293,715	0.03
EUR 400,000	Australia & New Zealand Banking Group Ltd, 5.101%, 03/02/33	411,092	0.05	EUR 325,000	Westpac Banking Corp, 0.766%, 13/05/31	297,908	0.04
EUR 200,000	Australia Pacific Airports Melbourne Pty Ltd, 4.375%, perpetual	211,546	0.03	EUR 500,000	Westpac Banking Corp, 3.799%, perpetual	515,300	0.06
EUR 202,000	BHP Billiton Finance Ltd, 3.250%, 24/09/27	203,909	0.02		Total Australia	10,105,766	1.18
EUR 250,000	BHP Billiton Finance Ltd, 1.500%, 29/04/30	223,948	0.03	Austria			
EUR 270,000	BHP Billiton Finance Ltd, 3.125%, 29/04/33	263,201	0.03	EUR 200,000	A1 Towers Holding GmbH, 5.250%, 13/07/28	211,670	0.03
EUR 180,000	Goodman Australia Finance Pty Ltd, 1.375%, 27/09/25	173,977	0.02	EUR 300,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 4.125%, 18/01/27	304,233	0.04
EUR 195,000	Macquarie Group Ltd, 0.625%, 03/02/27	178,977	0.02	EUR 500,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 0.375%, 03/09/27	449,810	0.05
EUR 300,000	Macquarie Group Ltd, 0.943%, 19/01/29	263,556	0.03	EUR 200,000	CA Immobilien Anlagen AG, 1.000%, 27/10/25	182,986	0.02
EUR 100,000	Macquarie Group Ltd, 4.747%, 23/01/30	105,158	0.01	EUR 500,000	Erste Group Bank AG, 0.050%, 16/09/25	472,600	0.06
EUR 400,000	Macquarie Group Ltd, 0.950%, 21/05/31	331,768	0.04	EUR 200,000	Erste Group Bank AG, 0.875%, 22/05/26	189,456	0.02
EUR 300,000	National Australia Bank Ltd, 2.125%, 24/05/28	289,689	0.03	EUR 700,000	Erste Group Bank AG, 0.875%, 13/05/27	632,982	0.07
EUR 370,000	National Australia Bank Ltd, 1.375%, 30/08/28	342,087	0.04	EUR 200,000	Erste Group Bank AG, 0.125%, 17/05/28	175,464	0.02
EUR 190,000	National Australia Bank Ltd, 1.125%, 20/05/31	170,229	0.02	EUR 200,000	Erste Group Bank AG, 0.250%, 14/09/29	168,608	0.02
EUR 280,000	Stockland Trust, 1.625%, 27/04/26	265,896	0.03	EUR 200,000	Erste Group Bank AG, 4.250%, 30/05/30	207,572	0.02
EUR 400,000	Sydney Airport Finance Co Pty Ltd, 4.375%, perpetual	420,748	0.05	EUR 300,000	Erste Group Bank AG, 1.000%, 10/06/30	283,017	0.03
EUR 220,000	Telstra Group Ltd, 1.125%, 14/04/26	210,910	0.02	EUR 100,000	Erste Group Bank AG, 1.000%, 10/06/30	94,339	0.01
EUR 195,000	Telstra Group Ltd, 1.375%, 26/03/29	180,162	0.02	EUR 300,000	Erste Group Bank AG, 4.000%, 16/01/31	310,467	0.04
EUR 270,000	Telstra Group Ltd, 1.000%, 23/04/30	240,519	0.03	EUR 200,000	Erste Group Bank AG, 0.250%, 27/01/31	163,032	0.02
EUR 190,000	Toyota Finance Australia Ltd, 2.280%, 21/10/27	185,273	0.02	EUR 200,000	Erste Group Bank AG, 1.625%, 08/09/31	186,612	0.02
EUR 130,000	Toyota Finance Australia Ltd, 0.440%, 13/01/28	117,443	0.01	EUR 300,000	Erste Group Bank AG, 4.000%, 07/06/33	294,996	0.04
EUR 350,000	Transurban Finance Co Pty Ltd, 2.000%, 28/08/25	341,961	0.04	EUR 290,000	Mondi Finance Europe GmbH, 2.375%, 01/04/28	284,154	0.03
EUR 90,000	Transurban Finance Co Pty Ltd, 1.750%, 29/03/28	84,787	0.01	EUR 350,000	OMV AG, 0.010%, 03/07/25	333,294	0.04
EUR 280,000	Transurban Finance Co Pty Ltd, 1.450%, 16/05/29	255,058	0.03				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
Austria (continued)				Belgium (continued)			
EUR 550,000	OMV AG, 1.000%, 14/12/26	522,973	0.06	EUR 200,000	Argenta Spaarbank NV, 5.375%, 29/11/27	206,828	0.03
EUR 350,000	OMV AG, 1.875%, 04/12/28	333,228	0.04	EUR 200,000	Argenta Spaarbank NV, 1.375%, 08/02/29	177,680	0.02
EUR 320,000	OMV AG, 6.250%, perpetual	331,091	0.04	EUR 300,000	Cofinimmo SA, 1.000%, 24/01/28	271,644	0.03
EUR 400,000	OMV AG, 2.500%, perpetual	376,668	0.04	EUR 200,000	Crelan SA, 6.000%, 28/02/30	211,630	0.03
EUR 1,000,000	Raiffeisen Bank International AG, 4.125%, 08/09/25	1,005,590	0.12	EUR 100,000	Elia Group SA/NV, 1.500%, 05/09/28	92,982	0.01
EUR 500,000	Raiffeisen Bank International AG, 4.750%, 26/01/27	505,545	0.06	EUR 200,000	Elia Transmission Belgium SA, 1.375%, 14/01/26	192,286	0.02
EUR 200,000	Raiffeisen Bank International AG, 6.000%, 15/09/28	208,652	0.02	EUR 100,000	Elia Transmission Belgium SA, 3.000%, 07/04/29	99,061	0.01
EUR 400,000	Raiffeisen Bank International AG, 1.500%, 12/03/30	372,820	0.04	EUR 300,000	Elia Transmission Belgium SA, 0.875%, 28/04/30	261,519	0.03
EUR 400,000	Raiffeisen Bank International AG, 2.875%, 18/06/32	358,436	0.04	EUR 300,000	Elia Transmission Belgium SA, 3.625%, 18/01/33	309,621	0.04
EUR 300,000	Raiffeisen Bank International AG, 7.375%, 20/12/32	315,726	0.04	EUR 190,000	Euroclear Bank SA, 0.125%, 07/07/25	181,355	0.02
EUR 200,000	Raiffeisen Bank International AG, 1.375%, 17/06/33	163,526	0.02	EUR 250,000	Euroclear Bank SA, 3.625%, 13/10/27	255,590	0.03
EUR 100,000	UNIQA Insurance Group AG, 6.000%, 27/07/46	102,558	0.01	EUR 200,000	Euroclear Investments SA, 1.125%, 07/12/26	190,562	0.02
EUR 300,000	Vienna Insurance Group AG Wiener Versicherung Gruppe, 4.875%, 15/06/42	300,948	0.04	EUR 200,000	Groupe Bruxelles Lambert NV, 3.125%, 06/09/29	200,586	0.02
EUR 200,000	Volksbank Wien AG, 0.875%, 23/03/26	185,928	0.02	EUR 200,000	Groupe Bruxelles Lambert NV, 0.125%, 28/01/31	161,016	0.02
EUR 300,000	Volksbank Wien AG, 4.750%, 15/03/27	308,058	0.04	EUR 400,000	Groupe Bruxelles Lambert NV, 4.000%, perpetual	420,460	0.05
EUR 200,000	Wienerberger AG, 4.875%, 04/10/28	212,002	0.03	EUR 500,000	KBC Group NV, 4.500%, 06/06/26	505,415	0.06
Total Austria		10,549,041	1.24	EUR 200,000	KBC Group NV, 0.125%, 10/09/26	188,594	0.02
Belgium				EUR 500,000	KBC Group NV, 0.250%, 01/03/27	467,630	0.06
EUR 300,000	AG Insurance SA, 3.500%, 30/06/47	287,940	0.03	EUR 300,000	KBC Group NV, 4.375%, 23/11/27	307,047	0.04
EUR 200,000	Ageas SA/NV, 3.250%, 02/07/49	186,692	0.02	EUR 500,000	KBC Group NV, 0.750%, 21/01/28	460,080	0.05
EUR 760,000	Anheuser-Busch InBev SA/NV, 1.150%, 22/01/27	721,886	0.09	EUR 200,000	KBC Group NV, 0.125%, 14/01/29	175,010	0.02
EUR 300,000	Anheuser-Busch InBev SA/NV, 2.125%, 02/12/27	292,167	0.03	EUR 200,000	KBC Group NV, 4.250%, 28/11/29	205,492	0.02
EUR 1,000,000	Anheuser-Busch InBev SA/NV, 2.000%, 17/03/28	971,550	0.11	EUR 400,000	KBC Group NV, 0.750%, 24/01/30	343,504	0.04
EUR 400,000	Anheuser-Busch InBev SA/NV, 1.500%, 18/04/30	367,864	0.04	EUR 400,000	KBC Group NV, 3.000%, 25/08/30	389,784	0.05
EUR 400,000	Anheuser-Busch InBev SA/NV, 1.650%, 28/03/31	366,924	0.04	EUR 700,000	KBC Group NV, 0.750%, 31/05/31	586,936	0.07
EUR 580,000	Anheuser-Busch InBev SA/NV, 2.875%, 02/04/32	573,817	0.07	EUR 200,000	KBC Group NV, 4.375%, 06/12/31	210,674	0.03
EUR 250,000	Anheuser-Busch InBev SA/NV, 3.250%, 24/01/33	255,352	0.03	EUR 200,000	KBC Group NV, 0.625%, 07/12/31	180,500	0.02
EUR 1,380,000	Anheuser-Busch InBev SA/NV, 2.750%, 17/03/36	1,315,223	0.15	EUR 500,000	KBC Group NV, 4.875%, 25/04/33	511,090	0.06
EUR 970,000	Anheuser-Busch InBev SA/NV, 3.700%, 02/04/40	991,146	0.12	EUR 300,000	KBC Group NV, 4.375%, perpetual	311,403	0.04
EUR 200,000	Argenta Spaarbank NV, 1.000%, 13/10/26	188,766	0.02	EUR 690,000	Lonza Finance International NV, 1.625%, 21/04/27	661,296	0.08
EUR 200,000	Argenta Spaarbank NV, 1.000%, 29/01/27	182,510	0.02	EUR 200,000	Lonza Finance International NV, 3.875%, 25/05/33	207,504	0.03
				EUR 200,000	Solvay SA, 2.750%, 02/12/27	196,224	0.02
				EUR 200,000	Solvay SA, 2.500%, 31/12/99	189,778	0.02
				EUR 200,000	VGP NV, 2.250%, 17/01/30	157,336	0.02
				Total Belgium		16,189,954	1.90
				Bermuda			
				EUR 300,000	Athora Holding Ltd, 6.625%, 16/06/28	310,017	0.04
				EUR 200,000	FIL Ltd, 2.500%, 04/11/26	192,786	0.02
				Total Bermuda		502,803	0.06

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Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
British Virgin Islands				Czech Republic			
EUR 150,000	Global Switch Holdings Ltd, 2.250%, 31/05/27	145,973	0.02	EUR 300,000	Ceska sporitelna AS, 5.943%, 29/06/27	311,181	0.04
Total British Virgin Islands				EUR 400,000	Ceska sporitelna AS, 0.500%, 13/09/28	345,884	0.04
Canada				EUR 300,000	EP Infrastructure AS, 2.045%, 09/10/28	249,342	0.03
EUR 220,000	Alimentation Couche-Tard Inc, 1.875%, 06/05/26	212,315	0.02	EUR 400,000	Raiffeisenbank AS, 1.000%, 09/06/28	344,176	0.04
EUR 300,000	Bank of Montreal, 2.750%, 15/06/27	295,089	0.03	Total Czech Republic			
EUR 290,000	Bank of Nova Scotia, 0.125%, 04/09/26	267,743	0.03	1,250,583 0.15			
EUR 300,000	Bank of Nova Scotia, 0.250%, 01/11/28	260,409	0.03	Denmark			
EUR 350,000	Fairfax Financial Holdings Ltd, 2.750%, 29/03/28	333,722	0.04	EUR 200,000	Aareal Bank AG, 0.750%, 18/04/28	172,550	0.02
EUR 710,000	Great-West Lifeco Inc, 1.750%, 07/12/26	689,296	0.08	EUR 240,000	AP Moller - Maersk A/S, 1.750%, 16/03/26	232,270	0.03
EUR 200,000	Great-West Lifeco Inc, 4.700%, 16/11/29	214,360	0.03	EUR 335,000	Carlsberg Breweries AS, 0.375%, 30/06/27	305,409	0.04
EUR 250,000	Magna International Inc, 1.500%, 25/09/27	238,458	0.03	EUR 200,000	Carlsberg Breweries AS, 4.000%, 05/10/28	207,344	0.02
EUR 250,000	Magna International Inc, 4.375%, 17/03/32	266,495	0.03	EUR 200,000	Carlsberg Breweries AS, 0.875%, 01/07/29	177,762	0.02
EUR 333,000	Royal Bank of Canada, 4.125%, 05/07/28	343,599	0.04	EUR 170,000	Carlsberg Breweries AS, 0.625%, 09/03/30	146,061	0.02
EUR 400,000	Royal Bank of Canada, 2.125%, 26/04/29	376,928	0.04	EUR 200,000	Carlsberg Breweries AS, 4.250%, 05/10/33	212,580	0.03
EUR 270,000	Royal Bank of Canada, 4.375%, 02/10/30	283,821	0.03	EUR 500,000	Carlsberg Breweries AS, 3.500%, perpetual	506,205	0.06
EUR 300,000	Toronto-Dominion Bank, 0.500%, 18/01/27	277,749	0.03	EUR 300,000	Danske Bank A/S, 4.000%, 12/01/27	302,370	0.04
EUR 500,000	Toronto-Dominion Bank, 2.551%, 03/08/27	489,195	0.06	EUR 300,000	Danske Bank A/S, 1.375%, 17/02/27	285,882	0.03
EUR 1,000,000	Toronto-Dominion Bank, 3.631%, 13/12/29	1,011,740	0.12	EUR 200,000	Danske Bank A/S, 4.500%, 09/11/28	206,380	0.02
EUR 500,000	Toronto-Dominion Bank, 3.129%, 03/08/32	489,030	0.06	EUR 300,000	Danske Bank A/S, 4.750%, 21/06/30	316,329	0.04
EUR 500,000	TotalEnergies Capital Canada Ltd, 2.125%, 18/09/29	478,285	0.06	EUR 1,000,000	Danske Bank A/S, 4.125%, 10/01/31	1,036,040	0.12
Total Canada				EUR 300,000	Danske Bank A/S, 1.000%, 15/05/31	279,924	0.03
Cayman Islands				EUR 200,000	EON SE, 2.875%, perpetual	199,272	0.02
EUR 450,000	CK Hutchison Europe Finance 18 Ltd, 1.250%, 13/04/25	434,911	0.05	EUR 370,000	ISS Global A/S, 0.875%, 18/06/26	346,897	0.04
EUR 250,000	CK Hutchison Europe Finance 18 Ltd, 2.000%, 13/04/30	226,650	0.03	EUR 250,000	ISS Global A/S, 1.500%, 31/08/27	233,395	0.03
EUR 300,000	CK Hutchison Europe Finance 21 Ltd, 0.750%, 02/11/29	254,541	0.03	EUR 200,000	Jyske Bank A/S, 4.625%, 11/04/26	201,800	0.02
EUR 380,000	CK Hutchison Finance 16 Ltd, 2.000%, 06/04/28	360,856	0.04	EUR 355,000	Jyske Bank A/S, 0.050%, 02/09/26	333,391	0.04
Total Cayman Islands				EUR 200,000	Jyske Bank A/S, 5.500%, 16/11/27	209,794	0.02
		1,276,958	0.15	EUR 200,000	Jyske Bank A/S, 0.250%, 17/02/28	181,532	0.02
				EUR 125,000	Jyske Bank A/S, 5.000%, 26/10/28	129,970	0.02
				EUR 50,000	Nykredit Realkredit AS, 0.625%, 17/01/25	48,475	0.01
				EUR 790,000	Nykredit Realkredit AS, 0.500%, 10/07/25	755,256	0.09
				EUR 200,000	Nykredit Realkredit AS, 0.250%, 13/01/26	187,798	0.02
				EUR 300,000	Nykredit Realkredit AS, 0.750%, 20/01/27	276,027	0.03
				EUR 400,000	Nykredit Realkredit AS, 1.375%, 12/07/27	374,372	0.04

Schedule of Investments (continued)

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Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
Denmark (continued)				Finland (continued)			
EUR 500,000	Nykredit Realkredit AS, 0.375%, 17/01/28	440,335	0.05	EUR 135,000	OP Corporate Bank plc, 0.250%, 24/03/26	126,079	0.02
EUR 180,000	Sydbank AS, 5.125%, 06/09/28	185,938	0.02	EUR 200,000	OP Corporate Bank plc, 0.600%, 18/01/27	183,498	0.02
EUR 200,000	TDC Net A/S, 5.618%, 06/02/30	206,066	0.02	EUR 348,000	OP Corporate Bank plc, 4.125%, 18/04/27	357,977	0.04
EUR 200,000	TDC Net A/S, 6.500%, perpetual	211,882	0.03	EUR 325,000	OP Corporate Bank plc, 0.625%, 27/07/27	295,159	0.04
EUR 900,000	Vestas Wind Systems A/S, 4.125%, 15/06/31	928,800	0.11	EUR 285,000	OP Corporate Bank plc, 0.100%, 16/11/27	253,795	0.03
Total Denmark		9,838,106	1.15	EUR 600,000	OP Corporate Bank plc, 4.000%, 13/06/28	619,938	0.07
Estonia				EUR 75,000	OP Corporate Bank plc, 0.375%, 16/06/28	66,115	0.01
EUR 100,000	Luminor Bank AS/Estonia, 0.539%, 23/09/26	91,815	0.01	EUR 205,000	OP Corporate Bank plc, 0.375%, 08/12/28	177,223	0.02
EUR 500,000	Luminor Bank AS/Estonia, 7.750%, 08/06/27	526,985	0.06	EUR 100,000	OP Corporate Bank plc, 0.625%, 12/11/29	85,706	0.01
Total Estonia		618,800	0.07	EUR 200,000	OP Corporate Bank plc, 0.750%, 24/03/31	169,956	0.02
Finland				EUR 550,000	Sampo Oyj, 3.375%, 23/05/49	517,671	0.06
EUR 485,000	Balder Finland Oyj, 1.375%, 24/05/30	351,911	0.04	EUR 280,000	Sato Oyj, 1.375%, 24/02/28	233,587	0.03
EUR 260,000	Elenia Verkko Oyj, 0.375%, 06/02/27	236,662	0.03	EUR 500,000	Stora Enso Oyj, 2.500%, 07/06/27	488,805	0.06
EUR 385,000	Elisa Oyj, 0.250%, 15/09/27	348,822	0.04	EUR 100,000	Stora Enso Oyj, 0.625%, 02/12/30	81,407	0.01
EUR 200,000	Elisa Oyj, 4.000%, 27/01/29	207,090	0.02	EUR 200,000	Stora Enso Oyj, 4.000%, perpetual	202,294	0.02
EUR 380,000	Kojamo Oyj, 1.625%, 07/03/25	363,816	0.04	EUR 200,000	Stora Enso Oyj, 4.250%, perpetual	205,072	0.02
EUR 460,000	Kojamo Oyj, 1.875%, 27/05/27	411,212	0.05	EUR 1,100,000	Teollisuuden Voima Oyj, 4.750%, 01/06/30	1,152,217	0.14
EUR 200,000	Neste Oyj, 0.750%, 25/03/28	181,458	0.02	EUR 200,000	UPM-Kymmene Oyj, 2.250%, 23/05/29	191,102	0.02
EUR 200,000	Neste Oyj, 3.875%, 16/03/29	206,142	0.02	EUR 400,000	UPM-Kymmene Oyj, 0.500%, 22/03/31	329,688	0.04
EUR 200,000	Neste Oyj, 3.875%, 21/05/31	207,478	0.02	Total Finland		13,589,094	1.59
EUR 100,000	Neste Oyj, 4.250%, 16/03/33	106,907	0.01	France			
EUR 200,000	Nokia Oyj, 2.000%, 11/03/26	192,666	0.02	EUR 200,000	Abeille Vie Sa d'Assurances Vie et de Capitalisation SA, 6.250%, 09/09/33	217,724	0.03
EUR 200,000	Nokia Oyj, 3.125%, 15/05/28	195,520	0.02	EUR 200,000	Accor SA, 3.000%, 04/02/26	192,304	0.02
EUR 400,000	Nokia Oyj, 4.375%, 21/08/31	402,132	0.05	EUR 300,000	Accor SA, 2.375%, 29/11/28	285,963	0.03
EUR 300,000	Nordea Bank Abp, 3.625%, 10/02/26	299,223	0.04	EUR 200,000	Air Liquide Finance SA, 1.250%, 03/06/25	195,036	0.02
EUR 620,000	Nordea Bank Abp, 0.375%, 28/05/26	582,478	0.07	EUR 500,000	Air Liquide Finance SA, 1.000%, 08/03/27	476,105	0.06
EUR 300,000	Nordea Bank Abp, 1.125%, 16/02/27	281,811	0.03	EUR 200,000	Air Liquide Finance SA, 1.375%, 02/04/30	184,156	0.02
EUR 540,000	Nordea Bank Abp, 0.500%, 14/05/27	498,528	0.06	EUR 500,000	Air Liquide Finance SA, 0.625%, 20/06/30	438,025	0.05
EUR 400,000	Nordea Bank Abp, 1.125%, 27/09/27	377,620	0.04	EUR 300,000	ALD SA, 4.750%, 13/10/25	305,841	0.04
EUR 400,000	Nordea Bank Abp, 4.125%, 05/05/28	412,940	0.05	EUR 500,000	ALD SA, 4.000%, 05/07/27	510,945	0.06
EUR 300,000	Nordea Bank Abp, 0.500%, 02/11/28	263,514	0.03	EUR 300,000	ALD SA, 4.875%, 06/10/28	317,595	0.04
EUR 750,000	Nordea Bank Abp, 2.500%, 23/05/29	721,297	0.09	EUR 200,000	Alstom SA, 0.250%, 14/10/26	181,172	0.02
EUR 200,000	Nordea Bank Abp, 2.875%, 24/08/32	193,764	0.02	EUR 300,000	Alstom SA, 0.125%, 27/07/27	263,226	0.03
EUR 200,000	Nordea Bank Abp, 4.875%, 23/02/34	207,840	0.03	EUR 400,000	Alstom SA, 0.500%, 27/07/30	324,116	0.04
EUR 210,000	OP Corporate Bank plc, 1.000%, 22/05/25	202,978	0.02	EUR 100,000	Altarea SCA, 1.750%, 16/01/30	76,947	0.01
EUR 400,000	OP Corporate Bank plc, 2.875%, 15/12/25	397,996	0.05	EUR 300,000	Aprr SA, 1.500%, 25/01/30	276,351	0.03
				EUR 300,000	APRR SA, 1.250%, 06/01/27	286,158	0.03

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
France (continued)				France (continued)			
EUR 300,000	APRR SA, 1.250%, 14/01/27	285,768	0.03	EUR 500,000	Banque Federative du Credit Mutuel SA, 3.875%, 14/02/28	512,890	0.06
EUR 300,000	APRR SA, 1.250%, 18/01/28	282,072	0.03	EUR 500,000	Banque Federative du Credit Mutuel SA, 1.375%, 16/07/28	464,495	0.05
EUR 400,000	APRR SA, 0.010%, 19/06/28	353,700	0.04	EUR 400,000	Banque Federative du Credit Mutuel SA, 0.250%, 19/07/28	346,256	0.04
EUR 400,000	APRR SA, 3.125%, perpetual	403,152	0.05	EUR 500,000	Banque Federative du Credit Mutuel SA, 0.625%, 03/11/28	437,350	0.05
EUR 200,000	Argan SA, 1.011%, 17/11/26	178,640	0.02	EUR 500,000	Banque Federative du Credit Mutuel SA, 4.125%, 13/03/29	519,020	0.06
EUR 600,000	Arkema SA, 1.500%, 20/01/25	587,070	0.07	EUR 300,000	Banque Federative du Credit Mutuel SA, 1.750%, 15/03/29	274,488	0.03
EUR 100,000	Arkema SA, 4.250%, 20/05/30	104,400	0.01	EUR 300,000	Banque Federative du Credit Mutuel SA, 2.625%, 06/11/29	285,066	0.03
EUR 100,000	Arkema SA, 3.500%, 23/01/31	100,206	0.01	EUR 200,000	Banque Federative du Credit Mutuel SA, 4.000%, 21/11/29	207,150	0.02
EUR 500,000	Arval Service Lease SA, 0.875%, 17/02/25	483,385	0.06	EUR 300,000	Banque Federative du Credit Mutuel SA, 0.750%, 17/01/30	253,926	0.03
EUR 200,000	Arval Service Lease SA, 0.010%, 01/10/25	188,084	0.02	EUR 300,000	Banque Federative du Credit Mutuel SA, 4.125%, 18/09/30	315,024	0.04
EUR 200,000	Arval Service Lease SA, 3.375%, 04/01/26	199,794	0.02	EUR 300,000	Banque Federative du Credit Mutuel SA, 0.625%, 21/02/31	245,544	0.03
EUR 200,000	Arval Service Lease SA, 4.750%, 22/05/27	207,514	0.02	EUR 200,000	Banque Federative du Credit Mutuel SA, 1.125%, 19/11/31	161,712	0.02
EUR 400,000	Arval Service Lease SA, 4.250%, perpetual	404,536	0.05	EUR 300,000	Banque Federative du Credit Mutuel SA, 1.125%, 19/01/32	250,047	0.03
EUR 300,000	Autoroutes du Sud de la France SA, 1.125%, 20/04/26	287,892	0.03	EUR 300,000	Banque Federative du Credit Mutuel SA, 3.625%, 14/09/32	303,864	0.04
EUR 300,000	Autoroutes du Sud de la France SA, 1.000%, 13/05/26	286,617	0.03	EUR 400,000	Banque Federative du Credit Mutuel SA, 5.125%, 13/01/33	428,248	0.05
EUR 800,000	Autoroutes du Sud de la France SA, 1.250%, 18/01/27	763,320	0.09	EUR 500,000	Banque Federative du Credit Mutuel SA, 4.000%, 26/01/33	513,175	0.06
EUR 500,000	Autoroutes du Sud de la France SA, 1.375%, 27/06/28	471,275	0.06	EUR 500,000	Banque Federative du Credit Mutuel SA, 3.750%, 01/02/33	510,390	0.06
EUR 750,000	AXA SA, 3.750%, 12/10/30	790,950	0.09	EUR 500,000	Banque Federative du Credit Mutuel SA, 4.125%, 14/06/33	524,505	0.06
EUR 200,000	AXA SA, 3.625%, 10/01/33	211,732	0.03	EUR 900,000	Banque Federative du Credit Mutuel SA, 4.375%, perpetual	934,641	0.11
EUR 800,000	AXA SA, 1.375%, 07/10/41	660,768	0.08	EUR 200,000	Banque Stellantis France SACA, 0.010%, 22/01/25	192,338	0.02
EUR 800,000	AXA SA, 1.875%, 10/07/42	657,976	0.08	EUR 300,000	Banque Stellantis France SACA, 3.875%, 19/01/26	302,226	0.04
EUR 500,000	AXA SA, 4.250%, 10/03/43	493,700	0.06	EUR 200,000	Banque Stellantis France SACA, 4.000%, 21/01/27	203,334	0.02
EUR 400,000	AXA SA, 3.375%, 06/07/47	391,600	0.05	EUR 300,000	BNP Paribas Cardif SA, 4.032%, perpetual	295,620	0.04
EUR 310,000	AXA SA, 5.500%, perpetual	332,004	0.04	EUR 410,000	BNP Paribas SA, 1.500%, 17/11/25	397,356	0.05
EUR 200,000	AXA SA, 3.875%, perpetual	197,342	0.02	EUR 410,000	BNP Paribas SA, 1.125%, 11/06/26	390,287	0.05
EUR 600,000	Banque Federative du Credit Mutuel SA, 0.010%, 07/03/25	574,878	0.07	EUR 200,000	BNP Paribas SA, 0.125%, 04/09/26	184,572	0.02
EUR 500,000	Banque Federative du Credit Mutuel SA, 1.000%, 23/05/25	483,165	0.06	EUR 400,000	BNP Paribas SA, 2.250%, 11/01/27	388,660	0.05
EUR 1,200,000	Banque Federative du Credit Mutuel SA, 0.750%, 17/07/25	1,150,956	0.14	EUR 1,400,000	BNP Paribas SA, 2.125%, 23/01/27	1,360,156	0.16
EUR 1,000,000	Banque Federative du Credit Mutuel SA, 1.625%, 19/01/26	966,700	0.11	EUR 500,000	BNP Paribas SA, 0.250%, 13/04/27	464,005	0.05
EUR 500,000	Banque Federative du Credit Mutuel SA, 0.010%, 11/05/26	464,590	0.05				
EUR 600,000	Banque Federative du Credit Mutuel SA, 0.750%, 08/06/26	564,684	0.07				
EUR 100,000	Banque Federative du Credit Mutuel SA, 2.125%, 12/09/26	96,619	0.01				
EUR 400,000	Banque Federative du Credit Mutuel SA, 1.875%, 04/11/26	382,860	0.05				
EUR 400,000	Banque Federative du Credit Mutuel SA, 1.250%, 26/05/27	375,188	0.04				
EUR 900,000	Banque Federative du Credit Mutuel SA, 3.125%, 14/09/27	896,949	0.11				
EUR 500,000	Banque Federative du Credit Mutuel SA, 3.875%, 26/01/28	507,375	0.06				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
France (continued)				France (continued)			
EUR 400,000	BNP Paribas SA, 0.375%, 14/10/27	369,004	0.04	EUR 300,000	BPCE SA, 0.500%, 14/01/28	273,834	0.03
EUR 400,000	BNP Paribas SA, 0.500%, 19/02/28	363,988	0.04	EUR 400,000	BPCE SA, 3.500%, 25/01/28	404,416	0.05
EUR 270,000	BNP Paribas SA, 1.500%, 23/05/28	253,076	0.03	EUR 700,000	BPCE SA, 4.125%, 10/07/28	725,942	0.09
EUR 400,000	BNP Paribas SA, 0.500%, 30/05/28	362,184	0.04	EUR 300,000	BPCE SA, 4.375%, 13/07/28	310,128	0.04
EUR 500,000	BNP Paribas SA, 2.750%, 25/07/28	486,880	0.06	EUR 300,000	BPCE SA, 1.000%, 05/10/28	274,155	0.03
EUR 300,000	BNP Paribas SA, 4.375%, 13/01/29	310,596	0.04	EUR 300,000	BPCE SA, 0.625%, 15/01/30	256,905	0.03
EUR 1,900,000	BNP Paribas SA, 3.875%, 23/02/29	1,950,125	0.23	EUR 300,000	BPCE SA, 4.625%, 02/03/30	313,500	0.04
EUR 500,000	BNP Paribas SA, 1.125%, 17/04/29	451,330	0.05	EUR 500,000	BPCE SA, 0.250%, 14/01/31	402,550	0.05
EUR 200,000	BNP Paribas SA, 1.375%, 28/05/29	179,864	0.02	EUR 300,000	BPCE SA, 1.000%, 14/01/32	247,389	0.03
EUR 500,000	BNP Paribas SA, 3.625%, 01/09/29	501,830	0.06	EUR 100,000	BPCE SA, 2.375%, 26/04/32	92,967	0.01
EUR 300,000	BNP Paribas SA, 0.500%, 19/01/30	257,286	0.03	EUR 500,000	BPCE SA, 4.000%, 29/11/32	522,370	0.06
EUR 1,000,000	BNP Paribas SA, 0.875%, 11/07/30	861,900	0.10	EUR 400,000	BPCE SA, 4.500%, 13/01/33	420,352	0.05
EUR 300,000	BNP Paribas SA, 2.375%, 20/11/30	291,312	0.03	EUR 600,000	BPCE SA, 4.750%, 14/06/34	638,040	0.08
EUR 400,000	BNP Paribas SA, 1.625%, 02/07/31	341,600	0.04	EUR 1,000,000	BPCE SA, 5.125%, 25/01/35	1,028,480	0.12
EUR 900,000	BNP Paribas SA, 1.125%, 15/01/32	820,683	0.10	EUR 500,000	BPCE SA, 3.625%, perpetual	504,300	0.06
EUR 500,000	BNP Paribas SA, 2.500%, 31/03/32	473,225	0.06	EUR 600,000	BPCE SA, 5.750%, perpetual	634,146	0.07
EUR 500,000	BNP Paribas SA, 2.100%, 07/04/32	446,590	0.05	EUR 400,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.000%, 23/01/27	429,744	0.05
EUR 500,000	BNP Paribas SA, 4.125%, 26/09/32	523,710	0.06	EUR 200,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 3.375%, 24/09/28	198,360	0.02
EUR 100,000	BNP Paribas SA, 0.875%, 31/08/33	85,816	0.01	EUR 300,000	Capgemini SE, 0.625%, 23/06/25	288,201	0.03
EUR 800,000	BNP Paribas SA, 4.250%, perpetual	827,320	0.10	EUR 400,000	Capgemini SE, 1.625%, 15/04/26	387,352	0.05
EUR 400,000	BNP Paribas SA, 4.125%, perpetual	421,720	0.05	EUR 200,000	Capgemini SE, 1.750%, 18/04/28	190,750	0.02
EUR 100,000	Bouygues SA, 1.375%, 07/06/27	95,220	0.01	EUR 300,000	Capgemini SE, 1.125%, 23/06/30	267,885	0.03
EUR 300,000	Bouygues SA, 1.125%, 24/07/28	279,552	0.03	EUR 400,000	Capgemini SE, 2.375%, 15/04/32	378,904	0.04
EUR 600,000	Bouygues SA, 2.250%, 29/06/29	580,008	0.07	EUR 100,000	Carmila SA, 1.625%, 30/05/27	92,449	0.01
EUR 500,000	Bouygues SA, 0.500%, 11/02/30	433,970	0.05	EUR 200,000	Carmila SA, 2.125%, 07/03/28	185,394	0.02
EUR 600,000	Bouygues SA, 4.625%, 07/06/32	659,142	0.08	EUR 200,000	Carmila SA, 5.500%, 09/10/28	207,504	0.02
EUR 300,000	Bouygues SA, 3.250%, 30/06/37	293,514	0.03	EUR 200,000	Carrefour Banque SA, 4.079%, 05/05/27	203,084	0.02
EUR 700,000	Bouygues SA, 5.375%, 30/06/42	831,663	0.10	EUR 550,000	Carrefour SA, 1.250%, 03/06/25	533,555	0.06
EUR 300,000	BPCE SA, 1.000%, 01/04/25	290,667	0.03	EUR 300,000	Carrefour SA, 1.750%, 04/05/26	290,970	0.03
EUR 300,000	BPCE SA, 0.625%, 28/04/25	288,870	0.03	EUR 300,000	Carrefour SA, 1.875%, 30/10/26	289,998	0.03
EUR 400,000	BPCE SA, 0.250%, 15/01/26	375,960	0.04	EUR 200,000	Carrefour SA, 1.000%, 17/05/27	186,828	0.02
EUR 300,000	BPCE SA, 0.375%, 02/02/26	282,792	0.03	EUR 200,000	Carrefour SA, 4.125%, 12/10/28	208,100	0.02
EUR 700,000	BPCE SA, 0.010%, 14/01/27	638,043	0.08	EUR 600,000	Carrefour SA, 2.375%, 30/10/29	575,022	0.07
EUR 300,000	BPCE SA, 1.750%, 26/04/27	287,184	0.03	EUR 300,000	Carrefour SA, 3.750%, perpetual	306,231	0.04
EUR 700,000	BPCE SA, 0.500%, 15/09/27	645,806	0.08	EUR 200,000	Cie de Saint-Gobain SA, 1.625%, 10/08/25	194,722	0.02
				EUR 300,000	Cie de Saint-Gobain SA, 3.750%, 29/11/26	305,007	0.04
				EUR 100,000	Cie de Saint-Gobain SA, 1.375%, 14/06/27	94,834	0.01
				EUR 200,000	Cie de Saint-Gobain SA, 2.125%, 10/06/28	192,140	0.02
				EUR 500,000	Cie de Saint-Gobain SA, 1.875%, 21/09/28	475,635	0.06
				EUR 300,000	Cie de Saint-Gobain SA, 3.500%, 18/01/29	306,375	0.04
				EUR 300,000	Cie de Saint-Gobain SA, 3.875%, 29/11/30	310,011	0.04
				EUR 800,000	Cie de Saint-Gobain SA, 1.875%, 15/03/31	738,336	0.09

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
France (continued)				France (continued)			
EUR 400,000	Cie de Saint-Gobain SA, 2.625%, 10/08/32	383,988	0.05	EUR 800,000	Credit Agricole SA, 4.250%, 11/07/29	825,376	0.10
EUR 200,000	Cie Generale des Etablissements Michelin SCA, 0.010%, 02/11/28	176,406	0.02	EUR 400,000	Credit Agricole SA, 2.500%, 29/08/29	385,620	0.05
EUR 300,000	Cie Generale des Etablissements Michelin SCA, 1.750%, 03/09/30	280,179	0.03	EUR 400,000	Credit Agricole SA, 0.500%, 21/09/29	348,988	0.04
EUR 200,000	Cie Generale des Etablissements Michelin SCA, 0.250%, 02/11/32	160,664	0.02	EUR 300,000	Credit Agricole SA, 4.125%, 07/03/30	313,341	0.04
EUR 300,000	Cie Generale des Etablissements Michelin SCA, 2.500%, 03/09/38	280,092	0.03	EUR 200,000	Credit Agricole SA, 1.625%, 05/06/30	193,248	0.02
EUR 200,000	Cie Generale des Etablissements Michelin SCA, 0.625%, 02/11/40	135,608	0.02	EUR 400,000	Credit Agricole SA, 1.125%, 12/07/32	335,268	0.04
EUR 100,000	Coface SA, 6.000%, 22/09/32	106,736	0.01	EUR 900,000	Credit Agricole SA, 4.000%, 18/01/33	946,548	0.11
EUR 100,000	Coface SA, 5.750%, 28/11/33	103,699	0.01	EUR 300,000	Credit Agricole SA, 5.500%, 28/08/33	315,000	0.04
EUR 600,000	Cofiroute SA, 0.375%, 07/02/25	579,870	0.07	EUR 400,000	Credit Agricole SA, 4.375%, 27/11/33	420,056	0.05
EUR 600,000	Cofiroute SA, 0.750%, 09/09/28	549,930	0.06	EUR 800,000	Credit Agricole SA, 2.500%, 22/04/34	735,392	0.09
EUR 300,000	Cofiroute SA, 1.000%, 19/05/31	259,800	0.03	EUR 400,000	Credit Agricole SA, 3.875%, 28/11/34	418,824	0.05
EUR 300,000	Covivio Hotels SACA, 1.875%, 24/09/25	289,326	0.03	EUR 800,000	Credit Agricole SA, 3.875%, perpetual	826,800	0.10
EUR 300,000	Covivio SA, 1.500%, 21/06/27	281,787	0.03	EUR 300,000	Credit Logement SA, 1.081%, 15/02/34	260,778	0.03
EUR 600,000	Covivio SA, 4.625%, 05/06/32	621,702	0.07	EUR 200,000	Credit Mutuel Arkea SA, 0.010%, 28/01/26	187,330	0.02
EUR 200,000	Credit Agricole Assurances SA, 5.875%, 25/10/33	219,738	0.03	EUR 400,000	Credit Mutuel Arkea SA, 1.625%, 15/04/26	384,704	0.05
EUR 300,000	Credit Agricole Assurances SA, 2.625%, 29/01/48	278,871	0.03	EUR 200,000	Credit Mutuel Arkea SA, 3.375%, 19/09/27	200,822	0.02
EUR 800,000	Credit Agricole Assurances SA, 4.750%, 27/09/48	806,144	0.09	EUR 700,000	Credit Mutuel Arkea SA, 3.875%, 22/05/28	715,393	0.08
EUR 300,000	Credit Agricole Assurances SA, 4.500%, perpetual	298,611	0.04	EUR 100,000	Credit Mutuel Arkea SA, 0.375%, 03/10/28	87,515	0.01
EUR 500,000	Credit Agricole Assurances SA, 4.250%, perpetual	497,165	0.06	EUR 400,000	Credit Mutuel Arkea SA, 3.500%, 09/02/29	395,252	0.05
EUR 200,000	Credit Agricole SA, 0.375%, 21/10/25	190,602	0.02	EUR 200,000	Credit Mutuel Arkea SA, 0.750%, 18/01/30	171,884	0.02
EUR 500,000	Credit Agricole SA, 1.000%, 22/04/26	482,450	0.06	EUR 200,000	Credit Mutuel Arkea SA, 4.125%, 02/04/31	209,564	0.03
EUR 300,000	Credit Agricole SA, 4.000%, 12/10/26	302,454	0.04	EUR 100,000	Credit Mutuel Arkea SA, 0.875%, 25/10/31	82,162	0.01
EUR 500,000	Credit Agricole SA, 1.875%, 20/12/26	481,355	0.06	EUR 300,000	Credit Mutuel Arkea SA, 4.250%, 01/12/32	315,306	0.04
EUR 1,020,000	Credit Agricole SA, 2.625%, 17/03/27	989,410	0.12	EUR 300,000	Credit Mutuel Arkea SA, 0.875%, 11/03/33	238,380	0.03
EUR 600,000	Credit Agricole SA, 1.875%, 22/04/27	578,628	0.07	EUR 100,000	Credit Mutuel Arkea SA, 4.125%, 01/02/34	105,126	0.01
EUR 300,000	Credit Agricole SA, 3.375%, 28/07/27	302,100	0.04	EUR 300,000	Danone SA, 0.010%, 01/12/25	283,254	0.03
EUR 300,000	Credit Agricole SA, 0.125%, 09/12/27	266,166	0.03	EUR 500,000	Danone SA, 0.571%, 17/03/27	469,130	0.06
EUR 400,000	Credit Agricole SA, 0.625%, 12/01/28	367,836	0.04	EUR 400,000	Danone SA, 0.395%, 10/06/29	351,524	0.04
EUR 300,000	Credit Agricole SA, 0.375%, 20/04/28	265,041	0.03	EUR 500,000	Danone SA, 3.071%, 07/09/32	498,065	0.06
EUR 300,000	Credit Agricole SA, 1.125%, 24/02/29	273,255	0.03	EUR 200,000	Danone SA, 3.470%, perpetual	205,342	0.02
EUR 500,000	Credit Agricole SA, 1.750%, 05/03/29	461,785	0.05	EUR 200,000	Danone SA, 1.000%, perpetual	182,746	0.02
EUR 400,000	Credit Agricole SA, 2.000%, 25/03/29	370,876	0.04				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
France (continued)				France (continued)			
EUR 700,000	Dassault Systemes SE, 0.125%, 16/09/26	652,379	0.08	EUR 300,000	Holding d'Infrastructures de Transport SASU, 2.500%, 04/05/27	291,207	0.03
EUR 200,000	Edenred SE, 1.375%, 10/03/25	195,040	0.02	EUR 400,000	Holding d'Infrastructures de Transport SASU, 1.625%, 27/11/27	374,968	0.04
EUR 100,000	Edenred SE, 1.875%, 06/03/26	97,382	0.01	EUR 300,000	Holding d'Infrastructures de Transport SASU, 1.625%, 18/09/29	269,724	0.03
EUR 300,000	Edenred SE, 3.625%, 13/12/26	304,128	0.04	EUR 500,000	Holding d'Infrastructures de Transport SASU, 1.475%, 18/01/31	428,615	0.05
EUR 200,000	Edenred SE, 1.875%, 30/03/27	192,932	0.02	EUR 100,000	Holding d'Infrastructures des Metiers de l'Environnement, 0.125%, 16/09/25	93,951	0.01
EUR 200,000	Edenred SE, 1.375%, 18/06/29	183,936	0.02	EUR 300,000	Holding d'Infrastructures des Metiers de l'Environnement, 4.500%, 06/04/27	306,648	0.04
EUR 200,000	Edenred SE, 3.625%, 13/06/31	203,468	0.02	EUR 500,000	HSBC Continental Europe SA, 0.100%, 03/09/27	448,640	0.05
EUR 200,000	Elo Saca, 4.875%, 08/12/28	198,028	0.02	EUR 500,000	HSBC Continental Europe SA, 1.375%, 04/09/28	460,965	0.05
EUR 500,000	ELO SACA, 2.375%, 25/04/25	488,165	0.06	EUR 400,000	ICADE, 1.125%, 17/11/25	380,776	0.05
EUR 300,000	ELO SACA, 6.000%, 22/03/29	304,818	0.04	EUR 500,000	ICADE, 1.750%, 10/06/26	477,300	0.06
EUR 1,000,000	Engie SA, 2.375%, 19/05/26	979,730	0.12	EUR 200,000	Imerys SA, 1.500%, 15/01/27	187,496	0.02
EUR 200,000	Engie SA, 3.625%, 06/12/26	202,822	0.02	EUR 200,000	Imerys SA, 1.875%, 31/03/28	184,934	0.02
EUR 100,000	Engie SA, 0.010%, 04/03/27	90,864	0.01	EUR 200,000	Imerys SA, 4.750%, 29/11/29	203,392	0.02
EUR 600,000	Engie SA, 0.375%, 11/06/27	548,136	0.06	EUR 300,000	Imerys SA, 1.000%, 15/07/31	236,229	0.03
EUR 200,000	Engie SA, 3.750%, 06/09/27	204,082	0.02	EUR 400,000	Indigo Group SAS, 1.625%, 19/04/28	372,076	0.04
EUR 200,000	Engie SA, 1.375%, 22/06/28	186,056	0.02	EUR 200,000	Indigo Group SAS, 4.500%, 18/04/30	207,954	0.02
EUR 400,000	Engie SA, 3.500%, 27/09/29	406,904	0.05	EUR 300,000	In'li SA, 1.125%, 02/07/29	265,164	0.03
EUR 800,000	Engie SA, 3.625%, 11/01/30	821,592	0.10	EUR 700,000	JCDecaux SE, 5.000%, 11/01/29	735,861	0.09
EUR 300,000	Engie SA, 3.875%, 06/01/31	310,095	0.04	EUR 300,000	Kering SA, 1.250%, 05/05/25	291,537	0.03
EUR 300,000	Engie SA, 1.875%, 19/09/33	264,990	0.03	EUR 100,000	Kering SA, 1.250%, 10/05/26	96,111	0.01
EUR 300,000	Engie SA, 3.875%, 06/12/33	310,095	0.04	EUR 500,000	Kering SA, 3.625%, 05/09/27	511,340	0.06
EUR 300,000	Engie SA, 4.250%, 06/09/34	318,090	0.04	EUR 800,000	Kering SA, 3.250%, 27/02/29	813,656	0.10
EUR 800,000	Engie SA, 4.000%, 11/01/35	831,112	0.10	EUR 400,000	Kering SA, 3.625%, 05/09/31	413,656	0.05
EUR 300,000	Engie SA, 1.500%, 13/03/35	243,948	0.03	EUR 500,000	Kering SA, 3.375%, 27/02/33	509,335	0.06
EUR 600,000	Engie SA, 1.375%, 21/06/39	435,390	0.05	EUR 400,000	Kering SA, 3.875%, 05/09/35	419,348	0.05
EUR 300,000	Engie SA, 4.500%, 06/09/42	323,115	0.04	EUR 200,000	Klepierre SA, 1.875%, 19/02/26	194,594	0.02
EUR 300,000	Engie SA, 4.250%, 11/01/43	314,037	0.04	EUR 200,000	Klepierre SA, 2.000%, 12/05/29	187,634	0.02
EUR 400,000	Engie SA, 1.875%, 31/12/99	331,912	0.04	EUR 500,000	Klepierre SA, 0.875%, 17/02/31	415,920	0.05
EUR 110,000	Engie SA, 5.950%, 16/03/11	140,263	0.02	EUR 300,000	Klepierre SA, 1.250%, 29/09/31	253,578	0.03
EUR 400,000	Engie SA, 1.500%, perpetual	352,324	0.04	EUR 300,000	Klepierre SA, 1.625%, 13/12/32	256,683	0.03
EUR 600,000	Engie SA, 3.250%, perpetual	591,744	0.07	EUR 200,000	La Mondiale SAM, 2.125%, 23/06/31	172,620	0.02
EUR 400,000	EssilorLuxottica SA, 0.125%, 27/05/25	382,340	0.05	EUR 270,000	La Mondiale SAM, 5.050%, perpetual	269,841	0.03
EUR 600,000	EssilorLuxottica SA, 0.375%, 05/01/26	569,712	0.07	EUR 900,000	Legrand SA, 1.000%, 06/03/26	866,043	0.10
EUR 500,000	EssilorLuxottica SA, 0.375%, 27/11/27	457,330	0.05	EUR 100,000	Legrand SA, 1.875%, 16/12/27	95,968	0.01
EUR 500,000	EssilorLuxottica SA, 0.500%, 05/06/28	456,110	0.05	EUR 300,000	Legrand SA, 0.625%, 24/06/28	274,188	0.03
EUR 200,000	EssilorLuxottica SA, 0.750%, 27/11/31	172,490	0.02	EUR 300,000	Legrand SA, 3.500%, 29/05/29	309,972	0.04
EUR 300,000	Firmenich Productions Participations SAS, 1.750%, 30/04/30	277,827	0.03	EUR 200,000	Legrand SA, 0.375%, 06/10/31	167,138	0.02
EUR 100,000	Gecina SA, 1.375%, 30/06/27	95,220	0.01	EUR 100,000	Legrand SA, 1.875%, 06/07/32	93,532	0.01
EUR 500,000	Gecina SA, 1.000%, 30/01/29	455,160	0.05				
EUR 300,000	Gecina SA, 1.625%, 14/03/30	277,899	0.03				
EUR 400,000	Gecina SA, 2.000%, 30/06/32	368,960	0.04				
EUR 400,000	Gecina SA, 1.625%, 29/05/34	347,576	0.04				
EUR 500,000	Groupe VV, 1.625%, 02/07/29	452,300	0.05				
EUR 100,000	Holding d'Infrastructures de Transport SASU, 2.250%, 24/03/25	98,030	0.01				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
France (continued)				France (continued)			
EUR 600,000	L'Oreal SA, 0.875%, 29/06/26	572,076	0.07	EUR 200,000	Pernod Ricard SA, 0.875%, 24/10/31	170,808	0.02
EUR 500,000	L'Oreal SA, 2.875%, 19/05/28	502,530	0.06	EUR 300,000	Pernod Ricard SA, 3.750%, 02/11/32	314,217	0.04
EUR 600,000	L'Oreal SA, 3.125%, perpetual	599,082	0.07	EUR 300,000	Pernod Ricard SA, 3.750%, 15/09/33	312,546	0.04
EUR 500,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 07/04/25	484,885	0.06	EUR 200,000	Praemia Healthcare SACA, 5.500%, 19/09/28	209,516	0.03
EUR 700,000	LVMH Moet Hennessy Louis Vuitton SE, 0.010%, 11/02/26	659,883	0.08	EUR 200,000	Praemia Healthcare SACA, 1.375%, 17/09/30	165,058	0.02
EUR 400,000	LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 11/02/28	361,640	0.04	EUR 200,000	PSA Tresorerie GIE, 6.000%, 19/09/33	236,348	0.03
EUR 400,000	LVMH Moet Hennessy Louis Vuitton SE, 3.250%, 07/09/29	407,364	0.05	EUR 200,000	PSA Tresorerie GIE, 6.000%, 19/09/33	236,348	0.03
EUR 500,000	LVMH Moet Hennessy Louis Vuitton SE, 3.500%, 07/09/33	516,405	0.06	EUR 500,000	RCI Banque SA, 4.125%, 01/12/25	503,610	0.06
EUR 600,000	LVMH Moet Hennessy Louis Vuitton SE, 3.375%, perpetual	603,930	0.07	EUR 280,000	RCI Banque SA, 1.750%, 10/04/26	268,929	0.03
EUR 100,000	Mercialys SA, 1.800%, 27/02/26	95,559	0.01	EUR 800,000	RCI Banque SA, 4.625%, 13/07/26	817,808	0.10
EUR 500,000	Mercialys SA, 2.500%, 28/02/29	456,405	0.05	EUR 270,000	RCI Banque SA, 4.625%, 02/10/26	277,025	0.03
EUR 200,000	Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal, 0.625%, 21/06/27	181,258	0.02	EUR 500,000	RCI Banque SA, 4.500%, 06/04/27	513,645	0.06
EUR 500,000	Nerval SAS, 3.625%, 20/07/28	496,975	0.06	EUR 400,000	RCI Banque SA, 4.875%, 14/06/28	420,940	0.05
EUR 300,000	Nerval SAS, 2.875%, 14/04/32	270,087	0.03	EUR 272,000	RCI Banque SA, 4.875%, 02/10/29	286,038	0.03
EUR 300,000	Orange SA, 1.000%, 12/05/25	290,469	0.03	EUR 400,000	SANEF SA, 1.875%, 16/03/26	387,420	0.05
EUR 400,000	Orange SA, 1.000%, 12/09/25	385,560	0.05	EUR 900,000	Sanofi SA, 1.000%, 01/04/25	874,242	0.10
EUR 600,000	Orange SA, 0.010%, 29/06/26	558,690	0.07	EUR 600,000	Sanofi SA, 1.500%, 22/09/25	584,664	0.07
EUR 300,000	Orange SA, 1.250%, 07/07/27	284,241	0.03	EUR 300,000	Sanofi SA, 1.000%, 21/03/26	288,225	0.03
EUR 500,000	Orange SA, 1.500%, 09/09/27	479,560	0.06	EUR 500,000	Sanofi SA, 1.750%, 10/09/26	486,690	0.06
EUR 100,000	Orange SA, 1.375%, 20/03/28	94,276	0.01	EUR 900,000	Sanofi SA, 0.500%, 13/01/27	844,551	0.10
EUR 400,000	Orange SA, 1.375%, 16/01/30	367,640	0.04	EUR 600,000	Sanofi SA, 1.125%, 05/04/28	563,646	0.07
EUR 400,000	Orange SA, 1.875%, 12/09/30	375,456	0.04	EUR 200,000	Sanofi SA, 0.875%, 21/03/29	182,852	0.02
EUR 300,000	Orange SA, 3.625%, 16/11/31	313,041	0.04	EUR 200,000	Sanofi SA, 1.250%, 06/04/29	186,136	0.02
EUR 400,000	Orange SA, 2.375%, 18/05/32	383,484	0.05	EUR 200,000	Sanofi SA, 1.250%, 21/03/34	173,950	0.02
EUR 500,000	Orange SA, 0.500%, 04/09/32	407,950	0.05	EUR 350,000	Schlumberger Finance France SAS, 1.000%, 18/02/26	334,932	0.04
EUR 857,000	Orange SA, 8.125%, 28/01/33	1,201,600	0.14	EUR 400,000	Schneider Electric SE, 3.375%, 06/04/25	400,284	0.05
EUR 100,000	Orange SA, 1.200%, 11/07/34	83,156	0.01	EUR 100,000	Schneider Electric SE, 0.875%, 13/12/26	95,170	0.01
EUR 200,000	Orange SA, 3.875%, 11/09/35	212,806	0.03	EUR 200,000	Schneider Electric SE, 1.000%, 09/04/27	189,418	0.02
EUR 410,000	Orange SA, 5.000%, perpetual	418,495	0.05	EUR 300,000	Schneider Electric SE, 1.375%, 21/06/27	286,134	0.03
EUR 600,000	Orange SA, 1.375%, perpetual	511,530	0.06	EUR 300,000	Schneider Electric SE, 3.250%, 12/06/28	306,285	0.04
EUR 400,000	Orange SA, 1.750%, perpetual	354,708	0.04	EUR 500,000	Schneider Electric SE, 0.250%, 11/03/29	440,945	0.05
EUR 300,000	Orange SA, 2.375%, perpetual	291,708	0.03	EUR 200,000	Schneider Electric SE, 3.125%, 13/10/29	203,674	0.02
EUR 300,000	Orange SA, 5.375%, perpetual	314,211	0.04	EUR 500,000	Schneider Electric SE, 3.500%, 12/06/33	519,465	0.06
EUR 500,000	Pernod Ricard SA, 1.500%, 18/05/26	485,340	0.06	EUR 600,000	Schneider Electric SE, 3.375%, 13/04/34	617,586	0.07
EUR 300,000	Pernod Ricard SA, 3.750%, 15/09/27	307,689	0.04				
EUR 200,000	Pernod Ricard SA, 0.500%, 24/10/27	183,946	0.02				
EUR 200,000	Pernod Ricard SA, 3.250%, 02/11/28	203,030	0.02				
EUR 200,000	Pernod Ricard SA, 1.375%, 07/04/29	185,206	0.02				
EUR 300,000	Pernod Ricard SA, 1.750%, 08/04/30	278,376	0.03				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
France (continued)				France (continued)			
EUR 200,000	SCOR SE, 3.000%, 08/06/46	194,330	0.02	EUR 700,000	Societe Generale SA, 5.625%, 02/06/33	746,333	0.09
EUR 200,000	SCOR SE, 3.625%, 27/05/48	196,902	0.02	EUR 280,000	Sodexo SA, 0.750%, 27/04/25	270,556	0.03
EUR 200,000	Societe Fonciere Lyonnaise SA, 1.500%, 29/05/25	194,562	0.02	EUR 320,000	Sodexo SA, 0.750%, 14/04/27	303,491	0.04
EUR 200,000	Societe Fonciere Lyonnaise SA, 1.500%, 05/06/27	191,552	0.02	EUR 190,000	Sodexo SA, 1.000%, 17/07/28	174,652	0.02
EUR 300,000	Societe Fonciere Lyonnaise SA, 0.500%, 21/04/28	269,142	0.03	EUR 355,000	Sodexo SA, 1.000%, 27/04/29	322,482	0.04
EUR 600,000	Societe Generale SA, 2.625%, 27/02/25	591,186	0.07	EUR 300,000	Sogecap SA, 6.500%, 16/05/44	323,847	0.04
EUR 400,000	Societe Generale SA, 0.125%, 24/02/26	374,640	0.04	EUR 100,000	Stellantis NV, 2.000%, 20/03/25	98,065	0.01
EUR 200,000	Societe Generale SA, 1.125%, 21/04/26	193,042	0.02	EUR 300,000	Stellantis NV, 2.750%, 15/05/26	296,703	0.04
EUR 200,000	Societe Generale SA, 0.875%, 01/07/26	187,924	0.02	EUR 300,000	Suez SACA, 1.875%, 24/05/27	286,980	0.03
EUR 500,000	Societe Generale SA, 4.250%, 28/09/26	512,535	0.06	EUR 600,000	Suez SACA, 4.625%, 03/11/28	635,616	0.08
EUR 600,000	Societe Generale SA, 0.125%, 17/11/26	563,238	0.07	EUR 300,000	Suez SACA, 5.000%, 03/11/32	331,635	0.04
EUR 700,000	Societe Generale SA, 4.125%, 02/06/27	718,088	0.08	EUR 100,000	Suez SACA, 4.500%, 13/11/33	106,680	0.01
EUR 300,000	Societe Generale SA, 4.000%, 16/11/27	307,146	0.04	EUR 300,000	Suez SACA, 2.875%, 24/05/34	279,669	0.03
EUR 700,000	Societe Generale SA, 0.625%, 02/12/27	641,725	0.08	EUR 400,000	TDF Infrastructure SASU, 2.500%, 07/04/26	390,108	0.05
EUR 300,000	Societe Generale SA, 1.375%, 13/01/28	278,244	0.03	EUR 300,000	TDF Infrastructure SASU, 1.750%, 01/12/29	261,969	0.03
EUR 400,000	Societe Generale SA, 0.125%, 18/02/28	353,296	0.04	EUR 100,000	Teleperformance SE, 1.875%, 02/07/25	96,902	0.01
EUR 400,000	Societe Generale SA, 2.125%, 27/09/28	377,896	0.04	EUR 200,000	Teleperformance SE, 3.750%, 24/06/29	199,314	0.02
EUR 200,000	Societe Generale SA, 4.125%, 21/11/28	207,142	0.02	EUR 100,000	Teleperformance SE, 5.750%, 22/11/31	106,237	0.01
EUR 900,000	Societe Generale SA, 1.750%, 22/03/29	817,893	0.10	EUR 200,000	Tikehau Capital SCA, 2.250%, 14/10/26	192,444	0.02
EUR 300,000	Societe Generale SA, 2.625%, 30/05/29	291,735	0.03	EUR 400,000	Tikehau Capital SCA, 1.625%, 31/03/29	345,768	0.04
EUR 400,000	Societe Generale SA, 0.875%, 24/09/29	342,164	0.04	EUR 200,000	Tikehau Capital SCA, 6.625%, 14/03/30	218,306	0.03
EUR 400,000	Societe Generale SA, 4.750%, 28/09/29	416,832	0.05	EUR 1,100,000	TotalEnergies Capital International SA, 1.375%, 19/03/25	1,071,279	0.13
EUR 300,000	Societe Generale SA, 1.250%, 12/06/30	258,012	0.03	EUR 900,000	TotalEnergies Capital International SA, 2.875%, 19/11/25	895,842	0.11
EUR 300,000	Societe Generale SA, 1.000%, 24/11/30	281,388	0.03	EUR 500,000	TotalEnergies Capital International SA, 1.491%, 08/04/27	477,980	0.06
EUR 700,000	Societe Generale SA, 4.250%, 06/12/30	711,515	0.08	EUR 800,000	TotalEnergies Capital International SA, 1.375%, 04/10/29	735,392	0.09
EUR 500,000	Societe Generale SA, 1.125%, 30/06/31	459,705	0.05	EUR 200,000	TotalEnergies Capital International SA, 1.491%, 04/09/30	182,552	0.02
EUR 100,000	Societe Generale SA, 4.875%, 21/11/31	104,582	0.01	EUR 100,000	TotalEnergies Capital International SA, 0.952%, 18/05/31	86,978	0.01
EUR 200,000	Societe Generale SA, 5.250%, 06/09/32	207,582	0.02	EUR 500,000	TotalEnergies Capital International SA, 1.994%, 08/04/32	462,870	0.05
EUR 300,000	Societe Generale SA, 4.250%, 16/11/32	318,981	0.04	EUR 400,000	TotalEnergies SE, 2.000%, 31/12/99	337,528	0.04
				EUR 1,070,000	TotalEnergies SE, 2.625%, perpetual	1,045,657	0.12
				EUR 640,000	TotalEnergies SE, 3.369%, perpetual	623,450	0.07
				EUR 500,000	TotalEnergies SE, 1.625%, perpetual	447,530	0.05
				EUR 300,000	TotalEnergies SE, 2.000%, perpetual	276,738	0.03
				EUR 350,000	Unibail-Rodamco-Westfield SE, 0.875%, 21/02/25	338,789	0.04

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
France (continued)				France (continued)			
EUR 200,000	Unibail-Rodamco-Westfield SE, 2.125%, 09/04/25	196,120	0.02	EUR 200,000	Worldline SA, 4.125%, 12/09/28	197,860	0.02
EUR 300,000	Unibail-Rodamco-Westfield SE, 1.125%, 15/09/25	289,083	0.03	EUR 290,000	WPP Finance SA, 2.375%, 19/05/27	284,360	0.03
EUR 410,000	Unibail-Rodamco-Westfield SE, 1.375%, 09/03/26	393,362	0.05	EUR 340,000	WPP Finance SA, 4.125%, perpetual	350,707	0.04
EUR 200,000	Unibail-Rodamco-Westfield SE, 1.500%, 29/05/29	181,652	0.02	Total France		178,413,480	20.88
EUR 400,000	Unibail-Rodamco-Westfield SE, 4.125%, 11/12/30	412,748	0.05	Germany			
EUR 500,000	Unibail-Rodamco-Westfield SE, 1.875%, 15/01/31	449,040	0.05	EUR 500,000	Aareal Bank AG, 4.500%, 25/07/25	501,135	0.06
EUR 1,000,000	Unibail-Rodamco-Westfield SE, 0.875%, 29/03/32	799,590	0.09	EUR 200,000	Aareal Bank AG, 0.500%, 07/04/27	176,984	0.02
EUR 500,000	Unibail-Rodamco-Westfield SE, 2.000%, 29/06/32	442,905	0.05	EUR 300,000	Aareal Bank AG, 0.250%, 23/11/27	256,269	0.03
EUR 700,000	Unibail-Rodamco-Westfield SE, 1.375%, 25/05/33	575,680	0.07	EUR 400,000	adidas AG, 3.000%, 21/11/25	400,436	0.05
EUR 600,000	Unibail-Rodamco-Westfield SE, 1.750%, 27/02/34	510,138	0.06	EUR 200,000	adidas AG, 3.125%, 21/11/29	203,544	0.02
EUR 480,000	Unibail-Rodamco-Westfield SE, 2.000%, 28/04/36	400,320	0.05	EUR 290,000	Albemarle New Holding GmbH, 1.125%, 25/11/25	277,797	0.03
EUR 280,000	Unibail-Rodamco-Westfield SE, 2.000%, 29/05/37	229,309	0.03	EUR 100,000	Albemarle New Holding GmbH, 1.625%, 25/11/28	91,312	0.01
EUR 300,000	Unibail-Rodamco-Westfield SE, 2.250%, 14/05/38	246,264	0.03	EUR 600,000	Allianz SE, 4.597%, 07/09/38	614,766	0.07
EUR 500,000	Veolia Environnement SA, 1.750%, 10/09/25	487,750	0.06	EUR 500,000	Allianz SE, 2.241%, 07/07/45	485,195	0.06
EUR 400,000	Veolia Environnement SA, 0.010%, 09/06/26	371,828	0.04	EUR 400,000	Allianz SE, 1.301%, 25/09/49	345,140	0.04
EUR 200,000	Veolia Environnement SA, 0.010%, 14/01/27	182,814	0.02	EUR 800,000	Allianz SE, 2.121%, 08/07/50	704,944	0.08
EUR 1,100,000	Veolia Environnement SA, 4.625%, 30/03/27	1,155,869	0.14	EUR 800,000	Allianz SE, 4.252%, 05/07/52	792,552	0.09
EUR 300,000	Veolia Environnement SA, 1.250%, 02/04/27	284,367	0.03	EUR 400,000	alstria office REIT-AG, 0.500%, 26/09/25	345,288	0.04
EUR 300,000	Veolia Environnement SA, 0.927%, 04/01/29	271,824	0.03	EUR 100,000	alstria office REIT-AG, 1.500%, 23/06/26	81,669	0.01
EUR 100,000	Veolia Environnement SA, 1.625%, 17/09/30	91,209	0.01	EUR 200,000	alstria office REIT-AG, 1.500%, 15/11/27	149,444	0.02
EUR 400,000	Veolia Environnement SA, 0.500%, 14/10/31	331,136	0.04	EUR 200,000	Amphenol Technologies Holding GmbH, 0.750%, 04/05/26	189,662	0.02
EUR 200,000	Veolia Environnement SA, 1.625%, 21/09/32	177,266	0.02	EUR 480,000	Amphenol Technologies Holding GmbH, 2.000%, 08/10/28	462,811	0.05
EUR 450,000	Veolia Environnement SA, 6.125%, 25/11/33	559,480	0.07	EUR 700,000	Amprion GmbH, 3.450%, 22/09/27	707,889	0.08
EUR 200,000	Veolia Environnement SA, 1.250%, 14/05/35	162,892	0.02	EUR 300,000	Amprion GmbH, 3.875%, 07/09/28	309,408	0.04
EUR 300,000	Verallia SA, 1.625%, 14/05/28	280,017	0.03	EUR 300,000	Amprion GmbH, 3.971%, 22/09/32	312,528	0.04
EUR 300,000	Verallia SA, 1.875%, 10/11/31	263,283	0.03	EUR 300,000	Amprion GmbH, 4.125%, 07/09/34	315,663	0.04
EUR 200,000	Vinci SA, 0.010%, 27/11/28	175,568	0.02	EUR 200,000	BASF SE, 0.875%, 22/05/25	194,024	0.02
EUR 300,000	Vinci SA, 1.625%, 18/01/29	282,957	0.03	EUR 500,000	BASF SE, 0.750%, 17/03/26	475,045	0.06
EUR 400,000	Vinci SA, 1.750%, 26/09/30	371,752	0.04	EUR 200,000	BASF SE, 4.000%, 08/03/29	208,896	0.03
EUR 200,000	Vinci SA, 3.375%, 17/10/32	203,596	0.02	EUR 200,000	BASF SE, 1.500%, 22/05/30	183,976	0.02
EUR 500,000	Vivendi SE, 0.625%, 11/06/25	480,915	0.06	EUR 200,000	BASF SE, 1.500%, 17/03/31	270,225	0.03
EUR 500,000	Vivendi SE, 1.125%, 11/12/28	474,010	0.06	EUR 200,000	BASF SE, 0.875%, 06/10/31	172,558	0.02
EUR 200,000	Wendel SE, 4.500%, 19/06/30	206,582	0.02	EUR 200,000	BASF SE, 4.250%, 08/03/32	213,044	0.03
				EUR 800,000	BASF SE, 3.750%, 29/06/32	828,496	0.10
				EUR 200,000	BASF SE, 4.500%, 08/03/35	217,376	0.03
				EUR 550,000	BASF SE, 1.625%, 15/11/37	455,779	0.05
				EUR 700,000	Berlin Hyp AG, 1.250%, 22/01/25	677,579	0.08
				EUR 100,000	Berlin Hyp AG, 1.000%, 05/02/26	94,837	0.01
				EUR 300,000	Berlin Hyp AG, 1.125%, 25/10/27	274,629	0.03
				EUR 300,000	Berlin Hyp AG, 1.500%, 18/04/28	274,641	0.03
				EUR 100,000	Bertelsmann SE & Co KGaA, 1.125%, 27/04/26	96,019	0.01

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
Germany (continued)				Germany (continued)			
EUR 600,000	Bertelsmann SE & Co KGaA, 3.500%, 29/05/29	607,914	0.07	EUR 150,000	Deutsche Boerse AG, 1.625%, 08/10/25	146,797	0.02
EUR 600,000	Bertelsmann SE & Co KGaA, 1.500%, 15/05/30	541,236	0.06	EUR 200,000	Deutsche Boerse AG, 0.010%, 22/02/26	187,892	0.02
EUR 300,000	Clearstream Banking AG, 0.010%, 01/12/25	283,968	0.03	EUR 600,000	Deutsche Boerse AG, 3.875%, 28/09/26	613,098	0.07
EUR 300,000	Commerzbank AG, 1.125%, 19/09/25	288,822	0.03	EUR 265,000	Deutsche Boerse AG, 1.125%, 26/03/28	249,569	0.03
EUR 1,190,000	Commerzbank AG, 1.000%, 04/03/26	1,136,855	0.13	EUR 300,000	Deutsche Boerse AG, 3.750%, 28/09/29	312,006	0.04
EUR 200,000	Commerzbank AG, 0.750%, 24/03/26	191,994	0.02	EUR 300,000	Deutsche Boerse AG, 1.500%, 04/04/32	272,115	0.03
EUR 200,000	Commerzbank AG, 1.125%, 22/06/26	189,546	0.02	EUR 400,000	Deutsche Boerse AG, 3.875%, 28/09/33	425,632	0.05
EUR 100,000	Commerzbank AG, 0.875%, 22/01/27	92,920	0.01	EUR 500,000	Deutsche Pfandbriefbank AG, 0.100%, 02/02/26	447,915	0.05
EUR 300,000	Commerzbank AG, 0.375%, 01/09/27	274,326	0.03	EUR 500,000	Deutsche Pfandbriefbank AG, 4.375%, 28/08/26	493,725	0.06
EUR 500,000	Commerzbank AG, 3.000%, 14/09/27	489,460	0.06	EUR 100,000	Deutsche Pfandbriefbank AG, 5.000%, 05/02/27	102,410	0.01
EUR 200,000	Commerzbank AG, 1.875%, 28/02/28	189,884	0.02	EUR 200,000	Deutsche Post AG, 0.375%, 20/05/26	188,154	0.02
EUR 200,000	Commerzbank AG, 4.625%, 21/03/28	204,674	0.02	EUR 200,000	Deutsche Post AG, 1.000%, 13/12/27	187,188	0.02
EUR 200,000	Commerzbank AG, 1.500%, 28/08/28	190,864	0.02	EUR 590,000	Deutsche Post AG, 1.625%, 05/12/28	561,792	0.07
EUR 200,000	Commerzbank AG, 5.250%, 25/03/29	210,070	0.03	EUR 200,000	Deutsche Post AG, 0.750%, 20/05/29	182,764	0.02
EUR 500,000	Continental AG, 3.625%, 30/11/27	508,040	0.06	EUR 200,000	Deutsche Post AG, 1.000%, 20/05/32	177,914	0.02
EUR 200,000	Continental AG, 4.000%, 01/06/28	206,386	0.02	EUR 400,000	Deutsche Post AG, 3.375%, 03/07/33	408,408	0.05
EUR 300,000	Covestro AG, 4.750%, 15/11/28	319,572	0.04	EUR 375,000	Deutsche Telekom AG, 0.875%, 25/03/26	358,849	0.04
EUR 410,000	Covestro AG, 1.375%, 12/06/30	369,664	0.04	EUR 200,000	Deutsche Telekom AG, 0.500%, 05/07/27	186,664	0.02
EUR 400,000	Deutsche Bank AG, 2.750%, 17/02/25	394,816	0.05	EUR 200,000	Deutsche Telekom AG, 1.375%, 05/07/34	172,856	0.02
EUR 200,000	Deutsche Bank AG, 4.500%, 19/05/26	203,016	0.02	EUR 300,000	Deutsche Telekom AG, 2.250%, 29/03/39	281,340	0.03
EUR 100,000	Deutsche Bank AG, 1.375%, 10/06/26	96,926	0.01	EUR 300,000	Deutsche Wohnen SE, 1.500%, 30/04/30	262,230	0.03
EUR 600,000	Deutsche Bank AG, 1.625%, 20/01/27	563,802	0.07	EUR 200,000	DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH, 2.500%, 25/01/27	172,062	0.02
EUR 700,000	Deutsche Bank AG, 4.000%, 29/11/27	686,460	0.08	EUR 125,000	EON SE, 0.125%, 18/01/26	117,790	0.01
EUR 700,000	Deutsche Bank AG, 1.750%, 17/01/28	648,977	0.08	EUR 550,000	EON SE, 0.250%, 24/10/26	513,700	0.06
EUR 900,000	Deutsche Bank AG, 1.875%, 23/02/28	845,901	0.10	EUR 500,000	EON SE, 3.500%, 12/01/28	511,640	0.06
EUR 600,000	Deutsche Bank AG, 3.250%, 24/05/28	587,202	0.07	EUR 350,000	EON SE, 0.750%, 20/02/28	324,233	0.04
EUR 700,000	Deutsche Bank AG, 5.375%, 11/01/29	732,620	0.09	EUR 500,000	EON SE, 0.100%, 19/12/28	446,480	0.05
EUR 1,000,000	Deutsche Bank AG, 5.000%, 05/09/30	1,032,880	0.12	EUR 215,000	EON SE, 3.750%, 01/03/29	222,469	0.03
EUR 900,000	Deutsche Bank AG, 1.750%, 19/11/30	782,127	0.09	EUR 990,000	EON SE, 1.625%, 22/05/29	932,372	0.11
EUR 400,000	Deutsche Bank AG, 5.625%, 19/05/31	404,684	0.05	EUR 300,000	EON SE, 0.750%, 18/12/30	262,371	0.03
				EUR 261,000	EON SE, 4.000%, 29/08/33	274,614	0.03
				EUR 215,000	EON SE, 0.875%, 18/10/34	173,026	0.02
				EUR 195,000	EON SE, 3.875%, 12/01/35	202,699	0.02

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
Germany (continued)				Germany (continued)			
EUR 200,000	Eurogrid GmbH, 1.875%, 10/06/25	195,492	0.02	EUR 200,000	LEG Immobilien SE, 0.875%, 17/01/29	174,792	0.02
EUR 200,000	Eurogrid GmbH, 1.500%, 18/04/28	186,912	0.02	EUR 400,000	LEG Immobilien SE, 1.000%, 19/11/32	311,256	0.04
EUR 400,000	Eurogrid GmbH, 3.722%, 27/04/30	407,972	0.05	EUR 200,000	LEG Immobilien SE, 1.500%, 17/01/34	156,916	0.02
EUR 300,000	Eurogrid GmbH, 3.279%, 05/09/31	298,260	0.03	EUR 100,000	LEG Immobilien SE, 1.625%, 28/11/34	76,193	0.01
EUR 200,000	Evonik Industries AG, 2.250%, 25/09/27	193,410	0.02	EUR 400,000	Mercedes-Benz Group AG, 1.375%, 11/05/28	377,472	0.05
EUR 350,000	Fresenius Medical Care AG & Co KGaA, 1.500%, 11/07/25	337,862	0.04	EUR 1,170,000	Mercedes-Benz Group AG, 1.500%, 03/07/29	1,094,500	0.13
EUR 210,000	Fresenius Medical Care AG & Co KGaA, 1.250%, 29/11/29	182,784	0.02	EUR 220,000	Mercedes-Benz Group AG, 2.375%, 22/05/30	212,230	0.03
EUR 500,000	Fresenius Medical Care AG & Co KGaA, 1.500%, 29/05/30	431,480	0.05	EUR 390,000	Mercedes-Benz Group AG, 1.125%, 06/11/31	341,269	0.04
EUR 500,000	Fresenius SE & Co KGaA, 1.875%, 24/05/25	489,210	0.06	EUR 780,000	Mercedes-Benz Group AG, 0.750%, 11/03/33	643,625	0.08
EUR 500,000	Fresenius SE & Co KGaA, 4.250%, 28/05/26	511,165	0.06	EUR 1,010,000	Mercedes-Benz Group AG, 2.125%, 03/07/37	912,818	0.11
EUR 410,000	Fresenius SE & Co KGaA, 2.875%, 15/02/29	406,310	0.05	EUR 190,000	Mercedes-Benz International Finance BV, 1.500%, 09/03/26	183,705	0.02
EUR 500,000	Fresenius SE & Co KGaA, 5.000%, 28/11/29	533,775	0.06	EUR 440,000	Mercedes-Benz International Finance BV, 2.000%, 22/08/26	430,848	0.05
EUR 200,000	Fresenius SE & Co KGaA, 5.125%, 05/10/30	215,348	0.03	EUR 400,000	Merck Financial Services GmbH, 0.125%, 16/07/25	380,696	0.05
EUR 200,000	Hamburg Commercial Bank AG, 4.875%, 17/03/25	200,518	0.02	EUR 700,000	Merck Financial Services GmbH, 1.875%, 15/06/26	682,059	0.08
EUR 200,000	Hamburg Commercial Bank AG, 0.375%, 09/03/26	183,770	0.02	EUR 200,000	Merck Financial Services GmbH, 2.375%, 15/06/30	193,710	0.02
EUR 400,000	Hamburg Commercial Bank AG, 0.500%, 22/09/26	368,444	0.04	EUR 200,000	Merck KGaA, 2.875%, 25/06/79	183,564	0.02
EUR 180,000	Hamburg Commercial Bank AG, 4.875%, 30/03/27	181,960	0.02	EUR 200,000	Muenchener Hypothekenbank eG, 0.375%, 09/03/29	169,702	0.02
EUR 200,000	Hamburger Sparkasse AG, 4.375%, 12/02/29	209,336	0.03	EUR 200,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.250%, 26/05/41	165,770	0.02
EUR 400,000	Hannover Rueck SE, 1.125%, 18/04/28	381,652	0.05	EUR 500,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.250%, 26/05/41	414,425	0.05
EUR 600,000	Hannover Rueck SE, 1.125%, 09/10/39	510,054	0.06	EUR 400,000	Robert Bosch GmbH, 3.625%, perpetual	408,516	0.05
EUR 200,000	Hannover Rueck SE, 3.375%, perpetual	196,454	0.02	EUR 400,000	Robert Bosch GmbH, 3.625%, perpetual	410,492	0.05
EUR 500,000	Heidelberg Materials AG, 3.750%, 31/05/32	505,025	0.06	EUR 200,000	Robert Bosch GmbH, 4.000%, perpetual	211,930	0.03
EUR 410,000	Hella GmbH & Co KGaA, 0.500%, 26/01/27	373,592	0.04	EUR 400,000	Robert Bosch GmbH, 4.375%, perpetual	429,196	0.05
EUR 200,000	Henkel AG & Co KGaA, 2.625%, 13/09/27	198,862	0.02	EUR 400,000	Santander Consumer Bank AG, 4.500%, 30/06/26	408,964	0.05
EUR 200,000	Heraeus Finance GmbH, 2.625%, 09/06/27	194,180	0.02	EUR 300,000	Santander Consumer Bank AG, 4.375%, 13/09/27	309,186	0.04
EUR 700,000	Hochtief AG, 0.625%, 26/04/29	605,752	0.07	EUR 300,000	SAP SE, 1.000%, 13/03/26	289,071	0.03
EUR 500,000	Infineon Technologies AG, 1.625%, 24/06/29	463,345	0.06	EUR 400,000	SAP SE, 0.125%, 18/05/26	376,340	0.04
EUR 200,000	KION Group AG, 1.625%, 24/09/25	190,402	0.02	EUR 400,000	SAP SE, 1.375%, 13/03/30	370,276	0.04
EUR 500,000	Knorr-Bremse AG, 1.125%, 13/06/25	485,080	0.06	EUR 1,000,000	SAP SE, 1.625%, 10/03/31	932,870	0.11
EUR 300,000	Lanxess AG, 1.750%, 22/03/28	274,719	0.03				
EUR 400,000	Lanxess AG, 0.625%, 01/12/29	325,444	0.04				
EUR 200,000	LEG Immobilien SE, 0.375%, 17/01/26	187,220	0.02				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
Germany (continued)				Germany (continued)			
EUR 200,000	Talanx AG, 2.500%, 23/07/26	196,368	0.02	EUR 200,000	Vonovia SE, 1.500%, 14/06/41	130,060	0.02
EUR 200,000	Talanx AG, 4.000%, 25/10/29	208,306	0.03	EUR 250,000	WPP Finance Deutschland GmbH, 1.625%, 23/03/30	227,780	0.03
EUR 300,000	Talanx AG, 2.250%, 05/12/47	279,780	0.03				
EUR 400,000	Vier Gas Transport GmbH, 4.000%, 26/09/27	411,192	0.05	Total Germany		68,268,584	7.99
EUR 200,000	Vier Gas Transport GmbH, 1.500%, 25/09/28	186,592	0.02	Guernsey			
EUR 500,000	Vier Gas Transport GmbH, 4.625%, 26/09/32	543,945	0.06	EUR 300,000	Sirius Real Estate Ltd, 1.125%, 22/06/26	270,489	0.03
EUR 155,000	Volkswagen Bank GmbH, 1.250%, 15/12/25	148,929	0.02	EUR 200,000	Sirius Real Estate Ltd, 1.750%, 24/11/28	165,314	0.02
EUR 1,100,000	Volkswagen Bank GmbH, 2.500%, 31/07/26	1,071,719	0.13	Total Guernsey		435,803	0.05
EUR 500,000	Volkswagen Bank GmbH, 4.625%, 03/05/31	524,310	0.06	Hong Kong			
EUR 500,000	Volkswagen Bank GmbH, 4.250%, perpetual	505,945	0.06	EUR 200,000	AIA Group Ltd, 0.880%, 09/09/33	170,590	0.02
EUR 200,000	Volkswagen Bank GmbH, 4.375%, perpetual	206,218	0.02	Total Hong Kong		170,590	0.02
EUR 230,000	Volkswagen Financial Services AG, 0.010%, 12/02/25	220,876	0.03	Hungary			
EUR 200,000	Volkswagen Financial Services AG, 3.000%, 06/04/25	198,776	0.02	EUR 300,000	MOL Hungarian Oil & Gas PLC, 1.500%, 08/10/27	271,443	0.03
EUR 290,000	Volkswagen Financial Services AG, 2.250%, 16/10/26	283,185	0.03	EUR 200,000	OTP Bank Nyrt, 7.350%, 04/03/26	205,314	0.02
EUR 345,000	Volkswagen Financial Services AG, 0.125%, 12/02/27	313,256	0.04	EUR 200,000	OTP Bank Nyrt, 6.125%, 05/10/27	206,814	0.03
EUR 200,000	Volkswagen Financial Services AG, 2.250%, 01/10/27	194,738	0.02	Total Hungary		683,571	0.08
EUR 275,000	Volkswagen Financial Services AG, 0.875%, 31/01/28	248,828	0.03	Iceland			
EUR 200,000	Volkswagen Financial Services AG, 0.375%, 12/02/30	165,236	0.02	EUR 300,000	Arion Banki HF, 7.250%, 25/05/26	315,924	0.04
EUR 300,000	Volkswagen Leasing GmbH, 1.625%, 15/08/25	291,357	0.03	Total Iceland		315,924	0.04
EUR 165,000	Volkswagen Leasing GmbH, 0.250%, 12/01/26	154,711	0.02	Ireland			
EUR 290,000	Volkswagen Leasing GmbH, 4.500%, 25/03/26	296,345	0.04	EUR 270,000	Abbott Ireland Financing DAC, 1.500%, 27/09/26	260,564	0.03
EUR 190,000	Volkswagen Leasing GmbH, 1.500%, 19/06/26	181,786	0.02	EUR 490,000	Abbott Ireland Financing DAC, 0.375%, 19/11/27	448,791	0.05
EUR 300,000	Volkswagen Leasing GmbH, 0.375%, 20/07/26	278,169	0.03	EUR 150,000	AIB Group PLC, 2.250%, 03/07/25	147,396	0.02
EUR 200,000	Volkswagen Leasing GmbH, 0.500%, 12/01/29	173,456	0.02	EUR 500,000	AIB Group PLC, 3.625%, 04/07/26	500,020	0.06
EUR 180,000	Volkswagen Leasing GmbH, 4.625%, 25/03/29	189,839	0.02	EUR 500,000	AIB Group PLC, 2.250%, 04/04/28	479,495	0.06
EUR 250,000	Volkswagen Leasing GmbH, 4.750%, 25/09/31	266,660	0.03	EUR 200,000	AIB Group PLC, 5.750%, 16/02/29	214,968	0.02
EUR 300,000	Vonovia SE, 0.010%, 01/12/25	279,717	0.03	EUR 300,000	AIB Group PLC, 4.625%, 23/07/29	309,561	0.04
EUR 400,000	Vonovia SE, 4.750%, 23/05/27	414,796	0.05	EUR 200,000	AIB Group PLC, 5.250%, 23/10/31	216,040	0.03
EUR 600,000	Vonovia SE, 0.375%, 16/06/27	536,400	0.06	EUR 300,000	Atlas Copco Finance DAC, 0.750%, 08/02/32	251,910	0.03
EUR 300,000	Vonovia SE, 1.875%, 28/06/28	277,164	0.03	EUR 300,000	Bank of Ireland Group PLC, 1.875%, 05/06/26	291,765	0.03
EUR 300,000	Vonovia SE, 0.625%, 14/12/29	247,449	0.03	EUR 600,000	Bank of Ireland Group PLC, 0.375%, 10/05/27	557,766	0.06
EUR 400,000	Vonovia SE, 5.000%, 23/11/30	422,820	0.05	EUR 100,000	Bank of Ireland Group PLC, 4.875%, 16/07/28	104,551	0.01
EUR 400,000	Vonovia SE, 1.000%, 16/06/33	303,756	0.04	EUR 200,000	Bank of Ireland Group PLC, 1.375%, 11/08/31	186,504	0.02
				EUR 200,000	Bank of Ireland Group PLC, 6.750%, 01/03/33	216,116	0.03
				EUR 200,000	CA Auto Bank SPA/Ireland, 4.750%, 25/01/27	206,638	0.02
				EUR 200,000	CCEP Finance Ireland DAC, 0.010%, 06/09/25	189,156	0.02
				EUR 180,000	Cloverie PLC for Zurich Insurance Co Ltd, 1.500%, 15/12/28	168,964	0.02
				EUR 155,000	CRH Finance DAC, 1.375%, 18/10/28	143,369	0.02

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
Ireland (continued)				Ireland (continued)			
EUR 80,000	CRH SMW Finance DAC, 1.250%, 05/11/26	76,224	0.01	EUR 300,000	Smurfit Kappa Treasury ULC, 1.000%, 22/09/33	239,517	0.03
EUR 400,000	CRH SMW Finance DAC, 4.000%, 11/07/27	411,040	0.05	EUR 525,000	Transmission Finance DAC, 0.375%, 18/06/28	458,399	0.05
EUR 300,000	CRH SMW Finance DAC, 4.000%, 11/07/31	311,568	0.04	EUR 300,000	Vodafone International Financing DAC, 3.750%, 02/12/34	309,465	0.04
EUR 300,000	CRH SMW Finance DAC, 4.250%, 11/07/35	315,255	0.04	EUR 200,000	Vodafone International Financing DAC, 4.000%, 10/02/43	202,608	0.02
EUR 500,000	Dell Bank International DAC, 4.500%, 18/10/27	520,875	0.06	EUR 600,000	Vodafone International Financing DAC, 3.250%, perpetual	607,512	0.07
EUR 500,000	DXC Capital Funding DAC, 0.450%, 15/09/27	443,840	0.05	EUR 200,000	Zurich Finance Ireland Designated Activity Co, 1.625%, 17/06/39	161,640	0.02
EUR 200,000	DXC Capital Funding DAC, 0.950%, 15/09/31	160,128	0.02	EUR 190,000	Zurich Finance Ireland Designated Activity Co, 1.875%, 17/09/50	165,370	0.02
EUR 210,000	Eaton Capital UnLtd Co, 0.697%, 14/05/25	202,310	0.02	Total Ireland		16,005,058	1.87
EUR 300,000	Eaton Capital UnLtd Co, 0.128%, 08/03/26	281,547	0.03	Italy			
EUR 100,000	Eaton Capital UnLtd Co, 0.577%, 08/03/30	86,341	0.01	EUR 390,000	2i Rete Gas SpA, 2.195%, 11/09/25	382,231	0.05
EUR 270,000	Experian Europe DAC, 1.560%, 16/05/31	243,089	0.03	EUR 350,000	2i Rete Gas SpA, 1.750%, 28/08/26	336,252	0.04
EUR 200,000	Fresenius Finance Ireland PLC, zero coupon, 01/10/25	188,332	0.02	EUR 200,000	2i Rete Gas SpA, 1.608%, 31/10/27	187,976	0.02
EUR 200,000	Fresenius Finance Ireland PLC, 0.875%, 01/10/31	161,690	0.02	EUR 350,000	Aeroporti di Roma SpA, 1.625%, 08/06/27	335,723	0.04
EUR 350,000	Fresenius Finance Ireland PLC, 3.000%, 30/01/32	331,520	0.04	EUR 200,000	Aeroporti di Roma SpA, 1.750%, 30/07/31	172,486	0.02
EUR 200,000	Grenke Finance PLC, 7.875%, 06/04/27	215,774	0.02	EUR 200,000	Aeroporti di Roma SpA, 4.875%, 10/07/33	210,492	0.03
EUR 50,000	Johnson Controls International PLC, 1.375%, 25/02/25	48,628	0.01	EUR 200,000	Anima Holding SpA, 1.500%, 22/04/28	179,994	0.02
EUR 300,000	Johnson Controls International PLC, 4.250%, 23/05/35	317,997	0.04	EUR 300,000	Assicurazioni Generali SpA, 4.125%, 04/05/26	301,998	0.04
EUR 200,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 0.375%, 15/09/27	180,532	0.02	EUR 180,000	Assicurazioni Generali SpA, 3.875%, 29/01/29	181,930	0.02
EUR 300,000	Kerry Group Financial Services Unltd Co, 0.625%, 20/09/29	264,414	0.03	EUR 100,000	Assicurazioni Generali SpA, 1.713%, 30/06/32	80,532	0.01
EUR 535,000	Kerry Group Financial Services Unltd Co, 0.875%, 01/12/31	453,578	0.05	EUR 500,000	Assicurazioni Generali SpA, 5.800%, 06/07/32	539,280	0.06
EUR 500,000	Linde PLC, 3.625%, 12/06/25	503,040	0.06	EUR 200,000	Assicurazioni Generali SpA, 5.272%, 12/09/33	210,836	0.03
EUR 200,000	Linde PLC, 1.000%, 31/03/27	189,044	0.02	EUR 400,000	Assicurazioni Generali SpA, 5.500%, 27/10/47	415,568	0.05
EUR 600,000	Linde PLC, 3.375%, 12/06/29	616,422	0.08	EUR 300,000	Assicurazioni Generali SpA, 5.000%, 08/06/48	309,087	0.04
EUR 200,000	Linde PLC, 1.375%, 31/03/31	180,310	0.02	EUR 300,000	Assicurazioni Generali SpA, 4.596%, 30/11/49	298,611	0.04
EUR 400,000	Linde PLC, 3.625%, 12/06/34	418,788	0.05	EUR 410,000	ASTM SpA, 1.625%, 08/02/28	384,559	0.05
EUR 300,000	Linde PLC, 1.625%, 31/03/35	257,568	0.03	EUR 300,000	ASTM SpA, 1.500%, 25/01/30	260,841	0.03
EUR 200,000	Linde PLC, 1.000%, 30/09/51	121,198	0.01	EUR 400,000	ASTM SpA, 2.375%, 25/11/33	335,616	0.04
EUR 250,000	PartnerRe Ireland Finance DAC, 1.250%, 15/09/26	236,135	0.03	EUR 200,000	Autostrade per l'Italia SpA, 4.375%, 16/09/25	202,244	0.02
EUR 410,000	Ryanair DAC, 2.875%, 15/09/25	406,035	0.05	EUR 200,000	Autostrade per l'Italia SpA, 1.875%, 04/11/25	193,642	0.02
EUR 400,000	Ryanair DAC, 0.875%, 25/05/26	377,616	0.04	EUR 200,000	Autostrade per l'Italia SpA, 1.750%, 26/06/26	190,496	0.02
EUR 186,000	Securitas Treasury Ireland DAC, 4.250%, perpetual	189,551	0.02				
EUR 300,000	Smurfit Kappa Treasury ULC, 0.500%, 22/09/29	256,584	0.03				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
Italy (continued)				Italy (continued)			
EUR 200,000	Autostrade per l'Italia SpA, 1.750%, 01/02/27	189,328	0.02	EUR 400,000	Intesa Sanpaolo SpA, 2.125%, 26/05/25	392,012	0.05
EUR 200,000	Autostrade per l'Italia SpA, 1.625%, 25/01/28	183,688	0.02	EUR 200,000	Intesa Sanpaolo SpA, 4.500%, 02/10/25	203,738	0.02
EUR 200,000	Autostrade per l'Italia SpA, 1.875%, 26/09/29	177,850	0.02	EUR 500,000	Intesa Sanpaolo SpA, 0.625%, 24/02/26	470,020	0.06
EUR 200,000	Autostrade per l'Italia SpA, 2.000%, 15/01/30	177,186	0.02	EUR 339,000	Intesa Sanpaolo SpA, 4.375%, 29/08/27	347,909	0.04
EUR 200,000	Autostrade per l'Italia SpA, 2.250%, 25/01/32	171,744	0.02	EUR 1,000,000	Intesa Sanpaolo SpA, 4.750%, 06/09/27	1,036,600	0.12
EUR 150,000	Autostrade per l'Italia SpA, 5.125%, 14/06/33	156,864	0.02	EUR 400,000	Intesa Sanpaolo SpA, 0.750%, 16/03/28	360,312	0.04
EUR 600,000	Autostrade per l'Italia SpA, 4.750%, perpetual	618,180	0.07	EUR 400,000	Intesa Sanpaolo SpA, 1.750%, 04/07/29	364,404	0.04
EUR 600,000	Banco BPM SpA, 4.625%, 29/11/27	618,492	0.07	EUR 730,000	Intesa Sanpaolo SpA, 5.250%, 13/01/30	783,107	0.09
EUR 500,000	CA Auto Bank SPA/Ireland, 4.375%, 08/06/26	507,885	0.06	EUR 400,000	Intesa Sanpaolo SpA, 5.125%, 29/08/31	426,856	0.05
EUR 100,000	Cassa Centrale Banca - Credito Cooperativo Italiano SpA, 5.885%, 16/02/27	103,551	0.01	EUR 300,000	Intesa Sanpaolo SpA, 4.000%, perpetual	304,392	0.04
EUR 80,000	Covivio SA, 2.375%, 20/02/28	76,554	0.01	EUR 400,000	Intesa Sanpaolo SpA, 4.875%, perpetual	420,716	0.05
EUR 180,000	Credito Emiliano SpA, 4.875%, 26/03/30	185,744	0.02	EUR 450,000	Iren SpA, 1.950%, 19/09/25	439,780	0.05
EUR 720,000	Enel SpA, 5.625%, 21/06/27	776,203	0.09	EUR 200,000	Iren SpA, 1.500%, 24/10/27	188,828	0.02
EUR 1,000,000	Enel SpA, 6.375%, 31/12/99	1,044,580	0.12	EUR 210,000	Italgas SpA, 1.625%, 19/01/27	200,855	0.02
EUR 300,000	Enel SpA, 6.625%, 31/12/99	318,942	0.04	EUR 300,000	Italgas SpA, 0.010%, 16/02/28	265,347	0.03
EUR 690,000	Enel SpA, 3.500%, perpetual	677,525	0.08	EUR 480,000	Italgas SpA, 1.625%, 18/01/29	449,232	0.05
EUR 550,000	Enel SpA, 3.375%, perpetual	523,699	0.06	EUR 410,000	Italgas SpA, 0.875%, 24/04/30	352,764	0.04
EUR 820,000	Enel SpA, 1.375%, perpetual	715,967	0.08	EUR 150,000	Italgas SpA, 1.000%, 11/12/31	124,640	0.02
EUR 100,000	Enel SpA, 1.375%, perpetual	87,313	0.01	EUR 200,000	Italgas SpA, 4.125%, 08/06/32	206,812	0.02
EUR 300,000	Enel SpA, 1.875%, perpetual	237,483	0.03	EUR 500,000	Leasys SpA, 4.500%, 26/07/26	508,905	0.06
EUR 190,000	Enel SpA, 2.250%, perpetual	173,915	0.02	EUR 585,000	Mediobanca Banca di Credito Finanziario SpA, 1.125%, 23/04/25	563,458	0.06
EUR 500,000	Enel SpA, 2.250%, perpetual	457,670	0.05	EUR 690,000	Mediobanca Banca di Credito Finanziario SpA, 0.875%, 15/01/26	656,466	0.08
EUR 370,000	Eni SpA, 3.750%, 12/09/25	372,312	0.04	EUR 200,000	Mediobanca Banca di Credito Finanziario SpA, 0.750%, 15/07/27	182,140	0.02
EUR 860,000	Eni SpA, 1.500%, 02/02/26	827,621	0.10	EUR 180,000	Mediobanca Banca di Credito Finanziario SpA, 4.875%, 13/09/27	185,053	0.02
EUR 330,000	Eni SpA, 1.250%, 18/05/26	316,321	0.04	EUR 300,000	Mediobanca Banca di Credito Finanziario SpA, 0.750%, 02/11/28	269,142	0.03
EUR 390,000	Eni SpA, 1.500%, 17/01/27	372,536	0.04	EUR 200,000	Mediobanca Banca di Credito Finanziario SpA, 4.375%, 01/02/30	205,988	0.02
EUR 320,000	Eni SpA, 1.625%, 17/05/28	301,408	0.04	EUR 350,000	Snam SpA, 1.250%, 28/08/25	338,618	0.04
EUR 200,000	Eni SpA, 0.375%, 14/06/28	178,050	0.02	EUR 161,000	Snam SpA, 1.375%, 25/10/27	151,759	0.02
EUR 490,000	Eni SpA, 1.125%, 19/09/28	450,795	0.05	EUR 390,000	Snam SpA, 0.010%, 07/12/28	334,464	0.04
EUR 330,000	Eni SpA, 3.625%, 29/01/29	338,956	0.04	EUR 225,000	Snam SpA, 0.750%, 20/06/29	196,310	0.02
EUR 690,000	Eni SpA, 0.625%, 23/01/30	594,118	0.07	EUR 100,000	Snam SpA, 4.000%, 27/11/29	102,990	0.01
EUR 670,000	Eni SpA, 2.000%, 18/05/31	614,531	0.07	EUR 200,000	Snam SpA, 0.750%, 17/06/30	169,802	0.02
EUR 400,000	Eni SpA, 4.250%, perpetual	419,788	0.05	EUR 200,000	Snam SpA, 0.625%, 30/06/31	164,082	0.02
EUR 300,000	Eni SpA, 2.000%, perpetual	273,537	0.03				
EUR 500,000	Eni SpA, 2.625%, perpetual	479,810	0.06				
EUR 500,000	Eni SpA, 2.750%, perpetual	429,685	0.05				
EUR 500,000	Eni SpA, 3.375%, perpetual	458,340	0.05				
EUR 190,000	ERG SpA, 1.875%, 11/04/25	186,251	0.02				
EUR 150,000	ERG SpA, 0.875%, 15/09/31	120,447	0.01				
EUR 200,000	FinecoBank Banca Fineco SpA, 4.625%, 23/02/29	203,922	0.02				
EUR 250,000	Intesa Sanpaolo SpA, 1.625%, 21/04/25	243,932	0.03				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
Italy (continued)				Japan (continued)			
EUR 500,000	Snam SpA, 1.250%, 20/06/34	404,545	0.05	EUR 200,000	Mizuho Financial Group Inc, 1.631%, 08/04/27	189,366	0.02
EUR 415,000	Snam SpA, 1.000%, 12/09/34	321,181	0.04	EUR 400,000	Mizuho Financial Group Inc, 3.490%, 05/09/27	401,424	0.05
EUR 105,000	Terna - Rete Elettrica Nazionale, 0.125%, 25/07/25	99,609	0.01	EUR 500,000	Mizuho Financial Group Inc, 4.157%, 20/05/28	513,075	0.06
EUR 300,000	Terna - Rete Elettrica Nazionale, 1.000%, 11/10/28	273,441	0.03	EUR 410,000	Mizuho Financial Group Inc, 0.402%, 06/09/29	345,105	0.04
EUR 200,000	Terna - Rete Elettrica Nazionale, 0.375%, 23/06/29	172,680	0.02	EUR 400,000	Mizuho Financial Group Inc, 0.470%, 06/09/29	345,460	0.04
EUR 150,000	Terna - Rete Elettrica Nazionale, 0.375%, 25/09/30	124,130	0.02	EUR 190,000	Mizuho Financial Group Inc, 0.797%, 15/04/30	161,164	0.02
EUR 500,000	Terna - Rete Elettrica Nazionale, 3.875%, 24/07/33	515,520	0.06	EUR 400,000	Mizuho Financial Group Inc, 4.608%, 28/08/30	423,752	0.05
EUR 530,000	Terna - Rete Elettrica Nazionale, 3.625%, perpetual	540,939	0.06	EUR 400,000	Mizuho Financial Group Inc, 0.693%, 07/10/30	333,104	0.04
EUR 295,000	Unicredit SpA, 1.625%, 18/01/32	252,190	0.03	EUR 200,000	Mizuho Financial Group Inc, 2.096%, 08/04/32	179,352	0.02
EUR 700,000	UniCredit SpA, 0.325%, 19/01/26	659,127	0.08	EUR 200,000	Mizuho Financial Group Inc, 4.029%, 05/09/32	206,100	0.02
EUR 470,000	UniCredit SpA, 1.200%, 20/01/26	456,191	0.05	EUR 500,000	Mizuho Financial Group Inc, 4.416%, 20/05/33	525,990	0.06
EUR 890,000	UniCredit SpA, 1.250%, 16/06/26	859,055	0.10	EUR 200,000	Nissan Motor Co Ltd, 2.652%, 17/03/26	195,218	0.02
EUR 730,000	UniCredit SpA, 2.200%, 22/07/27	705,202	0.08	EUR 400,000	NTT Finance Corp, 0.010%, 03/03/25	383,920	0.05
EUR 444,000	UniCredit SpA, 5.850%, 15/11/27	470,387	0.06	EUR 200,000	NTT Finance Corp, 0.082%, 13/12/25	188,404	0.02
EUR 300,000	UniCredit SpA, 4.800%, 17/01/29	313,986	0.04	EUR 340,000	NTT Finance Corp, 0.399%, 13/12/28	302,008	0.04
EUR 300,000	UniCredit SpA, 4.450%, 16/02/29	306,912	0.04	EUR 300,000	NTT Finance Corp, 0.342%, 03/03/30	258,105	0.03
EUR 100,000	UniCredit SpA, 0.800%, 05/07/29	88,912	0.01	EUR 100,000	ORIX Corp, 1.919%, 20/04/26	97,022	0.01
EUR 200,000	UniCredit SpA, 4.600%, 14/02/30	208,750	0.03	EUR 500,000	ORIX Corp, 4.477%, 01/06/28	525,160	0.06
EUR 300,000	UniCredit SpA, 0.850%, 19/01/31	247,338	0.03	EUR 440,000	Sumitomo Mitsui Financial Group Inc, 1.546%, 15/06/26	421,876	0.05
Total Italy		39,672,981	4.64	EUR 170,000	Sumitomo Mitsui Financial Group Inc, 1.413%, 14/06/27	159,613	0.02
Japan				EUR 140,000	Sumitomo Mitsui Financial Group Inc, 0.303%, 28/10/27	125,744	0.01
EUR 490,000	Asahi Group Holdings Ltd, 0.336%, 19/04/27	446,380	0.05	EUR 100,000	Sumitomo Mitsui Financial Group Inc, 0.632%, 23/10/29	85,559	0.01
EUR 575,000	Asahi Group Holdings Ltd, 0.541%, 23/10/28	507,598	0.06	EUR 700,000	Sumitomo Mitsui Financial Group Inc, 4.492%, 12/06/30	738,073	0.09
EUR 200,000	East Japan Railway Co, 2.614%, 08/09/25	197,702	0.02	EUR 410,000	Takeda Pharmaceutical Co Ltd, 2.250%, 21/11/26	400,578	0.05
EUR 200,000	East Japan Railway Co, 3.245%, 08/09/30	202,386	0.02	EUR 490,000	Takeda Pharmaceutical Co Ltd, 0.750%, 09/07/27	453,814	0.05
EUR 300,000	East Japan Railway Co, 3.976%, 05/09/32	319,332	0.04	EUR 190,000	Takeda Pharmaceutical Co Ltd, 1.000%, 09/07/29	169,300	0.02
EUR 300,000	East Japan Railway Co, 0.773%, 15/09/34	235,812	0.03	EUR 410,000	Takeda Pharmaceutical Co Ltd, 3.000%, 21/11/30	404,387	0.05
EUR 200,000	East Japan Railway Co, 1.104%, 15/09/39	144,198	0.02	EUR 300,000	Takeda Pharmaceutical Co Ltd, 1.375%, 09/07/32	256,686	0.03
EUR 300,000	East Japan Railway Co, 4.389%, 05/09/43	325,974	0.04	EUR 500,000	Takeda Pharmaceutical Co Ltd, 2.000%, 09/07/40	396,690	0.05
EUR 200,000	East Japan Railway Co, 4.110%, perpetual	211,260	0.02	Total Japan		13,255,410	1.55
EUR 400,000	Mitsubishi ufj Financial Group Inc, 3.556%, perpetual	409,080	0.05				
EUR 400,000	Mitsubishi UFJ Financial Group Inc, 0.337%, 08/06/27	371,776	0.04				
EUR 335,000	Mitsubishi UFJ Financial Group Inc, 0.848%, 19/07/29	300,177	0.04				
EUR 200,000	Mitsubishi UFJ Financial Group Inc, 4.636%, 07/06/31	211,158	0.02				
EUR 200,000	Mizuho Financial Group Inc, 0.184%, 13/04/26	186,528	0.02				

Schedule of Investments (continued)

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Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
Jersey				Luxembourg (continued)			
EUR 480,000	Aptiv PLC, 1.500%, 10/03/25	467,419	0.05	EUR 380,000	CK Hutchison Group Telecom Finance SA, 1.125%, 17/10/28	342,654	0.04
EUR 210,000	Aptiv PLC, 1.600%, 15/09/28	195,752	0.02	EUR 380,000	CK Hutchison Group Telecom Finance SA, 1.500%, 17/10/31	319,702	0.04
EUR 350,000	Heathrow Funding Ltd, 1.500%, 12/10/25	339,027	0.04	EUR 190,000	CNH Industrial Finance Europe SA, 1.750%, 12/09/25	184,900	0.02
EUR 250,000	Heathrow Funding Ltd, 1.875%, 12/07/32	218,705	0.03	EUR 240,000	CNH Industrial Finance Europe SA, 1.875%, 19/01/26	233,126	0.03
EUR 300,000	Heathrow Funding Ltd, 4.500%, 11/07/33	319,203	0.04	EUR 520,000	CNH Industrial Finance Europe SA, 1.750%, 25/03/27	497,905	0.06
EUR 210,000	Heathrow Funding Ltd, 1.875%, 14/03/34	176,929	0.02	EUR 210,000	CNH Industrial Finance Europe SA, 1.625%, 03/07/29	191,108	0.02
Total Jersey		1,717,035	0.20	EUR 300,000	CPI Property Group SA, 1.625%, 23/04/27	219,765	0.03
Liechtenstein				EUR 300,000	CPI Property Group SA, 1.500%, 27/01/31	156,219	0.02
EUR 200,000	Swiss Life Finance I Ltd, 3.250%, 31/08/29	200,422	0.02	EUR 350,000	Czech Gas Networks Investments Sarl, 1.000%, 16/07/27	321,759	0.04
EUR 300,000	Swiss Life Finance I Ltd, 0.500%, 15/09/31	243,276	0.03	EUR 500,000	Czech Gas Networks Investments Sarl, 0.875%, 31/03/31	400,845	0.05
Total Liechtenstein		443,698	0.05	EUR 400,000	DH Europe Finance II Sarl, 0.200%, 18/03/26	375,500	0.04
Luxembourg				EUR 300,000	DH Europe Finance II Sarl, 0.450%, 18/03/28	271,008	0.03
EUR 200,000	Acef Holding SCA, 0.750%, 14/06/28	172,036	0.02	EUR 500,000	DH Europe Finance II Sarl, 0.750%, 18/09/31	421,425	0.05
EUR 300,000	ArcelorMittal SA, 1.750%, 19/11/25	288,888	0.03	EUR 940,000	DH Europe Finance II Sarl, 1.350%, 18/09/39	710,020	0.09
EUR 300,000	ArcelorMittal SA, 4.875%, 26/09/26	309,717	0.04	EUR 300,000	DH Europe Finance II Sarl, 1.800%, 18/09/49	217,989	0.03
EUR 300,000	Aroundtown SA, 0.010%, 16/07/26	251,835	0.03	EUR 390,000	DH Europe Finance Sarl, 1.200%, 30/06/27	368,207	0.04
EUR 400,000	Aroundtown SA, 0.375%, 15/04/27	321,500	0.04	EUR 200,000	Euroclear Investments SA, 1.500%, 11/04/30	183,248	0.02
EUR 400,000	Aroundtown SA, 1.625%, perpetual	129,088	0.02	EUR 100,000	Euroclear Investments SA, 2.625%, 11/04/48	92,664	0.01
EUR 300,000	Aroundtown SA, 2.875%, perpetual	105,171	0.01	EUR 300,000	Eurofins Scientific SE, 4.000%, 06/07/29	303,927	0.04
EUR 200,000	AXA Logistics Europe Master SCA, 0.375%, 15/11/26	181,728	0.02	EUR 300,000	Eurofins Scientific SE, 4.750%, 06/09/30	315,957	0.04
EUR 200,000	Becton Dickinson Euro Finance Sarl, 1.208%, 04/06/26	190,918	0.02	EUR 300,000	GELF Bond Issuer I SA, 1.625%, 20/10/26	285,189	0.03
EUR 800,000	Becton Dickinson Euro Finance Sarl, 3.553%, 13/09/29	816,648	0.10	EUR 370,000	GELF Bond Issuer I SA, 1.125%, 18/07/29	313,856	0.04
EUR 235,000	Becton Dickinson Euro Finance Sarl, 1.213%, 12/02/36	181,812	0.02	EUR 300,000	Grand City Properties SA, 1.375%, 03/08/26	276,456	0.03
EUR 320,000	Bevco Lux Sarl, 1.500%, 16/09/27	300,387	0.04	EUR 200,000	Grand City Properties SA, 1.500%, perpetual	90,040	0.01
EUR 225,000	Bevco Lux Sarl, 1.000%, 16/01/30	188,003	0.02	EUR 420,000	Heidelberg Materials Finance Luxembourg SA, 1.625%, 07/04/26	408,026	0.05
EUR 490,000	Blackstone Property Partners Europe Holdings Sarl, 2.200%, 24/07/25	469,038	0.06	EUR 410,000	Heidelberg Materials Finance Luxembourg SA, 1.500%, 14/06/27	393,416	0.05
EUR 190,000	Blackstone Property Partners Europe Holdings Sarl, 1.250%, 26/04/27	166,890	0.02	EUR 550,000	Heidelberg Materials Finance Luxembourg SA, 1.750%, 24/04/28	524,562	0.06
EUR 180,000	Blackstone Property Partners Europe Holdings Sarl, 1.750%, 12/03/29	151,690	0.02				
EUR 100,000	Blackstone Property Partners Europe Holdings Sarl, 3.625%, 29/10/29	91,964	0.01				
EUR 300,000	CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund, 0.500%, 27/01/28	265,056	0.03				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
Luxembourg (continued)				Luxembourg (continued)			
EUR 100,000	Heidelberg Materials Finance Luxembourg SA, 4.875%, 21/11/33	106,536	0.01	EUR 210,000	Nestle Finance International Ltd, 0.010%, 03/12/25	199,330	0.02
EUR 200,000	Highland Holdings Sarl, 0.318%, 15/12/26	184,526	0.02	EUR 500,000	Nestle Finance International Ltd, 1.125%, 01/04/26	482,925	0.06
EUR 200,000	Highland Holdings Sarl, 0.934%, 15/12/31	165,306	0.02	EUR 700,000	Nestle Finance International Ltd, 0.010%, 14/06/26	656,649	0.08
EUR 100,000	Holcim Finance Luxembourg SA, 1.500%, 06/04/25	97,405	0.01	EUR 200,000	Nestle Finance International Ltd, 0.875%, 29/03/27	189,496	0.02
EUR 350,000	Holcim Finance Luxembourg SA, 0.500%, 29/11/26	326,207	0.04	EUR 358,000	Nestle Finance International Ltd, 3.500%, 13/12/27	369,725	0.04
EUR 290,000	Holcim Finance Luxembourg SA, 2.250%, 26/05/28	281,097	0.03	EUR 200,000	Nestle Finance International Ltd, 3.000%, 15/03/28	204,044	0.02
EUR 690,000	Holcim Finance Luxembourg SA, 1.750%, 29/08/29	636,304	0.07	EUR 100,000	Nestle Finance International Ltd, 3.500%, 17/01/30	104,180	0.01
EUR 400,000	Holcim Finance Luxembourg SA, 0.625%, 06/04/30	339,368	0.04	EUR 390,000	Nestle Finance International Ltd, 1.500%, 01/04/30	362,528	0.04
EUR 280,000	Holcim Finance Luxembourg SA, 0.500%, 23/04/31	227,973	0.03	EUR 200,000	Nestle Finance International Ltd, 3.250%, 15/01/31	205,822	0.02
EUR 200,000	John Deere Bank SA, 2.500%, 14/09/26	197,788	0.02	EUR 200,000	Nestle Finance International Ltd, 1.250%, 29/03/31	179,882	0.02
EUR 690,000	John Deere Cash Management SARL, 2.200%, 02/04/32	651,367	0.08	EUR 800,000	Nestle Finance International Ltd, 3.750%, 13/03/33	858,648	0.10
EUR 690,000	John Deere Cash Management SARL, 1.850%, perpetual	666,574	0.08	EUR 100,000	Nestle Finance International Ltd, 3.375%, 15/11/34	103,446	0.01
EUR 300,000	Medtronic Global Holdings SCA, 0.250%, 02/07/25	286,254	0.03	EUR 100,000	Nestle Finance International Ltd, 3.750%, 14/11/35	106,759	0.01
EUR 600,000	Medtronic Global Holdings SCA, 2.625%, 15/10/25	592,230	0.07	EUR 210,000	Nestle Finance International Ltd, 0.375%, 03/12/40	139,686	0.02
EUR 300,000	Medtronic Global Holdings SCA, 1.125%, 07/03/27	283,575	0.03	EUR 735,000	Nestle Finance International Ltd, 0.875%, 14/06/41	528,685	0.06
EUR 245,000	Medtronic Global Holdings SCA, 0.375%, 15/10/28	217,937	0.03	EUR 1,350,000	Novartis Finance SA, 1.625%, 09/11/26	1,317,573	0.15
EUR 300,000	Medtronic Global Holdings SCA, 3.000%, 15/10/28	300,795	0.04	EUR 490,000	Novartis Finance SA, 0.010%, 23/09/28	433,513	0.05
EUR 230,000	Medtronic Global Holdings SCA, 1.625%, 07/03/31	208,316	0.02	EUR 200,000	Novartis Finance SA, 1.700%, 14/08/38	172,010	0.02
EUR 300,000	Medtronic Global Holdings SCA, 1.000%, 02/07/31	259,326	0.03	EUR 250,000	Prologis International Funding II SA, 1.876%, 17/04/25	244,563	0.03
EUR 333,000	Medtronic Global Holdings SCA, 3.125%, 15/10/31	334,149	0.04	EUR 55,000	Prologis International Funding II SA, 1.750%, 15/03/28	51,729	0.01
EUR 795,000	Medtronic Global Holdings SCA, 0.750%, 15/10/32	654,969	0.08	EUR 50,000	Prologis International Funding II SA, 2.375%, 14/11/30	46,003	0.01
EUR 282,000	Medtronic Global Holdings SCA, 3.375%, 15/10/34	284,532	0.03	EUR 390,000	Prologis International Funding II SA, 1.625%, 17/06/32	326,567	0.04
EUR 200,000	Medtronic Global Holdings SCA, 3.375%, 15/10/34	201,796	0.02	EUR 640,000	Prologis International Funding II SA, 0.750%, 23/03/33	488,051	0.06
EUR 400,000	Medtronic Global Holdings SCA, 1.500%, 02/07/39	305,024	0.04	EUR 800,000	Repsol Europe Finance Sarl, 0.375%, 06/07/29	692,072	0.08
EUR 500,000	Medtronic Global Holdings SCA, 1.375%, 15/10/40	366,575	0.04	EUR 200,000	Repsol Europe Finance Sarl, 0.875%, 06/07/33	160,772	0.02
EUR 100,000	Medtronic Global Holdings SCA, 1.750%, 02/07/49	70,249	0.01	EUR 670,000	Richemont International Holding SA, 1.000%, 26/03/26	642,342	0.08
EUR 540,000	Medtronic Global Holdings SCA, 1.625%, 15/10/50	367,540	0.04	EUR 300,000	Richemont International Holding SA, 0.750%, 26/05/28	275,319	0.03
EUR 200,000	Mohawk Capital Finance SA, 1.750%, 12/06/27	189,084	0.02	EUR 570,000	Richemont International Holding SA, 1.500%, 26/03/30	527,193	0.06
				EUR 550,000	Richemont International Holding SA, 1.625%, 26/05/40	439,148	0.05

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
Luxembourg (continued)				Netherlands (continued)			
EUR 200,000	Segro Capital Sarl, 1.250%, 23/03/26	191,244	0.02	EUR 400,000	ABN AMRO Bank NV, 3.625%, 10/01/26	403,200	0.05
EUR 200,000	Segro Capital Sarl, 1.875%, 23/03/30	183,560	0.02	EUR 300,000	ABN AMRO Bank NV, 0.500%, 15/04/26	283,914	0.03
EUR 145,000	SELP Finance Sarl, 1.500%, 20/11/25	139,493	0.02	EUR 700,000	ABN AMRO Bank NV, 3.875%, 21/12/26	714,259	0.08
EUR 410,000	SELP Finance Sarl, 1.500%, 20/12/26	383,555	0.04	EUR 200,000	ABN AMRO Bank NV, 2.375%, 01/06/27	194,668	0.02
EUR 200,000	SELP Finance Sarl, 3.750%, 10/08/27	200,032	0.02	EUR 400,000	ABN AMRO Bank NV, 4.000%, 16/01/28	410,192	0.05
EUR 410,000	SES SA, 1.625%, 22/03/26	390,603	0.05	EUR 500,000	ABN AMRO Bank NV, 4.375%, 20/10/28	518,460	0.06
EUR 210,000	SES SA, 0.875%, 04/11/27	190,061	0.02	EUR 300,000	ABN AMRO Bank NV, 0.500%, 23/09/29	254,913	0.03
EUR 300,000	Simon International Finance SCA, 1.250%, 13/05/25	289,503	0.03	EUR 200,000	ABN AMRO Bank NV, 4.250%, 21/02/30	207,620	0.02
EUR 200,000	SIX Finance Luxembourg SA, 0.010%, 02/12/25	187,944	0.02	EUR 500,000	ABN AMRO Bank NV, 3.000%, 01/06/32	487,820	0.06
EUR 500,000	Traton Finance Luxembourg SA, 4.125%, 22/11/25	503,810	0.06	EUR 300,000	ABN AMRO Bank NV, 5.125%, 22/02/33	308,598	0.04
EUR 100,000	Traton Finance Luxembourg SA, 4.500%, 23/11/26	102,159	0.01	EUR 700,000	ABN AMRO Bank NV, 5.500%, 21/09/33	732,417	0.09
EUR 600,000	Traton Finance Luxembourg SA, 1.250%, 24/03/33	481,158	0.06	EUR 200,000	ABN AMRO Bank NV, 4.500%, 21/11/34	214,616	0.03
EUR 400,000	Traton Finance Luxembourg SA, 4.000%, perpetual	401,832	0.05	EUR 400,000	ABN AMRO BANK NV, 1.250%, 28/05/25	387,768	0.04
EUR 100,000	Traton Finance Luxembourg SA, 4.250%, perpetual	102,826	0.01	EUR 1,000,000	ABN AMRO BANK NV, 1.250%, 20/01/34	809,430	0.10
EUR 210,000	Tyco Electronics Group SA, 0.010%, 14/02/25	202,026	0.02	EUR 300,000	Achmea BV, 3.625%, 29/11/25	301,278	0.04
EUR 420,000	Tyco Electronics Group SA, 0.010%, 16/02/29	362,947	0.04	EUR 200,000	Achmea BV, 1.500%, 26/05/27	189,798	0.02
EUR 200,000	Whirlpool EMEA Finance Sarl, 0.500%, 20/02/28	177,200	0.02	EUR 200,000	Achmea BV, 6.750%, 26/12/43	217,058	0.03
EUR 200,000	Whirlpool Finance Luxembourg Sarl, 1.250%, 02/11/26	189,002	0.02	EUR 300,000	Achmea BV, 4.250%, perpetual	297,117	0.04
EUR 300,000	Whirlpool Finance Luxembourg Sarl, 1.100%, 09/11/27	276,639	0.03	EUR 200,000	Adecco International Financial Services BV, 0.125%, 21/09/28	177,206	0.02
Total Luxembourg		37,268,898	4.36	EUR 200,000	Adecco International Financial Services BV, 0.500%, 21/09/31	166,130	0.02
Malta				EUR 195,000	Akelius Residential Property Financing BV, 1.000%, 17/01/28	167,796	0.02
EUR 200,000	Bank Of Valletta PLC, 10.000%, perpetual	217,496	0.03	EUR 200,000	Akelius Residential Property Financing BV, 0.750%, 22/02/30	155,116	0.02
Total Malta		217,496	0.03	EUR 590,000	Akzo Nobel NV, 1.625%, 14/04/30	533,124	0.06
Mexico				EUR 700,000	Akzo Nobel NV, 4.000%, perpetual	725,431	0.09
EUR 200,000	America Movil SAB de CV, 0.750%, 26/06/27	184,388	0.02	EUR 200,000	Allianz Finance II BV, 0.010%, 22/11/26	185,580	0.02
EUR 100,000	America Movil SAB de CV, 2.125%, 10/03/28	95,717	0.01	EUR 600,000	Allianz Finance II BV, 3.000%, 13/03/28	609,726	0.07
Total Mexico		280,105	0.03	EUR 300,000	Allianz Finance II BV, 1.500%, 15/01/30	280,131	0.03
Netherlands				EUR 300,000	Allianz Finance II BV, 1.375%, 21/04/31	274,923	0.03
EUR 300,000	ABB Finance BV, 3.250%, 16/01/27	303,477	0.04	EUR 100,000	Allianz Finance II BV, 0.500%, 22/11/33	80,377	0.01
EUR 300,000	ABB Finance BV, 0.010%, 19/01/30	252,627	0.03	EUR 300,000	American Medical Systems Europe BV, 0.750%, 08/03/25	290,019	0.03
EUR 300,000	ABB Finance BV, 3.375%, 16/01/31	307,662	0.04	EUR 200,000	American Medical Systems Europe BV, 1.375%, 08/03/28	187,184	0.02
EUR 800,000	ABN AMRO Bank NV, 3.750%, 20/04/25	803,000	0.09				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 300,000	American Medical Systems Europe BV, 1.625%, 08/03/31	271,095	0.03	EUR 200,000	BMW Finance NV, 3.875%, 04/10/28	209,124	0.02
EUR 500,000	American Medical Systems Europe BV, 1.875%, 08/03/34	434,960	0.05	EUR 500,000	BMW Finance NV, 1.500%, 06/02/29	467,590	0.06
EUR 100,000	Argentum Netherlands BV for Givaudan SA, 1.125%, 17/09/25	96,453	0.01	EUR 200,000	BMW Finance NV, 4.125%, 04/10/33	215,386	0.03
EUR 300,000	Argentum Netherlands BV for Givaudan SA, 2.000%, 17/09/30	283,242	0.03	EUR 200,000	BMW Finance NV, 3.250%, perpetual	201,734	0.02
EUR 200,000	Argentum Netherlands BV for Swiss Life AG, 4.375%, perpetual	198,108	0.02	EUR 200,000	BMW Finance NV, 3.250%, perpetual	204,462	0.02
EUR 200,000	Argentum Netherlands BV for Zurich Insurance Co Ltd, 3.500%, 01/10/46	196,910	0.02	EUR 200,000	BMW Finance NV, 3.625%, perpetual	207,994	0.02
EUR 200,000	Argentum Netherlands BV for Zurich Insurance Co Ltd, 2.750%, 19/02/49	187,380	0.02	EUR 300,000	BNI Finance BV, 3.875%, 01/12/30	311,106	0.04
EUR 500,000	ASML Holding NV, 3.500%, 06/12/25	503,980	0.06	EUR 190,000	BP Capital Markets BV, 0.933%, 04/12/40	125,708	0.02
EUR 360,000	ASML Holding NV, 1.375%, 07/07/26	347,062	0.04	EUR 305,000	BP Capital Markets BV, 1.467%, 21/09/41	215,809	0.03
EUR 250,000	ASML Holding NV, 1.625%, 28/05/27	240,185	0.03	EUR 200,000	BP Capital Markets BV, 3.773%, perpetual	206,784	0.02
EUR 240,000	ASML Holding NV, 0.250%, 25/02/30	206,078	0.02	EUR 200,000	BP Capital Markets BV, 4.323%, perpetual	212,090	0.03
EUR 200,000	ASML Holding NV, 2.250%, 17/05/32	193,398	0.02	EUR 200,000	Coca-Cola HBC Finance BV, 2.750%, 23/09/25	198,148	0.02
EUR 300,000	ASR Nederland NV, 3.625%, 12/12/28	304,416	0.04	EUR 200,000	Coca-Cola HBC Finance BV, 1.000%, 14/05/27	187,394	0.02
EUR 600,000	ASR Nederland NV, 7.000%, 07/12/43	676,200	0.08	EUR 200,000	Coca-Cola HBC Finance BV, 0.625%, 21/11/29	173,054	0.02
EUR 100,000	ASR Nederland NV, 3.375%, 02/05/49	92,739	0.01	EUR 400,000	Coloplast Finance BV, 2.250%, 19/05/27	388,180	0.05
EUR 200,000	Athora Netherlands NV, 5.375%, 31/08/32	191,730	0.02	EUR 200,000	Coloplast Finance BV, 2.750%, 19/05/30	193,438	0.02
EUR 200,000	BASF Finance Europe NV, 0.750%, 10/11/26	190,224	0.02	EUR 280,000	Compass Group Finance Netherlands BV, 1.500%, 05/09/28	264,191	0.03
EUR 300,000	BAT Netherlands Finance BV, 3.125%, 07/04/28	299,295	0.04	EUR 200,000	Compass Group Finance Netherlands BV, 3.000%, 08/03/30	199,066	0.02
EUR 200,000	BAT Netherlands Finance BV, 5.375%, 16/02/31	210,266	0.02	EUR 1,560,000	Cooperatieve Rabobank UA, 4.125%, 14/07/25	1,577,940	0.19
EUR 250,000	BMW Finance NV, 1.000%, 21/01/25	243,415	0.03	EUR 560,000	Cooperatieve Rabobank UA, 1.250%, 23/03/26	539,851	0.06
EUR 455,000	BMW Finance NV, 3.500%, 06/04/25	455,874	0.05	EUR 300,000	Cooperatieve Rabobank UA, 0.250%, 30/10/26	279,549	0.03
EUR 550,000	BMW Finance NV, 1.000%, 29/08/25	531,624	0.06	EUR 570,000	Cooperatieve Rabobank UA, 1.375%, 03/02/27	541,956	0.06
EUR 100,000	BMW Finance NV, 1.000%, 29/08/25	96,659	0.01	EUR 400,000	Cooperatieve Rabobank UA, 0.375%, 01/12/27	366,912	0.04
EUR 400,000	BMW Finance NV, 0.010%, 11/01/26	377,596	0.04	EUR 900,000	Cooperatieve Rabobank UA, 4.000%, 10/01/30	929,295	0.11
EUR 550,000	BMW Finance NV, 1.125%, 22/05/26	527,257	0.06	EUR 300,000	Cooperatieve Rabobank UA, 0.625%, 25/02/33	239,013	0.03
EUR 240,000	BMW Finance NV, 0.750%, 13/07/26	227,426	0.03	EUR 900,000	Cooperatieve Rabobank UA, 4.233%, perpetual	926,190	0.11
EUR 300,000	BMW Finance NV, 0.375%, 24/09/27	276,561	0.03	EUR 190,000	CRH Funding BV, 1.625%, 05/05/30	173,103	0.02
EUR 315,000	BMW Finance NV, 1.000%, 22/05/28	292,147	0.03	EUR 200,000	CTP NV, 0.875%, 20/01/26	185,444	0.02
				EUR 450,000	CTP NV, 0.750%, 18/02/27	400,671	0.05
				EUR 500,000	CTP NV, 1.250%, 21/06/29	412,930	0.05

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 100,000	CTP NV, 1.500%, 27/09/31	77,795	0.01	EUR 700,000	EDP Finance BV, 2.000%, 22/04/25	687,162	0.08
EUR 200,000	Daimler Truck International Finance BV, 1.250%, 06/04/25	194,454	0.02	EUR 1,000,000	EDP Finance BV, 3.875%, 11/03/30	1,034,470	0.12
EUR 500,000	Daimler Truck International Finance BV, 3.875%, 19/06/26	508,430	0.06	EUR 232,000	ELM BV for Firmenich International SA, 3.750%, perpetual	227,038	0.03
EUR 400,000	Daimler Truck International Finance BV, 1.625%, 06/04/27	382,760	0.05	EUR 350,000	ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG, 3.375%, 29/09/47	333,914	0.04
EUR 400,000	Daimler Truck International Finance BV, 3.875%, 19/06/29	413,076	0.05	EUR 490,000	ELM BV for Swiss Life Insurance & Pension Group, 4.500%, perpetual	485,227	0.06
EUR 300,000	Danfoss Finance I BV, 0.125%, 28/04/26	278,667	0.03	EUR 200,000	ELM BV for Swiss Reinsurance Co Ltd, 2.600%, perpetual	193,162	0.02
EUR 200,000	Danfoss Finance II BV, 4.125%, 02/12/29	208,012	0.02	EUR 300,000	Enel Finance International NV, 0.010%, 28/05/26	278,298	0.03
EUR 230,000	Deutsche Telekom International Finance BV, 1.375%, 01/12/25	223,705	0.03	EUR 500,000	Enel Finance International NV, 3.875%, 09/03/29	516,505	0.06
EUR 470,000	Deutsche Telekom International Finance BV, 1.375%, 30/01/27	451,881	0.05	EUR 400,000	Enel Finance International NV, 0.500%, 17/06/30	334,988	0.04
EUR 1,000,000	Deutsche Telekom International Finance BV, 1.500%, 03/04/28	948,770	0.11	EUR 300,000	Enel Finance International NV, 0.875%, 17/01/31	253,077	0.03
EUR 300,000	Deutsche Telekom International Finance BV, 2.000%, 01/12/29	290,355	0.03	EUR 300,000	Enel Finance International NV, 4.000%, 20/02/31	310,146	0.04
EUR 156,000	Deutsche Telekom International Finance BV, 4.500%, 28/10/30	171,754	0.02	EUR 700,000	Enel Finance International NV, 0.875%, 28/09/34	515,256	0.07
EUR 350,000	Deutsche Telekom International Finance BV, 7.500%, 24/01/33	470,057	0.06	EUR 330,000	Enel Finance International NV, 1.125%, 17/10/34	255,120	0.03
EUR 500,000	Diageo Capital BV, 0.125%, 28/09/28	440,430	0.05	EUR 500,000	Enel Finance International NV, 1.250%, 17/01/35	392,255	0.05
EUR 200,000	Diageo Capital BV, 1.500%, 08/06/29	186,190	0.02	EUR 400,000	Enel Finance International NV, 4.500%, 20/02/43	412,588	0.05
EUR 300,000	Diageo Capital BV, 1.875%, 08/06/34	266,274	0.03	EUR 300,000	Enel Finance International NV, 0.375%, perpetual	258,267	0.03
EUR 400,000	Digital Dutch Finco BV, 0.625%, 15/07/25	378,936	0.04	EUR 200,000	Essity Capital BV, 3.000%, 21/09/26	199,456	0.02
EUR 110,000	Digital Dutch Finco BV, 1.250%, 01/02/31	92,022	0.01	EUR 200,000	Essity Capital BV, 0.250%, 15/09/29	173,926	0.02
EUR 223,000	Digital Dutch Finco BV, 1.000%, 15/01/32	177,617	0.02	EUR 410,000	Euronext NV, 1.000%, 18/04/25	396,158	0.05
EUR 155,000	Digital Intrepid Holding BV, 0.625%, 15/07/31	121,602	0.01	EUR 300,000	Euronext NV, 1.125%, 12/06/29	273,921	0.03
EUR 150,000	DSM BV, 1.000%, 09/04/25	145,790	0.02	EUR 300,000	Evonik Industries AG, 0.750%, 07/09/28	275,349	0.03
EUR 600,000	DSM BV, 0.750%, 28/09/26	570,168	0.07	EUR 425,000	Exor NV, 0.875%, 19/01/31	366,078	0.04
EUR 165,000	DSM BV, 0.250%, 23/06/28	148,521	0.02	EUR 240,000	Exor NV, 1.750%, 14/10/34	200,902	0.02
EUR 210,000	DSM BV, 0.625%, 23/06/32	173,408	0.02	EUR 300,000	EXOR NV, 2.250%, 29/04/30	282,699	0.03
EUR 285,000	DSV Finance BV, 1.375%, 16/03/30	257,896	0.03	EUR 180,000	Ferrovial SE, 4.375%, 13/09/30	189,855	0.02
EUR 150,000	DSV Finance BV, 0.500%, 03/03/31	125,423	0.01	EUR 205,000	Givaudan Finance Europe BV, 1.000%, 22/04/27	194,481	0.02
EUR 500,000	DSV Finance BV, 0.750%, 05/07/33	398,980	0.05	EUR 200,000	Givaudan Finance Europe BV, 4.125%, 28/11/33	213,130	0.03
EUR 410,000	E.ON International Finance BV, 1.625%, 30/05/26	398,315	0.05	EUR 280,000	Global Switch Finance BV, 1.375%, 07/10/30	252,986	0.03
EUR 1,060,000	E.ON International Finance BV, 1.500%, 31/07/29	985,588	0.12	EUR 200,000	H&M Finance BV, 4.875%, 25/10/31	213,666	0.03
EUR 250,000	E.ON International Finance BV, 5.750%, 14/02/33	297,792	0.04				
EUR 400,000	Easyjet Finco Bv, 1.875%, perpetual	373,872	0.04				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 700,000	Haleon Netherlands Capital BV, 1.250%, 29/03/26	671,545	0.08	EUR 200,000	ING Groep NV, 5.000%, 20/02/35	206,374	0.02
EUR 300,000	Haleon Netherlands Capital BV, 1.750%, 29/03/30	276,423	0.03	EUR 800,000	ING Groep NV, 0.250%, perpetual	694,192	0.08
EUR 380,000	Heimstaden Bostad Treasury BV, 0.625%, 24/07/25	336,840	0.04	EUR 500,000	ING Groep NV, 4.500%, perpetual	515,315	0.06
EUR 200,000	Heimstaden Bostad Treasury BV, 1.375%, 03/03/27	158,468	0.02	EUR 500,000	ING Groep NV, 4.750%, perpetual	531,945	0.06
EUR 200,000	Heimstaden Bostad Treasury BV, 1.375%, 24/07/28	143,284	0.02	EUR 190,000	ISS Finance BV, 1.250%, 07/07/25	182,807	0.02
EUR 400,000	Heimstaden Bostad Treasury BV, 1.625%, 13/10/31	251,604	0.03	EUR 500,000	JAB Holdings BV, 2.000%, 18/05/28	475,675	0.06
EUR 540,000	Heineken NV, 1.625%, 30/03/25	528,579	0.06	EUR 200,000	JAB Holdings BV, 2.500%, 25/06/29	192,248	0.02
EUR 390,000	Heineken NV, 1.000%, 04/05/26	372,017	0.04	EUR 300,000	JAB Holdings BV, 1.000%, 14/07/31	254,235	0.03
EUR 100,000	Heineken NV, 3.625%, 15/11/26	101,582	0.01	EUR 200,000	JAB Holdings BV, 4.750%, 29/06/32	212,836	0.03
EUR 110,000	Heineken NV, 1.375%, 29/01/27	104,786	0.01	EUR 500,000	JAB Holdings BV, 5.000%, 12/06/33	539,000	0.06
EUR 320,000	Heineken NV, 2.250%, 30/03/30	306,790	0.04	EUR 400,000	JAB Holdings BV, 3.375%, 17/04/35	380,956	0.04
EUR 500,000	Heineken NV, 3.875%, 23/09/30	523,495	0.06	EUR 200,000	JAB Holdings BV, 2.250%, 19/12/39	155,688	0.02
EUR 500,000	Heineken NV, 4.125%, 23/03/35	536,030	0.06	EUR 200,000	JDE Peet's NV, 0.010%, 16/01/26	186,952	0.02
EUR 400,000	Iberdrola International BV, 0.375%, 15/09/25	382,288	0.05	EUR 400,000	JDE Peet's NV, 0.625%, 09/02/28	358,396	0.04
EUR 800,000	Iberdrola International BV, 1.125%, 21/04/26	771,080	0.09	EUR 300,000	JDE Peet's NV, 0.500%, 16/01/29	259,887	0.03
EUR 400,000	Iberdrola International BV, 1.450%, 31/12/99	364,104	0.04	EUR 200,000	JDE Peet's NV, 4.125%, 23/01/30	205,508	0.02
EUR 400,000	Iberdrola International BV, 1.825%, perpetual	340,564	0.04	EUR 200,000	JDE Peet's NV, 1.125%, 16/06/33	160,206	0.02
EUR 500,000	Iberdrola International BV, 1.874%, perpetual	470,575	0.06	EUR 200,000	JDE Peet's NV, 4.500%, 23/01/34	210,082	0.02
EUR 500,000	Iberdrola International BV, 2.250%, perpetual	446,265	0.05	EUR 390,000	JT International Financial Services BV, 1.000%, 26/11/29	345,782	0.04
EUR 200,000	Iberdrola International BV, 3.250%, perpetual	197,446	0.02	EUR 200,000	JT International Financial Services BV, 2.375%, 07/04/81	190,816	0.02
EUR 300,000	IMCD NV, 2.125%, 31/03/27	286,692	0.03	EUR 200,000	JT International Financial Services BV, 2.875%, 07/10/83	183,238	0.02
EUR 180,000	IMCD NV, 4.875%, 18/09/28	188,671	0.02	EUR 280,000	Koninklijke Ahold Delhaize NV, 0.250%, 26/06/25	268,708	0.03
EUR 300,000	Imperial Brands Finance Netherlands BV, 1.750%, 18/03/33	234,357	0.03	EUR 450,000	Koninklijke Ahold Delhaize NV, 1.125%, 19/03/26	433,575	0.05
EUR 300,000	Imperial Brands Finance Netherlands BV, 5.250%, perpetual	310,503	0.04	EUR 100,000	Koninklijke Ahold Delhaize NV, 1.750%, 02/04/27	96,621	0.01
EUR 600,000	ING Bank NV, 4.125%, 02/10/26	614,676	0.07	EUR 400,000	Koninklijke Ahold Delhaize NV, 3.500%, 04/04/28	408,308	0.05
EUR 200,000	Ing Groep NV, 1.750%, 16/02/31	178,756	0.02	EUR 200,000	Koninklijke Ahold Delhaize NV, 0.375%, 18/03/30	169,340	0.02
EUR 300,000	ING Groep NV, 2.125%, 10/01/26	293,841	0.03	EUR 300,000	Koninklijke KPN NV, 0.625%, 09/04/25	289,284	0.03
EUR 600,000	ING Groep NV, 2.125%, 23/05/26	587,028	0.07	EUR 200,000	Koninklijke KPN NV, 1.125%, 11/09/28	184,564	0.02
EUR 600,000	ING Groep NV, 1.250%, 16/02/27	570,642	0.07	EUR 200,000	Koninklijke KPN NV, 0.875%, 14/12/32	162,946	0.02
EUR 400,000	ING Groep NV, 4.875%, 14/11/27	414,856	0.05	EUR 200,000	Koninklijke KPN NV, 0.875%, 15/11/33	239,100	0.03
EUR 500,000	ING Groep NV, 1.375%, 11/01/28	470,375	0.06	EUR 590,000	Koninklijke Philips NV, 0.500%, 22/05/26	550,081	0.06
EUR 800,000	ING Groep NV, 2.000%, 20/09/28	760,448	0.09	EUR 365,000	Koninklijke Philips NV, 1.375%, 02/05/28	337,165	0.04
EUR 700,000	ING Groep NV, 0.375%, 29/09/28	621,369	0.07	EUR 350,000	Koninklijke Philips NV, 2.000%, 30/03/30	318,258	0.04
EUR 400,000	ING Groep NV, 0.250%, 01/02/30	337,316	0.04				
EUR 600,000	ING Groep NV, 2.000%, 22/03/30	580,230	0.07				
EUR 200,000	ING Groep NV, 1.000%, 13/11/30	187,370	0.02				
EUR 400,000	ING Groep NV, 2.125%, 26/05/31	381,592	0.04				
EUR 500,000	ING Groep NV, 4.125%, 24/08/33	501,675	0.06				
EUR 600,000	ING Groep NV, 5.250%, 14/11/33	658,686	0.08				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 200,000	Koninklijke Philips NV, 4.250%, 08/09/31	204,794	0.02	EUR 300,000	Naturgy Finance BV, 0.750%, 28/11/29	264,228	0.03
EUR 390,000	LeasePlan Corp NV, 3.500%, 09/04/25	389,700	0.05	EUR 200,000	Ne Property BV, 2.000%, 20/01/30	161,112	0.02
EUR 200,000	LeasePlan Corp NV, 2.125%, 06/05/25	196,404	0.02	EUR 200,000	NE Property BV, 1.875%, 09/10/26	182,698	0.02
EUR 405,000	LeasePlan Corp NV, 0.250%, 23/02/26	377,367	0.04	EUR 150,000	NE Property BV, 3.375%, 14/07/27	141,291	0.02
EUR 300,000	LeasePlan Corp NV, 0.250%, 07/09/26	275,586	0.03	EUR 400,000	NIBC Bank NV, 0.875%, 08/07/25	382,504	0.05
EUR 200,000	Lseg Netherlands BV, 4.125%, 29/09/26	205,152	0.02	EUR 600,000	NIBC Bank NV, 0.250%, 09/09/26	548,718	0.06
EUR 200,000	Lseg Netherlands BV, 4.231%, 29/09/30	211,122	0.03	EUR 100,000	NIBC Bank NV, 0.875%, 24/06/27	91,077	0.01
EUR 680,000	LYB International Finance II BV, 0.875%, 17/09/26	637,044	0.08	EUR 200,000	NN Group NV, 1.625%, 01/06/27	192,386	0.02
EUR 410,000	LYB International Finance II BV, 1.625%, 17/09/31	356,208	0.04	EUR 200,000	NN Group NV, 1.625%, 01/06/27	192,386	0.02
EUR 220,000	Madrilena Red de Gas Finance BV, 1.375%, 11/04/25	212,115	0.03	EUR 200,000	NN Group NV, 0.875%, 23/11/31	171,470	0.02
EUR 100,000	Madrilena Red de Gas Finance BV, 2.250%, 11/04/29	89,405	0.01	EUR 300,000	NN Group NV, 5.250%, 01/03/43	306,396	0.04
EUR 340,000	Mercedes-Benz International Finance BV, 1.000%, 11/11/25	326,318	0.04	EUR 300,000	NN Group NV, 6.000%, 03/11/43	319,776	0.04
EUR 340,000	Mercedes-Benz International Finance BV, 1.375%, 26/06/26	326,594	0.04	EUR 300,000	NN Group NV, 4.500%, perpetual	298,815	0.04
EUR 150,000	Mercedes-Benz International Finance BV, 1.500%, 09/02/27	144,141	0.02	EUR 800,000	Novo Nordisk Finance Netherlands BV, 0.750%, 31/03/25	775,608	0.09
EUR 630,000	Mercedes-Benz International Finance BV, 0.625%, 06/05/27	586,536	0.07	EUR 200,000	Novo Nordisk Finance Netherlands BV, 1.125%, 30/09/27	189,542	0.02
EUR 200,000	Mercedes-Benz International Finance BV, 3.400%, perpetual	199,806	0.02	EUR 200,000	Novo Nordisk Finance Netherlands BV, 0.125%, 04/06/28	179,586	0.02
EUR 300,000	Mercedes-Benz International Finance BV, 3.500%, perpetual	303,189	0.04	EUR 500,000	Novo Nordisk Finance Netherlands BV, 1.375%, 31/03/30	464,720	0.05
EUR 510,000	Mercedes-Benz International Finance BV, 3.700%, perpetual	533,062	0.06	EUR 300,000	PACCAR Financial Europe BV, 0.010%, 01/03/26	280,335	0.03
EUR 300,000	Mondelez International Holdings Netherlands BV, 0.250%, 09/09/29	258,411	0.03	EUR 200,000	PACCAR Financial Europe BV, 3.375%, perpetual	201,948	0.02
EUR 110,000	Mondelez International Holdings Netherlands BV, 0.875%, 01/10/31	93,253	0.01	EUR 200,000	Prosus NV, 1.207%, 19/01/26	187,974	0.02
EUR 300,000	Mondelez International Holdings Netherlands BV, 1.250%, 09/09/41	212,463	0.03	EUR 300,000	Prosus NV, 2.031%, 03/08/32	229,980	0.03
EUR 400,000	Nationale-Nederlanden Bank NV Netherlands, 0.375%, 26/02/25	385,372	0.05	EUR 300,000	Prosus NV, 1.985%, 13/07/33	221,622	0.03
EUR 200,000	Nationale-Nederlanden Bank NV Netherlands, 0.500%, 21/09/28	176,420	0.02	EUR 500,000	Prosus NV, 2.778%, 19/01/34	389,815	0.05
EUR 200,000	Naturgy Finance BV, 1.375%, 21/01/25	195,324	0.02	EUR 190,000	Reckitt Benckiser Treasury Services Nederland BV, 0.375%, 19/05/26	179,185	0.02
EUR 300,000	Naturgy Finance BV, 0.875%, 15/05/25	289,224	0.03	EUR 690,000	Reckitt Benckiser Treasury Services Nederland BV, 0.750%, 19/05/30	604,440	0.07
EUR 600,000	Naturgy Finance BV, 1.250%, 15/01/26	575,154	0.07	EUR 200,000	Redexis Gas Finance BV, 1.875%, 28/05/25	194,870	0.02
EUR 100,000	Naturgy Finance BV, 1.250%, 19/04/26	95,798	0.01	EUR 350,000	Redexis Gas Finance BV, 1.875%, 27/04/27	329,101	0.04
EUR 200,000	Naturgy Finance BV, 1.375%, 19/01/27	189,596	0.02	EUR 320,000	RELX Finance BV, 1.375%, 12/05/26	309,152	0.04
EUR 300,000	Naturgy Finance BV, 1.500%, 29/01/28	282,267	0.03	EUR 190,000	RELX Finance BV, 0.500%, 10/03/28	172,305	0.02
				EUR 300,000	RELX Finance BV, 3.750%, 12/06/31	312,018	0.04
				EUR 150,000	RELX Finance BV, 0.875%, 10/03/32	126,569	0.02
				EUR 406,000	Ren Finance BV, 2.500%, 12/02/25	400,982	0.05
				EUR 350,000	Ren Finance BV, 1.750%, 18/01/28	331,954	0.04
				EUR 500,000	Rentokil Initial Finance BV, 4.375%, 27/06/30	528,445	0.06
				EUR 300,000	Repsol International Finance BV, 4.500%, 25/03/75	299,031	0.04

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 500,000	Repsol International Finance BV, 2.500%, perpetual	467,405	0.06	EUR 200,000	Siemens Energy Finance BV, 4.000%, perpetual	197,360	0.02
EUR 500,000	Repsol International Finance BV, 3.750%, perpetual	489,485	0.06	EUR 500,000	Siemens Financieringsmaatschappij NV, 2.250%, 10/03/25	493,395	0.06
EUR 200,000	Repsol International Finance BV, 4.247%, perpetual	195,046	0.02	EUR 200,000	Siemens Financieringsmaatschappij NV, 0.010%, 20/02/26	188,422	0.02
EUR 300,000	REWE International Finance BV, 4.875%, 13/09/30	318,048	0.04	EUR 100,000	Siemens Financieringsmaatschappij NV, 0.010%, 20/02/26	94,211	0.01
EUR 200,000	Robert Bosch Investment Nederland BV, 2.625%, 24/05/28	197,802	0.02	EUR 900,000	Siemens Financieringsmaatschappij NV, 0.375%, 05/06/26	849,024	0.10
EUR 200,000	Roche Finance Europe BV, 3.312%, 04/12/27	204,708	0.02	EUR 300,000	Siemens Financieringsmaatschappij NV, 0.625%, 25/02/27	280,629	0.03
EUR 300,000	Roche Finance Europe BV, 3.204%, 27/08/29	307,917	0.04	EUR 320,000	Siemens Financieringsmaatschappij NV, 2.875%, 10/03/28	323,635	0.04
EUR 400,000	Roche Finance Europe BV, 3.355%, 27/02/35	417,440	0.05	EUR 200,000	Siemens Financieringsmaatschappij NV, 0.250%, 20/02/29	176,636	0.02
EUR 200,000	Roche Finance Europe BV, 3.586%, 04/12/36	211,530	0.03	EUR 300,000	Siemens Financieringsmaatschappij NV, 0.125%, 05/09/29	267,588	0.03
EUR 200,000	Sagax Euro Mtn NL BV, 1.000%, 17/05/29	163,504	0.02	EUR 300,000	Siemens Financieringsmaatschappij NV, 1.000%, 25/02/30	270,360	0.03
EUR 100,000	SAGAX EURO MTN NL BV, 1.625%, 24/02/26	94,785	0.01	EUR 220,000	Siemens Financieringsmaatschappij NV, 1.250%, 28/02/31	198,794	0.02
EUR 400,000	SAGAX EURO MTN NL BV, 0.750%, 26/01/28	341,756	0.04	EUR 400,000	Siemens Financieringsmaatschappij NV, 3.375%, 24/08/31	412,388	0.05
EUR 200,000	Sandoz Finance BV, 4.220%, 17/04/30	207,328	0.02	EUR 300,000	Siemens Financieringsmaatschappij NV, 0.500%, 20/02/32	248,424	0.03
EUR 200,000	Sartorius Finance BV, 4.250%, 14/09/26	204,468	0.02	EUR 400,000	Siemens Financieringsmaatschappij NV, 3.000%, 08/09/33	400,024	0.05
EUR 200,000	Sartorius Finance BV, 4.375%, 14/09/29	207,230	0.02	EUR 800,000	Siemens Financieringsmaatschappij NV, 1.250%, 25/02/35	667,552	0.08
EUR 300,000	Sartorius Finance BV, 4.500%, 14/09/32	312,426	0.04	EUR 300,000	Siemens Financieringsmaatschappij NV, 3.500%, 24/02/36	310,335	0.04
EUR 300,000	Sartorius Finance BV, 4.875%, 14/09/35	316,320	0.04	EUR 400,000	Siemens Financieringsmaatschappij NV, 1.750%, 28/02/39	331,560	0.04
EUR 300,000	Schlumberger Finance BV, 1.375%, 28/10/26	286,506	0.03	EUR 400,000	Siemens Financieringsmaatschappij NV, 3.625%, 24/02/43	416,228	0.05
EUR 250,000	Schlumberger Finance BV, 0.250%, 15/10/27	226,225	0.03	EUR 180,000	Signify NV, 2.375%, 11/05/27	174,555	0.02
EUR 690,000	Schlumberger Finance BV, 2.000%, 06/05/32	633,910	0.07	EUR 300,000	Sika Capital BV, 3.750%, 03/11/26	304,968	0.04
EUR 715,000	Shell International Finance BV, 0.375%, 15/02/25	692,678	0.08	EUR 360,000	Sika Capital BV, 0.875%, 29/04/27	336,424	0.04
EUR 620,000	Shell International Finance BV, 2.500%, 24/03/26	614,544	0.07	EUR 300,000	Sika Capital BV, 3.750%, 03/05/30	308,754	0.04
EUR 900,000	Shell International Finance BV, 1.625%, 20/01/27	867,042	0.10	EUR 350,000	Sika Capital BV, 1.500%, 29/04/31	315,059	0.04
EUR 400,000	Shell International Finance BV, 1.625%, 20/01/27	385,352	0.05	EUR 500,000	Stellantis NV, 0.625%, 30/03/27	460,750	0.05
EUR 640,000	Shell International Finance BV, 1.500%, 07/04/28	605,370	0.07				
EUR 340,000	Shell International Finance BV, 1.250%, 12/05/28	317,614	0.04				
EUR 230,000	Shell International Finance BV, 1.250%, 11/11/32	197,545	0.02				
EUR 200,000	Shell International Finance BV, 1.250%, 11/11/32	171,778	0.02				
EUR 400,000	Siemens Energy Finance BV, 4.250%, 05/04/29	389,516	0.05				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 400,000	Stellantis NV, 4.500%, 07/07/28	421,128	0.05	EUR 100,000	Universal Music Group NV, 3.000%, 30/06/27	100,048	0.01
EUR 800,000	Stellantis NV, 0.750%, 18/01/29	710,864	0.08	EUR 400,000	Universal Music Group NV, 4.000%, 13/06/31	418,028	0.05
EUR 222,000	Stellantis NV, 4.375%, 14/03/30	234,479	0.03	EUR 500,000	Universal Music Group NV, 3.750%, 30/06/32	515,005	0.06
EUR 700,000	Stellantis NV, 4.250%, 16/06/31	726,292	0.09	EUR 200,000	Upjohn Finance BV, 1.362%, 23/06/27	185,684	0.02
EUR 600,000	Stellantis NV, 2.750%, 01/04/32	561,168	0.07	EUR 410,000	Upjohn Finance BV, 1.908%, 23/06/32	344,322	0.04
EUR 260,000	Sudzucker International Finance BV, 1.000%, 28/11/25	247,567	0.03	EUR 170,000	Utah Acquisition Sub Inc, 3.125%, 22/11/28	165,582	0.02
EUR 300,000	Technip Energies NV, 1.125%, 28/05/28	270,615	0.03	EUR 250,000	Vesteda Finance BV, 2.000%, 10/07/26	240,293	0.03
EUR 373,000	Telefonica Europe BV, 5.875%, 14/02/33	447,842	0.05	EUR 135,000	Vesteda Finance BV, 1.500%, 24/05/27	127,302	0.02
EUR 180,000	Thermo Fisher Scientific Finance I BV, 0.010%, 18/11/25	169,837	0.02	EUR 100,000	Vesteda Finance BV, 0.750%, 18/10/31	80,251	0.01
EUR 500,000	Thermo Fisher Scientific Finance I BV, 0.800%, 18/10/30	433,955	0.05	EUR 500,000	Via Outlets BV, 1.750%, 15/11/28	444,110	0.05
EUR 500,000	Thermo Fisher Scientific Finance I BV, 1.125%, 18/10/33	415,200	0.05	EUR 500,000	Viterra Finance BV, 0.375%, 24/09/25	472,120	0.06
EUR 700,000	Thermo Fisher Scientific Finance I BV, 1.625%, 18/10/41	527,359	0.06	EUR 200,000	Viterra Finance BV, 1.000%, 24/09/28	177,856	0.02
EUR 100,000	Thermo Fisher Scientific Finance I BV, 2.000%, 18/10/51	71,570	0.01	EUR 300,000	Volkswagen International Finance NV, 3.125%, 28/03/25	298,185	0.04
EUR 520,000	Toyota Motor Finance Netherlands BV, 0.010%, 27/10/25	473,833	0.05	EUR 300,000	Volkswagen International Finance NV, 4.125%, 15/11/25	303,732	0.04
EUR 100,000	Toyota Motor Finance Netherlands BV, 3.375%, 13/01/26	100,383	0.01	EUR 1,000,000	Volkswagen International Finance NV, 1.875%, 30/03/27	955,820	0.11
EUR 300,000	Toyota Motor Finance Netherlands BV, 4.000%, 02/04/27	309,174	0.04	EUR 300,000	Volkswagen International Finance NV, 4.250%, 29/03/29	311,865	0.04
EUR 500,000	Toyota Motor Finance Netherlands BV, 3.500%, 13/01/28	509,355	0.06	EUR 300,000	Volkswagen International Finance NV, 1.625%, 16/01/30	271,317	0.03
EUR 155,000	Toyota Motor Finance Netherlands BV, 3.625%, perpetual	155,448	0.02	EUR 600,000	Volkswagen International Finance NV, 4.375%, 15/05/30	572,548	0.06
EUR 340,000	Unilever Finance Netherlands BV, 1.250%, 25/03/25	331,507	0.04	EUR 800,000	Volkswagen International Finance NV, 3.250%, 18/11/30	791,408	0.09
EUR 200,000	Unilever Finance Netherlands BV, 0.750%, 28/02/26	191,110	0.02	EUR 100,000	Volkswagen International Finance NV, 1.250%, 23/09/32	83,216	0.01
EUR 300,000	Unilever Finance Netherlands BV, 1.125%, 12/02/27	285,534	0.03	EUR 300,000	Volkswagen International Finance NV, 3.300%, 22/03/33	295,887	0.03
EUR 200,000	Unilever Finance Netherlands BV, 1.125%, 29/04/28	186,978	0.02	EUR 1,000,000	Volkswagen International Finance NV, 4.125%, 16/11/38	1,035,300	0.12
EUR 230,000	Unilever Finance Netherlands BV, 1.750%, 16/11/28	219,756	0.03	EUR 300,000	Volkswagen International Finance NV, 1.500%, 21/01/41	213,489	0.03
EUR 100,000	Unilever Finance Netherlands BV, 1.375%, 31/07/29	92,794	0.01	EUR 550,000	Volkswagen International Finance NV, 4.625%, perpetual	545,341	0.06
EUR 300,000	Unilever Finance Netherlands BV, 1.750%, 25/03/30	281,508	0.03	EUR 400,000	Volkswagen International Finance NV, 3.500%, perpetual	357,832	0.04
EUR 150,000	Unilever Finance Netherlands BV, 1.375%, 04/09/30	136,944	0.02	EUR 500,000	Volkswagen International Finance NV, 3.748%, perpetual	468,330	0.06
EUR 300,000	Unilever Finance Netherlands BV, 3.250%, 23/02/31	306,747	0.03	EUR 700,000	Volkswagen International Finance NV, 3.875%, perpetual	666,904	0.08
EUR 190,000	Unilever Finance Netherlands BV, 1.250%, 28/02/31	169,708	0.02	EUR 700,000	Volkswagen International Finance NV, 4.625%, perpetual	678,174	0.08
EUR 300,000	Unilever Finance Netherlands BV, 1.625%, 12/02/33	269,370	0.03	EUR 300,000	Volkswagen International Finance NV, 7.500%, perpetual	326,223	0.04
EUR 300,000	Unilever Finance Netherlands BV, 2.250%, 16/05/34	280,854	0.03				
EUR 100,000	Unilever Finance Netherlands BV, 3.500%, 23/02/35	104,366	0.01				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 200,000	Volkswagen International Finance NV, 7.875%, perpetual	225,048	0.03	EUR 200,000	Wurth Finance International BV, 0.750%, 22/11/27	184,766	0.02
EUR 900,000	VolkswAGEN International Finance NV, 3.875%, perpetual	824,580	0.10	EUR 300,000	Wurth Finance International BV, 2.125%, 23/08/30	282,456	0.03
EUR 300,000	Vonovia Finance BV, 1.800%, 29/06/25	290,211	0.03	Total Netherlands		142,490,093	16.68
EUR 200,000	Vonovia Finance BV, 1.125%, 08/09/25	191,450	0.02	New Zealand			
EUR 300,000	Vonovia Finance BV, 1.500%, 22/03/26	286,914	0.03	EUR 190,000	ANZ New Zealand Int'l Ltd, 1.125%, 20/03/25	184,433	0.02
EUR 300,000	Vonovia Finance BV, 1.500%, 10/06/26	286,161	0.03	EUR 130,000	ANZ New Zealand Int'l Ltd, 0.375%, 17/09/29	111,409	0.02
EUR 600,000	Vonovia Finance BV, 0.625%, 09/07/26	559,566	0.07	EUR 500,000	ASB Bank Ltd, 0.250%, 08/09/28	435,845	0.05
EUR 200,000	Vonovia Finance BV, 1.750%, 25/01/27	190,058	0.02	EUR 290,000	ASB Bank Ltd, 0.500%, 24/09/29	249,942	0.03
EUR 100,000	Vonovia Finance BV, 0.625%, 07/10/27	89,507	0.01	EUR 450,000	Chorus Ltd, 0.875%, 05/12/26	419,913	0.05
EUR 300,000	Vonovia Finance BV, 1.500%, 14/01/28	274,761	0.03	EUR 100,000	Chorus Ltd, 3.625%, 07/09/29	101,642	0.01
EUR 200,000	Vonovia Finance BV, 2.250%, 07/04/30	179,838	0.02	Total New Zealand		1,503,184	0.18
EUR 200,000	Vonovia Finance BV, 1.000%, 09/07/30	165,782	0.02	Norway			
EUR 300,000	Vonovia Finance BV, 1.125%, 14/09/34	223,719	0.03	EUR 500,000	DNB Bank ASA, 1.625%, 31/05/26	486,890	0.06
EUR 800,000	Vonovia Finance BV, 2.750%, 22/03/38	673,360	0.08	EUR 600,000	DNB Bank ASA, 3.625%, 16/02/27	601,890	0.07
EUR 300,000	Vonovia Finance BV, 1.625%, 07/10/39	206,718	0.02	EUR 400,000	DNB Bank ASA, 3.125%, 21/09/27	398,728	0.05
EUR 100,000	Wabtec Transportation Netherlands BV, 1.250%, 03/12/27	92,144	0.01	EUR 400,000	DNB Bank ASA, 4.500%, 19/07/28	413,372	0.05
EUR 300,000	Wintershall Dea Finance BV, 0.840%, 25/09/25	285,900	0.03	EUR 300,000	DNB Bank ASA, 0.250%, 23/02/29	263,145	0.03
EUR 300,000	Wintershall Dea Finance BV, 1.332%, 25/09/28	268,302	0.03	EUR 200,000	DNB Bank ASA, 4.625%, 01/11/29	210,208	0.03
EUR 300,000	Wintershall Dea Finance BV, 1.823%, 25/09/31	258,342	0.03	EUR 300,000	DNB Bank ASA, 4.625%, 28/02/33	307,179	0.04
EUR 500,000	Wolters Kluwer NV, 3.000%, 23/09/26	500,890	0.06	EUR 663,000	DNB Bank ASA, 5.000%, 13/09/33	690,183	0.08
EUR 100,000	Wolters Kluwer NV, 1.500%, 22/03/27	95,573	0.01	EUR 190,000	Norsk Hydro ASA, 1.125%, 11/04/25	183,601	0.02
EUR 100,000	Wolters Kluwer NV, 0.250%, 30/03/28	89,744	0.01	EUR 280,000	Norsk Hydro ASA, 2.000%, 11/04/29	258,188	0.03
EUR 300,000	Wolters Kluwer NV, 3.750%, perpetual	311,124	0.04	EUR 200,000	Santander Consumer Bank AS, 0.125%, 25/02/25	191,934	0.02
EUR 510,000	WPC Eurobond BV, 2.250%, 09/04/26	493,583	0.06	EUR 200,000	Santander Consumer Bank AS, 0.500%, 11/08/25	190,136	0.02
EUR 390,000	WPC Eurobond BV, 2.125%, 15/04/27	370,270	0.04	EUR 200,000	Santander Consumer Bank AS, 0.125%, perpetual	185,316	0.02
EUR 255,000	WPC Eurobond BV, 0.950%, 01/06/30	211,742	0.03	EUR 200,000	Sparebank 1 Oestlandet, 1.750%, 27/04/27	190,204	0.02
EUR 150,000	Wurth Finance International BV, 1.000%, 26/05/25	145,367	0.02	EUR 400,000	Sparebank 1 Oestlandet, 0.125%, 03/03/28	351,500	0.04
				EUR 200,000	SpareBank 1 SMN, 3.125%, 22/12/25	198,760	0.02
				EUR 410,000	SpareBank 1 SMN, 0.125%, 11/09/26	377,331	0.04
				EUR 225,000	SpareBank 1 SMN, 0.010%, 18/02/28	197,608	0.02
				EUR 200,000	SpareBank 1 SR-Bank ASA, 2.875%, 20/09/25	198,180	0.02
				EUR 600,000	SpareBank 1 SR-Bank ASA, 0.250%, 09/11/26	551,340	0.07
				EUR 400,000	SpareBank 1 SR-Bank ASA, 4.875%, 24/08/28	421,088	0.05
				EUR 400,000	Var Energi ASA, 5.500%, perpetual	427,900	0.05
				Total Norway		7,294,681	0.85

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
Poland				Spain (continued)			
EUR 300,000	ORLEN SA, 4.750%, 13/07/30	311,331	0.04	EUR 300,000	Abertis Infraestructuras SA, 1.875%, 26/03/32	259,911	0.03
EUR 300,000	Powszechna Kasa Oszczednosci Bank Polski SA, 5.625%, 01/02/26	303,522	0.03	EUR 100,000	Acciona Energia Financiacion Filiales SA, 0.375%, 07/10/27	89,619	0.01
Total Poland		614,853	0.07	EUR 300,000	Acciona Energia Financiacion Filiales SA, 3.750%, 25/04/30	296,142	0.04
Portugal				EUR 200,000	Acciona Energia Financiacion Filiales SA, 5.125%, 23/04/31	211,102	0.03
EUR 200,000	Banco Comercial Portugues SA, 5.625%, 02/10/26	205,636	0.03	EUR 200,000	Acciona Energia Financiacion Filiales SA, 1.875%, 20/04/26	198,250	0.02
EUR 200,000	Banco Comercial Portugues SA, 1.125%, 12/02/27	189,064	0.02	EUR 400,000	ACS Servicios Comunicaciones y Energia SA, 1.875%, 20/04/26	387,152	0.05
EUR 200,000	Banco Comercial Portugues SA, 1.750%, 07/04/28	186,808	0.02	EUR 200,000	Amadeus IT Group SA, 2.875%, 20/05/27	198,250	0.02
EUR 100,000	Brisa-Concessao Rodoviaria SA, 1.875%, 30/04/25	97,878	0.01	EUR 300,000	Amadeus IT Group SA, 1.875%, 24/09/28	286,182	0.03
EUR 300,000	EDP - Energias de Portugal SA, 1.625%, 15/04/27	287,055	0.03	EUR 700,000	Banco Bilbao Vizcaya Argentaria SA, 1.375%, 14/05/25	679,049	0.08
EUR 300,000	EDP - Energias de Portugal SA, 3.875%, 26/06/28	308,310	0.04	EUR 500,000	Banco Bilbao Vizcaya Argentaria SA, 0.750%, 04/06/25	481,905	0.06
EUR 300,000	Fidelidade - Cia de Seguros SA/Portugal, 4.250%, 04/09/31	267,474	0.03	EUR 500,000	Banco Bilbao Vizcaya Argentaria SA, 1.000%, 21/06/26	474,885	0.06
Total Portugal		1,542,225	0.18	EUR 300,000	Banco Bilbao Vizcaya Argentaria SA, 0.375%, 15/11/26	277,815	0.03
Romania				EUR 300,000	Banco Bilbao Vizcaya Argentaria SA, 0.125%, 24/03/27	279,351	0.03
EUR 400,000	Banca Comerciala Romana SA, 7.625%, perpetual	422,336	0.05	EUR 400,000	Banco Bilbao Vizcaya Argentaria SA, 0.875%, 14/01/29	362,676	0.04
Total Romania		422,336	0.05	EUR 300,000	Banco Bilbao Vizcaya Argentaria SA, 1.000%, 16/01/30	288,540	0.03
Slovakia				EUR 500,000	Banco Bilbao Vizcaya Argentaria SA, 4.625%, 13/01/31	524,460	0.06
EUR 100,000	Slovenska Sporitelna AS, 5.375%, 04/10/28	103,123	0.01	EUR 700,000	Banco Bilbao Vizcaya Argentaria SA, 5.750%, 15/09/33	736,183	0.09
EUR 400,000	Tatra Banka as, 5.952%, 17/02/26	405,052	0.05	EUR 500,000	Banco Bilbao Vizcaya Argentaria SA, 4.125%, perpetual	503,190	0.06
Total Slovakia		508,175	0.06	EUR 600,000	BanCo Bilbao Vizcaya Argentaria SA, 3.375%, 20/09/27	605,676	0.07
Slovenia				EUR 500,000	BanCo Bilbao Vizcaya Argentaria SA, 4.375%, 14/10/29	531,090	0.06
EUR 200,000	Nova Kreditna Banka Maribor dd, 7.375%, 29/06/26	206,492	0.02	EUR 300,000	Banco de Sabadell SA, 1.125%, 11/03/27	284,715	0.03
Total Slovenia		206,492	0.02	EUR 100,000	Banco de Sabadell SA, 5.125%, 10/11/28	105,121	0.01
Spain				EUR 100,000	Banco de Sabadell SA, 5.125%, 10/11/28	105,121	0.01
EUR 200,000	Abanca Corp Bancaria SA, 5.250%, 14/09/28	207,370	0.02	EUR 200,000	Banco de Sabadell SA, 5.000%, 07/06/29	210,224	0.03
EUR 200,000	Abanca Corp Bancaria SA, 5.875%, 02/04/30	213,106	0.03	EUR 600,000	Banco Santander SA, 2.500%, 18/03/25	591,720	0.07
EUR 200,000	Abanca Corp Bancaria SA, 5.500%, perpetual	203,166	0.02	EUR 600,000	Banco Santander SA, 3.750%, 16/01/26	1,512,705	0.18
EUR 200,000	Abertis Infraestructuras SA, 0.625%, 15/07/25	191,526	0.02	EUR 400,000	Banco Santander SA, 3.250%, 04/04/26	397,492	0.05
EUR 600,000	Abertis Infraestructuras SA, 1.000%, 27/02/27	564,108	0.07	EUR 400,000	Banco Santander SA, 3.125%, 19/01/27	396,636	0.05
EUR 100,000	Abertis Infraestructuras SA, 4.125%, 31/01/28	102,859	0.01	EUR 500,000	Banco Santander SA, 0.500%, 04/02/27	458,770	0.05
EUR 200,000	Abertis Infraestructuras SA, 1.250%, 07/02/28	184,382	0.02	EUR 300,000	Banco Santander SA, 0.500%, 24/03/27	279,975	0.03
EUR 500,000	Abertis Infraestructuras SA, 1.125%, 26/03/28	458,020	0.05				
EUR 500,000	Abertis Infraestructuras SA, 1.625%, 15/07/29	453,590	0.05				
EUR 800,000	Abertis Infraestructuras SA, 3.000%, 27/03/31	762,696	0.09				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
Spain (continued)				Spain (continued)			
EUR 400,000	Banco Santander SA, 4.625%, 18/10/27	409,812	0.05	EUR 200,000	Ferrovial Emisiones SA, 0.540%, 12/11/28	177,352	0.02
EUR 500,000	Banco Santander SA, 3.875%, 16/01/28	511,930	0.06	EUR 500,000	Ibercaja Banco SA, 5.625%, 07/06/27	515,650	0.06
EUR 400,000	Banco Santander SA, 2.125%, 08/02/28	378,548	0.04	EUR 500,000	Iberdrola Finanzas SA, 1.000%, 07/03/25	485,985	0.06
EUR 700,000	Banco Santander SA, 4.250%, 12/06/30	731,423	0.09	EUR 200,000	Iberdrola Finanzas SA, 0.875%, 16/06/25	192,884	0.02
EUR 300,000	Banco Santander SA, 1.625%, 22/10/30	258,399	0.03	EUR 200,000	Iberdrola Finanzas SA, 3.125%, 22/11/28	202,586	0.02
EUR 700,000	Banco Santander SA, 4.875%, 18/10/31	745,367	0.09	EUR 300,000	Iberdrola Finanzas SA, 1.375%, 11/03/32	266,118	0.03
EUR 1,000,000	Banco Santander SA, 1.000%, 04/11/31	856,350	0.10	EUR 300,000	Iberdrola Finanzas SA, 3.375%, 22/11/32	306,024	0.04
EUR 500,000	Banco Santander SA, 5.750%, perpetual	524,285	0.06	EUR 500,000	Iberdrola Finanzas SA, 3.625%, 13/07/33	518,130	0.06
EUR 600,000	Bankinter SA, 0.875%, 08/07/26	564,330	0.07	EUR 300,000	Iberdrola Finanzas SA, 4.875%, perpetual	302,676	0.04
EUR 200,000	Bankinter SA, 4.375%, 03/05/30	207,430	0.02	EUR 500,000	Inmobiliaria Colonial Socimi SA, 1.350%, 14/10/28	461,130	0.05
EUR 300,000	Bankinter SA, 4.875%, 13/09/31	314,169	0.04	EUR 300,000	Inmobiliaria Colonial Socimi SA, 2.500%, 28/11/29	282,693	0.03
EUR 300,000	CaixaBank SA, 0.375%, 03/02/25	289,656	0.03	EUR 500,000	Kutxabank SA, 4.750%, 15/06/27	508,790	0.06
EUR 300,000	CaixaBank SA, 1.125%, 27/03/26	285,693	0.03	EUR 200,000	Kutxabank SA, 0.500%, 14/10/27	182,272	0.02
EUR 600,000	CaixaBank SA, 1.625%, 13/04/26	583,944	0.07	EUR 200,000	Kutxabank SA, 4.000%, 01/02/28	202,286	0.02
EUR 1,000,000	CaixaBank SA, 1.375%, 19/06/26	949,680	0.11	EUR 300,000	Mapfre SA, 1.625%, 19/05/26	293,481	0.04
EUR 300,000	CaixaBank SA, 0.750%, 09/07/26	281,853	0.03	EUR 200,000	Mapfre SA, 2.875%, 13/04/30	182,502	0.02
EUR 300,000	CaixaBank SA, 0.750%, 10/07/26	288,309	0.03	EUR 200,000	Mapfre SA, 4.125%, 07/09/48	289,590	0.03
EUR 300,000	CaixaBank SA, 1.125%, 12/11/26	281,772	0.03	EUR 300,000	Merlin Properties Socimi SA, 1.875%, 02/11/26	192,526	0.02
EUR 600,000	CaixaBank SA, 0.375%, 18/11/26	564,702	0.07	EUR 200,000	Merlin Properties Socimi SA, 2.375%, 13/07/27	288,759	0.03
EUR 500,000	CaixaBank SA, 0.625%, 21/01/28	461,225	0.05	EUR 300,000	Merlin Properties Socimi SA, 2.375%, 18/09/29	94,717	0.01
EUR 800,000	CaixaBank SA, 0.500%, 09/02/29	705,144	0.08	EUR 100,000	Merlin Properties Socimi SA, 1.375%, 01/06/30	169,560	0.02
EUR 300,000	CaixaBank SA, 5.000%, 19/07/29	313,662	0.04	EUR 200,000	Merlin Properties Socimi SA, 1.875%, 04/12/34	158,148	0.02
EUR 500,000	CaixaBank SA, 3.750%, 07/09/29	512,805	0.06	EUR 150,000	NorteGas Energia Distribucion SA, 2.065%, 28/09/27	141,143	0.02
EUR 300,000	CaixaBank SA, 2.250%, 17/04/30	289,644	0.03	EUR 200,000	NorteGas Energia Distribucion SA, 0.905%, 22/01/31	159,460	0.02
EUR 300,000	CaixaBank SA, 4.250%, 06/09/30	311,433	0.04	EUR 300,000	Red Electrica Financiaciones SAU, 1.125%, 24/04/25	291,768	0.03
EUR 300,000	CaixaBank SA, 4.375%, 29/11/33	315,243	0.04	EUR 400,000	Red Electrica Financiaciones SAU, 1.000%, 21/04/26	384,164	0.05
EUR 1,000,000	CaixaBank SA, 6.125%, 30/05/34	1,057,820	0.12	EUR 300,000	Red Electrica Financiaciones SAU, 0.500%, 24/05/33	245,910	0.03
EUR 200,000	CaixaBank SA, 5.125%, 19/07/34	213,422	0.03	EUR 300,000	Redeia Corp SA, 4.625%, perpetual	305,367	0.04
EUR 100,000	EDP - Energias de Portugal SA, 2.875%, 01/06/26	99,159	0.01	EUR 200,000	Santander Consumer Finance SA, 0.010%, 23/02/26	186,608	0.02
EUR 200,000	EDP Servicios Financieros Espana SA, 4.125%, 04/04/29	208,192	0.03	EUR 300,000	Santander Consumer Finance SA, 0.500%, 14/01/27	275,967	0.03
EUR 200,000	EDP Servicios Financieros Espana SA, 4.375%, 04/04/32	213,120	0.03	EUR 400,000	Santander Consumer Finance SA, 4.125%, perpetual	413,220	0.05
EUR 500,000	Enagas Financiaciones SA, 1.250%, 06/02/25	487,250	0.06				
EUR 200,000	Enagas Financiaciones SA, 0.375%, 05/11/32	158,842	0.02				
EUR 190,000	FCC Aqualia SA, 2.629%, 08/06/27	185,769	0.02				
EUR 570,000	FCC Servicios Medio Ambiente Holding SAU, 1.661%, 04/12/26	543,301	0.06				
EUR 200,000	FCC Servicios Medio Ambiente Holding SAU, 5.250%, 30/10/29	214,674	0.03				
EUR 300,000	Ferrovial Emisiones SA, 1.375%, 31/03/25	292,002	0.03				
EUR 600,000	Ferrovial Emisiones SA, 1.382%, 14/05/26	577,866	0.07				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
Spain (continued)				Sweden (continued)			
EUR 300,000	Telefonica Emisiones SA, 1.495%, 11/09/25	291,528	0.03	EUR 100,000	INvestor AB, 2.750%, 10/06/32	97,136	0.01
EUR 1,000,000	Telefonica Emisiones SA, 1.460%, 13/04/26	965,110	0.11	EUR 350,000	Lansforsakringar Bank AB, 0.125%, 19/02/25	335,818	0.04
EUR 300,000	Telefonica Emisiones SA, 1.201%, 21/08/27	279,996	0.03	EUR 200,000	Lansforsakringar Bank AB, 0.050%, 15/04/26	184,856	0.02
EUR 400,000	Telefonica Emisiones SA, 2.318%, 17/10/28	385,540	0.05	EUR 480,000	Molnlycke Holding AB, 1.875%, 28/02/25	468,797	0.06
EUR 500,000	Telefonica Emisiones SA, 1.788%, 12/03/29	470,765	0.06	EUR 140,000	Molnlycke Holding AB, 4.250%, 08/09/28	143,737	0.02
EUR 600,000	Telefonica Emisiones SA, 2.932%, 17/10/29	593,532	0.07	EUR 155,000	Molnlycke Holding AB, 0.875%, 05/09/29	133,469	0.02
EUR 400,000	Telefonica Emisiones SA, 0.664%, 03/02/30	345,648	0.04	EUR 500,000	Nordea Bank Abp, 0.625%, 18/08/31	459,540	0.05
EUR 200,000	Telefonica Emisiones SA, 1.930%, 17/10/31	182,668	0.02	EUR 350,000	Sagax AB, 2.250%, 13/03/25	340,427	0.04
EUR 600,000	Telefonica Emisiones SA, 1.807%, 21/05/32	538,596	0.06	EUR 100,000	Sandvik AB, 3.000%, 18/06/26	99,033	0.01
EUR 380,000	Telefonica Emisiones SA, 1.957%, 01/07/39	304,680	0.04	EUR 500,000	Sandvik AB, 3.750%, 27/09/29	517,050	0.06
EUR 200,000	Telefonica Emisiones SA, 1.864%, 13/07/40	156,082	0.02	EUR 680,000	Securitas AB, 1.250%, 06/03/25	658,315	0.08
EUR 500,000	Unicaja Banco SA, 1.000%, 01/12/26	472,400	0.06	EUR 230,000	Securitas AB, 0.250%, 22/02/28	202,662	0.02
EUR 100,000	Unicaja Banco SA, 5.125%, 21/02/29	102,681	0.01	EUR 300,000	Skandinaviska Enskilda Banken AB, 3.250%, 24/11/25	300,219	0.04
EUR 300,000	Werfen SA/Spain, 4.625%, 06/06/28	305,688	0.04	EUR 100,000	Skandinaviska Enskilda Banken AB, 4.000%, 09/11/26	101,748	0.01
Total Spain		45,417,085	5.32	EUR 505,000	Skandinaviska Enskilda Banken AB, 0.375%, 11/02/27	460,297	0.05
Sweden				EUR 478,000	Skandinaviska Enskilda Banken AB, 4.125%, 29/06/27	492,350	0.06
EUR 550,000	Akelius Residential Property AB, 1.750%, 07/02/25	533,208	0.06	EUR 300,000	Skandinaviska Enskilda Banken AB, 0.750%, 09/08/27	272,904	0.03
EUR 265,000	Alfa Laval Treasury International AB, 0.875%, 18/02/26	253,184	0.03	EUR 540,000	Skandinaviska Enskilda Banken AB, 0.375%, 21/06/28	472,073	0.06
EUR 100,000	Alfa Laval Treasury International AB, 1.375%, 18/02/29	91,628	0.01	EUR 630,000	Skandinaviska Enskilda Banken AB, 0.625%, 12/11/29	537,358	0.06
EUR 220,000	Assa Abloy AB, 3.750%, 13/09/26	224,136	0.03	EUR 400,000	Skandinaviska Enskilda Banken AB, 0.625%, 12/11/29	341,180	0.04
EUR 220,000	Assa Abloy AB, 3.875%, 13/09/30	231,007	0.03	EUR 300,000	Skandinaviska Enskilda Banken AB, 0.750%, 03/11/31	273,075	0.03
EUR 220,000	Assa Abloy AB, 4.125%, 13/09/35	241,344	0.03	EUR 200,000	Skandinaviska Enskilda Banken AB, 5.000%, 17/08/33	207,900	0.03
EUR 180,000	Atlas Copco AB, 0.625%, 30/08/26	169,852	0.02	EUR 300,000	Skandinaviska Enskilda Banken AB, 3.875%, perpetual	307,236	0.04
EUR 290,000	Castellum AB, 0.750%, 04/09/26	262,523	0.03	EUR 100,000	SKF AB, 1.250%, 17/09/25	96,543	0.01
EUR 200,000	Electrolux AB, 4.125%, 05/10/26	203,030	0.02	EUR 300,000	SKF AB, 3.125%, 14/09/28	300,012	0.04
EUR 200,000	Electrolux AB, 2.500%, 18/05/30	183,676	0.02	EUR 100,000	SKF AB, 0.875%, 15/11/29	87,500	0.01
EUR 200,000	EQT AB, 0.875%, 14/05/31	158,720	0.02	EUR 100,000	SKF AB, 0.250%, 15/02/31	79,617	0.01
EUR 400,000	EQT AB, 2.875%, 06/04/32	355,692	0.04	EUR 210,000	Svenska Handelsbanken AB, 0.050%, 03/09/26	193,145	0.02
EUR 190,000	Essity AB, 1.125%, 05/03/25	184,610	0.02	EUR 350,000	Svenska Handelsbanken AB, 0.125%, 03/11/26	321,650	0.04
EUR 200,000	Essity AB, 0.250%, 08/02/31	170,356	0.02	EUR 100,000	Svenska Handelsbanken AB, 3.875%, 10/05/27	102,045	0.01
EUR 180,000	Fastighets AB Balder, 1.875%, 14/03/25	171,911	0.02	EUR 500,000	Svenska Handelsbanken AB, 3.750%, 01/11/27	513,025	0.06
EUR 180,000	Fastighets AB Balder, 1.875%, 23/01/26	164,133	0.02	EUR 280,000	Svenska Handelsbanken AB, 0.010%, 02/12/27	247,696	0.03
EUR 300,000	Fastighets AB Balder, 1.250%, 28/01/28	244,221	0.03	EUR 300,000	Svenska Handelsbanken AB, 3.375%, 17/02/28	302,766	0.04
EUR 300,000	Hemso Fastighets AB, 1.000%, 09/09/26	277,905	0.03				
EUR 480,000	Investor AB, 1.500%, 12/09/30	436,685	0.05				

Schedule of Investments (continued)

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Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
Sweden (continued)				United Kingdom			
EUR 300,000	Svenska Handelsbanken AB, 0.050%, 06/09/28	261,069	0.03	EUR 400,000	3i Group PLC, 4.875%, 14/06/29	418,052	0.05
EUR 290,000	Svenska Handelsbanken AB, 1.375%, 23/02/29	264,848	0.03	EUR 290,000	Amcor UK Finance PLC, 1.125%, 23/06/27	270,092	0.03
EUR 300,000	Svenska Handelsbanken AB, 2.625%, 05/09/29	293,025	0.03	EUR 200,000	Anglo American Capital PLC, 4.500%, 15/09/28	207,776	0.02
EUR 300,000	Svenska Handelsbanken AB, 3.250%, 01/06/33	292,497	0.03	EUR 500,000	Anglo American Capital PLC, 5.000%, 15/03/31	532,525	0.06
EUR 500,000	Svenska Handelsbanken AB, 5.000%, 16/08/34	524,155	0.06	EUR 290,000	Anglo American Capital PLC, 4.750%, 21/09/32	304,697	0.04
EUR 700,000	Svenska Handelsbanken AB, 3.750%, perpetual	708,876	0.08	EUR 250,000	ANZ New Zealand Int'l Ltd, 0.200%, 23/09/27	223,585	0.03
EUR 300,000	Swedbank AB, 0.750%, 05/05/25	289,206	0.03	EUR 590,000	Aon Global Ltd, 2.875%, 14/05/26	580,324	0.07
EUR 300,000	Swedbank AB, 3.750%, 14/11/25	302,559	0.04	EUR 500,000	AstraZeneca PLC, 3.625%, 03/03/27	511,505	0.06
EUR 300,000	Swedbank AB, 0.250%, 02/11/26	276,840	0.03	EUR 300,000	AstraZeneca PLC, 1.250%, 12/05/28	282,237	0.03
EUR 200,000	Swedbank AB, 1.300%, 17/02/27	186,186	0.02	EUR 300,000	AstraZeneca PLC, 0.375%, 03/06/29	263,955	0.03
EUR 300,000	Swedbank AB, 2.100%, 25/05/27	288,759	0.03	EUR 751,000	Aviva PLC, 3.375%, 04/12/45	732,202	0.09
EUR 500,000	Swedbank AB, 4.250%, 11/07/28	513,690	0.06	EUR 830,000	Barclays PLC, 1.375%, 24/01/26	806,129	0.10
EUR 400,000	Swedbank AB, 4.375%, 05/09/30	414,628	0.05	EUR 280,000	Barclays PLC, 2.885%, 31/01/27	275,321	0.03
EUR 300,000	Swedbank AB, 3.625%, 23/08/32	293,271	0.03	EUR 100,000	Barclays PLC, 0.877%, 28/01/28	91,799	0.01
EUR 1,000,000	Swedbank AB, 4.625%, perpetual	1,010,490	0.12	EUR 500,000	Barclays PLC, 0.577%, 09/08/29	430,375	0.05
EUR 110,000	Tele2 AB, 2.125%, 15/05/28	105,317	0.01	EUR 500,000	Barclays PLC, 4.918%, 08/08/30	521,200	0.06
EUR 200,000	Tele2 AB, 0.750%, 23/03/31	167,194	0.02	EUR 400,000	Barclays PLC, 1.106%, 12/05/32	326,120	0.04
EUR 200,000	Tele2 AB, 3.750%, perpetual	205,260	0.02	EUR 400,000	Barclays PLC, 5.262%, 29/01/34	428,256	0.05
EUR 200,000	Telefonaktiebolaget LM Ericsson, 5.375%, 29/05/28	208,998	0.03	EUR 300,000	BAT International Finance PLC, 2.750%, 25/03/25	296,004	0.04
EUR 200,000	Telefonaktiebolaget LM Ericsson, 1.000%, 26/05/29	169,444	0.02	EUR 400,000	BAT International Finance PLC, 2.250%, 16/01/30	355,960	0.04
EUR 400,000	Telia Co AB, 3.875%, 01/10/25	404,692	0.05	EUR 500,000	BAT International FINANCE PLC, 3.125%, 06/03/29	484,025	0.06
EUR 400,000	Telia Co AB, 3.625%, 22/02/32	414,048	0.05	EUR 550,000	BP Capital Markets PLC, 1.953%, 03/03/25	540,144	0.06
EUR 470,000	Telia Co AB, 3.500%, 05/09/33	482,023	0.06	EUR 690,000	BP Capital Markets PLC, 2.972%, 27/02/26	685,777	0.08
EUR 200,000	Telia Co AB, 1.625%, 23/02/35	169,050	0.02	EUR 340,000	BP Capital Markets PLC, 1.573%, 16/02/27	324,584	0.04
EUR 300,000	Telia Co AB, 4.625%, 21/12/82	299,229	0.04	EUR 340,000	BP Capital Markets PLC, 2.519%, 07/04/28	333,768	0.04
EUR 350,000	Volvo Treasury AB, 1.625%, 26/05/25	341,390	0.04	EUR 190,000	BP Capital Markets PLC, 1.231%, 08/05/31	165,862	0.02
EUR 360,000	Volvo Treasury AB, 1.625%, 18/09/25	349,801	0.04	EUR 800,000	BP Capital Markets PLC, 2.822%, 07/04/32	777,664	0.09
EUR 200,000	Volvo Treasury AB, 2.625%, 20/02/26	197,664	0.02	EUR 290,000	BP Capital Markets PLC, 1.104%, 15/11/34	228,897	0.03
EUR 265,000	Volvo Treasury AB, 0.010%, 18/05/26	246,347	0.03	EUR 900,000	BP Capital Markets PLC, 3.250%, perpetual	869,022	0.10
EUR 300,000	Volvo Treasury AB, 2.000%, 19/08/27	289,704	0.03	EUR 600,000	BP Capital Markets PLC, 3.625%, perpetual	561,678	0.07
EUR 200,000	Volvo Treasury AB, 3.625%, perpetual	203,442	0.02	EUR 400,000	Brambles Finance PLC, 4.250%, 22/03/31	421,804	0.05
Total Sweden		24,382,702	2.85	EUR 480,000	British Telecommunications PLC, 0.500%, 12/09/25	457,272	0.05
Switzerland				EUR 690,000	British Telecommunications PLC, 1.750%, 10/03/26	669,265	0.08
EUR 500,000	Raiffeisen Schweiz Genossenschaft, 4.840%, perpetual	521,525	0.06				
Total Switzerland		521,525	0.06				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
EUR 200,000	British Telecommunications PLC, 3.750%, 13/05/31	205,614	0.02	EUR 300,000	HSBC Holdings PLC, 6.364%, 16/11/32	322,815	0.04
EUR 400,000	British Telecommunications PLC, 3.375%, 30/08/32	400,032	0.05	EUR 900,000	HSBC Holdings PLC, 4.856%, perpetual	954,144	0.11
EUR 200,000	BUPA Finance PLC, 5.000%, 12/10/30	214,852	0.03	EUR 200,000	Imperial Brands Finance PLC, 3.375%, 26/02/26	198,178	0.02
EUR 200,000	Cadent Finance PLC, 0.625%, 19/03/30	168,436	0.02	EUR 690,000	Imperial Brands Finance PLC, 2.125%, 12/02/27	665,298	0.08
EUR 100,000	Coca-Cola Europacific Partners PLC, 1.500%, 08/11/27	94,489	0.01	EUR 190,000	InterContinental Hotels Group PLC, 2.125%, 15/05/27	183,166	0.02
EUR 650,000	Coca-Cola Europacific Partners PLC, 1.750%, 26/05/28	617,142	0.07	EUR 480,000	Intermediate Capital Group PLC, 1.625%, 17/02/27	442,901	0.05
EUR 280,000	Coca-Cola Europacific Partners PLC, 0.200%, 02/12/28	244,334	0.03	EUR 200,000	Intermediate Capital Group PLC, 2.500%, 28/01/30	176,126	0.02
EUR 350,000	Coca-Cola Europacific Partners PLC, 1.125%, 12/04/29	317,453	0.04	EUR 180,000	International Distributions Services PLC, 1.250%, 08/10/26	168,109	0.02
EUR 40,000	Coca-Cola Europacific Partners PLC, 0.700%, 12/09/31	33,473	0.00	EUR 180,000	International Distributions Services PLC, 5.250%, 14/09/28	186,818	0.02
EUR 300,000	Coca-Cola Europacific Partners PLC, 0.700%, 12/09/31	251,046	0.03	EUR 200,000	Investec Bank PLC, 1.250%, 11/08/26	187,576	0.02
EUR 300,000	Diageo Finance PLC, 2.375%, 20/05/26	292,836	0.03	EUR 300,000	Investec Bank PLC, 0.500%, 17/02/27	274,209	0.03
EUR 350,000	Diageo Finance PLC, 1.875%, 27/03/27	338,758	0.04	EUR 500,000	Linde PLC, 0.010%, perpetual	461,675	0.05
EUR 100,000	Diageo Finance PLC, 1.500%, 22/10/27	94,983	0.01	EUR 490,000	Lloyds Bank Corporate Markets PLC, 2.375%, 09/04/26	481,249	0.06
EUR 330,000	Diageo Finance PLC, 2.500%, 27/03/32	316,388	0.04	EUR 400,000	Lloyds Bank Corporate Markets PLC, 4.125%, perpetual	409,456	0.05
EUR 280,000	DS Smith PLC, 0.875%, 12/09/26	261,237	0.03	EUR 200,000	Lloyds Banking Group PLC, 3.500%, 01/04/26	199,398	0.02
EUR 350,000	DS Smith PLC, 4.375%, 27/07/27	360,157	0.04	EUR 800,000	Lloyds Banking Group PLC, 4.500%, 11/01/29	830,880	0.10
EUR 400,000	DS Smith PLC, 4.500%, 27/07/30	416,716	0.05	EUR 410,000	Lloyds Banking Group PLC, 4.500%, 18/03/30	408,942	0.05
EUR 180,000	Experian Finance PLC, 1.375%, 25/06/26	172,141	0.02	EUR 800,000	Lloyds Banking Group PLC, 3.125%, 24/08/30	778,632	0.09
EUR 299,000	GlaxoSmithKline Capital PLC, 4.000%, 16/06/25	301,909	0.04	EUR 450,000	Lloyds Banking Group PLC, 4.750%, 21/09/31	475,452	0.06
EUR 490,000	GlaxoSmithKline Capital PLC, 1.250%, 21/05/26	471,434	0.06	EUR 110,000	London Stock Exchange Group PLC, 1.750%, 06/12/27	105,346	0.01
EUR 550,000	GlaxoSmithKline Capital PLC, 1.000%, 12/09/26	524,364	0.06	EUR 360,000	London Stock Exchange Group PLC, 1.750%, 19/09/29	336,578	0.04
EUR 100,000	GlaxoSmithKline Capital PLC, 1.375%, 12/09/29	92,650	0.01	EUR 180,000	Mobico Group PLC, 4.875%, 26/09/31	182,941	0.02
EUR 289,000	GSK Capital BV, 3.000%, 28/11/27	291,318	0.03	EUR 190,000	Mondi Finance PLC, 1.625%, 27/04/26	183,415	0.02
EUR 100,000	GSK Capital BV, 3.125%, 28/11/32	101,141	0.01	EUR 350,000	Motability Operations Group PLC, 0.875%, 14/03/25	339,682	0.04
EUR 300,000	HSBC Holdings PLC, 0.309%, 13/11/26	282,663	0.03	EUR 150,000	Motability Operations Group PLC, 0.375%, 03/01/26	141,894	0.02
EUR 440,000	HSBC Holdings PLC, 2.500%, 15/03/27	431,565	0.05	EUR 300,000	Motability Operations Group PLC, 0.125%, 20/07/28	263,985	0.03
EUR 700,000	HSBC Holdings PLC, 3.019%, 15/06/27	691,418	0.08	EUR 100,000	National Grid Electricity Distribution East Midlands PLC, 3.530%, 20/09/28	101,567	0.01
EUR 500,000	HSBC Holdings PLC, 4.752%, 10/03/28	518,580	0.06	EUR 100,000	National Grid Electricity Distribution East Midlands PLC, 3.949%, 20/09/32	102,862	0.01
EUR 460,000	HSBC Holdings PLC, 3.125%, 07/06/28	452,272	0.05				
EUR 740,000	HSBC Holdings PLC, 0.770%, 13/11/31	620,261	0.07				
EUR 500,000	HSBC Holdings PLC, 4.787%, 10/03/32	528,645	0.06				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
EUR 300,000	National Grid Electricity Transmission PLC, 0.190%, 20/01/25	289,386	0.03	EUR 410,000	Omnicom Finance Holdings PLC, 1.400%, 08/07/31	367,196	0.04
EUR 400,000	National Grid Electricity Transmission PLC, 0.872%, 26/11/40	266,224	0.03	EUR 300,000	Ote PLC, 0.875%, 24/09/26	281,601	0.03
EUR 830,000	National Grid PLC, 2.179%, 30/06/26	806,951	0.10	EUR 350,000	Pearson Funding PLC, 1.375%, 06/05/25	338,044	0.04
EUR 100,000	National Grid PLC, 0.163%, 20/01/28	88,583	0.01	EUR 180,000	Phoenix Group Holdings PLC, 4.375%, 24/01/29	172,190	0.02
EUR 275,000	National Grid PLC, 0.250%, 01/09/28	240,133	0.03	EUR 230,000	Reckitt Benckiser Treasury Services PLC, 3.625%, 14/09/28	237,855	0.03
EUR 300,000	National Grid PLC, 3.875%, 16/01/29	308,382	0.04	EUR 270,000	Reckitt Benckiser Treasury Services PLC, 3.875%, 14/09/33	285,857	0.03
EUR 525,000	National Grid PLC, 0.553%, 18/09/29	451,327	0.05	EUR 300,000	Rentokil Initial Finance BV, 3.875%, 27/06/27	305,775	0.04
EUR 630,000	National Grid PLC, 2.949%, 30/03/30	613,544	0.07	EUR 180,000	Rentokil Initial PLC, 0.500%, 14/10/28	159,448	0.02
EUR 300,000	National Grid PLC, 4.275%, 16/01/35	310,482	0.04	EUR 100,000	Rentokil Initial PLC, 0.500%, 14/10/28	88,582	0.01
EUR 760,000	Nationwide Building Society, 1.250%, 03/03/25	739,655	0.09	EUR 400,000	Sage Group PLC, 3.820%, perpetual	411,392	0.05
EUR 340,000	Nationwide Building Society, 1.500%, 08/03/26	330,908	0.04	EUR 300,000	Santander UK Group Holdings PLC, 3.530%, 25/08/28	297,777	0.04
EUR 400,000	Nationwide Building Society, 4.500%, 01/11/26	412,576	0.05	EUR 205,000	Santander UK Group Holdings PLC, 0.603%, 13/09/29	176,341	0.02
EUR 300,000	Nationwide Building Society, 2.000%, 28/04/27	288,465	0.03	EUR 200,000	Santander UK PLC, 1.125%, 10/03/25	193,920	0.02
EUR 200,000	Nationwide Building Society, 0.250%, 14/09/28	174,550	0.02	EUR 50,000	Sky Ltd, 2.250%, 17/11/25	49,157	0.01
EUR 420,000	Nationwide Building Society, 3.250%, 05/09/29	419,290	0.05	EUR 100,000	Sky Ltd, 2.250%, 17/11/25	98,313	0.01
EUR 300,000	Natwest Group PLC, 0.780%, 26/02/30	258,345	0.03	EUR 380,000	Sky Ltd, 2.500%, 15/09/26	374,384	0.04
EUR 262,000	NatWest Group PLC, 4.699%, 14/03/28	269,598	0.03	EUR 600,000	Sky Ltd, 2.500%, 15/09/26	591,132	0.07
EUR 500,000	NatWest Group PLC, 4.067%, 06/09/28	509,160	0.06	EUR 620,000	Smiths Group PLC, 2.000%, 23/02/27	600,836	0.07
EUR 600,000	NatWest Group PLC, 4.771%, 16/02/29	623,946	0.07	EUR 480,000	SSE PLC, 1.250%, 16/04/25	466,018	0.06
EUR 300,000	NatWest Group PLC, 0.670%, 14/09/29	260,535	0.03	EUR 250,000	SSE PLC, 0.875%, 06/09/25	240,135	0.03
EUR 400,000	NatWest Group PLC, 1.043%, 14/09/32	353,376	0.04	EUR 568,000	SSE PLC, 2.875%, 01/08/29	561,792	0.07
EUR 400,000	NatWest Group PLC, 5.763%, 28/02/34	420,836	0.05	EUR 390,000	SSE PLC, 1.750%, 16/04/30	357,696	0.04
EUR 330,000	NatWest Markets PLC, 2.750%, 02/04/25	326,947	0.04	EUR 300,000	SSE PLC, 4.000%, 05/09/31	313,599	0.04
EUR 290,000	NatWest Markets PLC, 0.125%, 12/11/25	273,203	0.03	EUR 400,000	Standard Chartered PLC, 0.900%, 02/07/27	373,728	0.04
EUR 300,000	NatWest Markets PLC, 0.125%, 18/06/26	277,995	0.03	EUR 400,000	Standard Chartered PLC, 0.850%, 27/01/28	366,428	0.04
EUR 600,000	NatWest Markets PLC, 1.375%, 02/03/27	564,696	0.07	EUR 360,000	Standard Chartered PLC, 2.500%, 09/09/30	348,430	0.04
EUR 600,000	NatWest Markets PLC, 4.250%, 13/01/28	620,166	0.07	EUR 400,000	Standard Chartered PLC, 1.200%, 23/09/31	362,840	0.04
EUR 150,000	Omnicom Finance Holdings PLC, 0.800%, 08/07/27	138,590	0.02	EUR 700,000	Standard Chartered PLC, 4.874%, perpetual	732,536	0.09
				EUR 700,000	Swiss Re Finance Uk PLC, 2.714%, 04/06/52	620,571	0.07
				EUR 420,000	Tesco Corporate Treasury Services PLC, 0.875%, 29/05/26	397,816	0.05
				EUR 235,000	Tesco Corporate Treasury Services PLC, 0.375%, 27/07/29	199,682	0.02
				EUR 300,000	Tesco Corporate Treasury Services PLC, 4.250%, perpetual	311,721	0.04
				EUR 200,000	Thames Water Utilities Finance PLC, 4.000%, 18/04/27	193,564	0.02

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
United Kingdom (continued)				United States (continued)			
EUR 200,000	Thames Water Utilities Finance PLC, 0.875%, 31/01/28	170,796	0.02	EUR 200,000	American Tower Corp, 0.450%, 15/01/27	182,916	0.02
EUR 300,000	Thames Water Utilities Finance PLC, 4.375%, 18/01/31	283,125	0.03	EUR 200,000	American Tower Corp, 4.125%, 16/05/27	204,360	0.02
EUR 200,000	Thames Water Utilities Finance PLC, 1.250%, 31/01/32	150,438	0.02	EUR 205,000	American Tower Corp, 0.500%, 15/01/28	182,823	0.02
EUR 670,000	Unilever PLC, 1.500%, 11/06/39	543,584	0.06	EUR 300,000	American Tower Corp, 0.875%, 21/05/29	261,519	0.03
EUR 200,000	Virgin Money UK PLC, 4.625%, 29/10/28	199,522	0.02	EUR 190,000	American Tower Corp, 1.000%, 15/01/32	155,443	0.02
EUR 360,000	Vodafone Group PLC, 1.125%, 20/11/25	346,554	0.04	EUR 200,000	American Tower Corp, 4.625%, perpetual	210,706	0.02
EUR 380,000	Vodafone Group PLC, 2.200%, 25/08/26	372,799	0.04	EUR 190,000	Amgen Inc, 2.000%, 25/02/26	185,558	0.02
EUR 300,000	Vodafone Group PLC, 1.500%, 24/07/27	286,317	0.03	EUR 500,000	Apple Inc, 0.875%, 24/05/25	484,460	0.06
EUR 330,000	Vodafone Group PLC, 1.625%, 24/11/30	299,300	0.04	EUR 330,000	Apple Inc, 0.010%, 15/11/25	312,886	0.04
EUR 620,000	Vodafone Group PLC, 2.875%, 20/11/37	572,068	0.07	EUR 300,000	Apple Inc, 2.000%, 17/09/27	293,532	0.04
EUR 220,000	Vodafone Group PLC, 2.500%, 24/05/39	191,943	0.02	EUR 500,000	Apple Inc, 1.375%, 24/05/29	469,780	0.06
EUR 500,000	Westpac Securities NZ Ltd, 1.099%, 24/03/26	474,365	0.06	EUR 500,000	Apple Inc, 0.500%, 15/11/31	425,985	0.05
EUR 265,000	Westpac Securities NZ Ltd, 0.427%, 14/12/26	243,562	0.03	EUR 240,000	Archer-Daniels-Midland Co, 1.000%, 12/09/25	231,286	0.03
EUR 300,000	Westpac Securities NZ Ltd, 0.100%, 13/07/27	268,392	0.03	EUR 1,000,000	AT&T Inc, 3.500%, 17/12/25	1,002,270	0.12
EUR 250,000	WPP Finance 2016, 1.375%, 20/03/25	243,040	0.03	EUR 300,000	AT&T Inc, 1.800%, 05/09/26	289,602	0.03
EUR 205,000	Yorkshire Building Society, 0.500%, 01/07/28	179,422	0.02	EUR 300,000	AT&T Inc, 2.350%, 05/09/29	287,493	0.03
EUR 350,000	Yorkshire Building Society, 0.625%, perpetual	332,272	0.04	EUR 280,000	AT&T Inc, 2.600%, 17/12/29	269,954	0.03
Total United Kingdom		60,721,181	7.11	EUR 390,000	AT&T Inc, 0.800%, 04/03/30	338,984	0.04
United States				EUR 830,000	AT&T Inc, 3.550%, 17/12/32	832,399	0.10
EUR 150,000	AbbVie Inc, 0.750%, 18/11/27	138,390	0.02	EUR 400,000	AT&T Inc, 2.450%, 15/03/35	355,672	0.04
EUR 150,000	AbbVie Inc, 2.625%, 15/11/28	147,512	0.02	EUR 580,000	AT&T Inc, 3.150%, 04/09/36	540,183	0.06
EUR 250,000	AbbVie Inc, 2.125%, 17/11/28	240,915	0.03	EUR 100,000	AT&T Inc, 2.600%, 19/05/38	85,786	0.01
EUR 410,000	AbbVie Inc, 2.125%, 01/06/29	391,693	0.05	EUR 190,000	AT&T Inc, 1.800%, 14/09/39	144,717	0.02
EUR 250,000	AbbVie Inc, 1.250%, 18/11/31	218,270	0.03	EUR 300,000	AT&T Inc, 3.550%, perpetual	301,638	0.04
EUR 300,000	Air Products and Chemicals Inc, 1.000%, 12/02/25	292,584	0.03	EUR 800,000	AT&T Inc, 3.950%, perpetual	829,912	0.10
EUR 150,000	Air Products and Chemicals Inc, 0.500%, 05/05/28	135,486	0.02	EUR 400,000	AT&T Inc, 4.300%, perpetual	422,652	0.05
EUR 300,000	Air Products and Chemicals Inc, 4.000%, 03/03/35	316,512	0.04	EUR 200,000	Athene Global Funding, 1.125%, 02/09/25	190,778	0.02
EUR 480,000	Altria Group Inc, 2.200%, 15/06/27	462,293	0.05	EUR 200,000	Athene Global Funding, 0.832%, 08/01/27	184,740	0.02
EUR 710,000	Altria Group Inc, 3.125%, 15/06/31	644,687	0.08	EUR 200,000	Athene Global Funding, 0.625%, 12/01/28	177,962	0.02
EUR 300,000	American Honda Finance Corp, 3.750%, 25/10/27	307,743	0.04	EUR 300,000	Autoliv Inc, 4.250%, 15/03/28	307,698	0.04
EUR 405,000	American Honda Finance Corp, 0.300%, 07/07/28	358,546	0.04	EUR 200,000	Avery Dennison Corp, 1.250%, 03/03/25	194,054	0.02
EUR 370,000	American International Group Inc, 1.875%, 21/06/27	354,164	0.04	EUR 790,000	Bank of America Corp, 0.808%, 09/05/26	759,237	0.09
EUR 650,000	American Tower Corp, 1.950%, 22/05/26	626,925	0.08	EUR 1,050,000	Bank of America Corp, 1.949%, 27/10/26	1,019,434	0.12
				EUR 510,000	Bank of America Corp, 1.776%, 04/05/27	489,972	0.06
				EUR 1,040,000	Bank of America Corp, 1.662%, 25/04/28	982,852	0.12
				EUR 485,000	Bank of America Corp, 4.134%, 12/06/28	500,166	0.06
				EUR 400,000	Bank of America Corp, 0.580%, 08/08/29	351,136	0.04
				EUR 390,000	Bank of America Corp, 1.381%, 09/05/30	348,699	0.04

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
United States (continued)				United States (continued)			
EUR 500,000	Bank of America Corp, 0.654%, 26/10/31	409,520	0.05	EUR 500,000	Bristol-Myers Squibb Co, 1.000%, 15/05/25	485,250	0.06
EUR 850,000	Bank of America Corp, 2.824%, 27/04/33	797,521	0.09	EUR 200,000	Bristol-Myers Squibb Co, 1.750%, 15/05/35	176,736	0.02
EUR 270,000	Baxter International Inc, 1.300%, 15/05/29	242,341	0.03	EUR 180,000	Brown-Forman Corp, 1.200%, 07/07/26	171,837	0.02
EUR 200,000	Becton Dickinson & Co, 0.034%, 13/08/25	189,394	0.02	EUR 100,000	Capital One Financial Corp, 1.650%, 12/06/29	88,022	0.01
EUR 550,000	Becton Dickinson & Co, 1.900%, 15/12/26	531,399	0.06	EUR 255,000	Cargill Inc, 3.875%, perpetual	264,593	0.03
EUR 300,000	Berkshire Hathaway Finance Corp, 1.500%, 18/03/30	272,058	0.03	EUR 300,000	Carrier Global Corp, 4.375%, 29/05/25	302,601	0.04
EUR 200,000	Berkshire Hathaway Inc, 0.010%, 12/03/25	192,416	0.02	EUR 600,000	Carrier Global Corp, 4.125%, 29/05/28	618,312	0.07
EUR 370,000	Berkshire Hathaway Inc, 1.125%, 16/03/27	348,755	0.04	EUR 300,000	Carrier Global Corp, 4.500%, 29/11/32	320,970	0.04
EUR 220,000	Berkshire Hathaway Inc, 2.150%, 15/03/28	213,919	0.03	EUR 190,000	Celanese US Holdings LLC, 1.250%, 11/02/25	184,500	0.02
EUR 660,000	Berkshire Hathaway Inc, 1.625%, 16/03/35	557,456	0.07	EUR 300,000	Celanese US Holdings LLC, 4.777%, 19/07/26	305,169	0.04
EUR 100,000	Berry Global Inc, 1.500%, 15/01/27	93,581	0.01	EUR 280,000	Celanese US Holdings LLC, 2.125%, 01/03/27	267,126	0.03
EUR 250,000	BlackRock Inc, 1.250%, 06/05/25	243,857	0.03	EUR 100,000	Celanese US Holdings LLC, 0.625%, 10/09/28	86,000	0.01
EUR 450,000	Blackstone Holdings Finance Co LLC, 2.000%, 19/05/25	440,698	0.05	EUR 370,000	Chubb INA Holdings Inc, 1.550%, 15/03/28	349,136	0.04
EUR 480,000	Blackstone Holdings Finance Co LLC, 1.000%, 05/10/26	449,434	0.05	EUR 225,000	Chubb INA Holdings Inc, 0.875%, 15/12/29	199,262	0.02
EUR 80,000	Blackstone Holdings Finance Co LLC, 1.500%, 10/04/29	72,401	0.01	EUR 550,000	Chubb INA Holdings Inc, 1.400%, 15/06/31	484,396	0.06
EUR 200,000	Blackstone Holdings Finance Co LLC, 3.500%, 01/06/34	193,434	0.02	EUR 500,000	Citigroup Inc, 1.750%, 28/01/25	489,180	0.06
EUR 400,000	Blackstone Private Credit Fund, 1.750%, 30/11/26	357,380	0.04	EUR 630,000	Citigroup Inc, 1.250%, 06/07/26	606,621	0.07
EUR 550,000	BMW US Capital LLC, 1.000%, 20/04/27	518,831	0.06	EUR 580,000	Citigroup Inc, 1.500%, 24/07/26	560,002	0.07
EUR 245,000	Booking Holdings Inc, 0.100%, 08/03/25	235,445	0.03	EUR 300,000	Citigroup Inc, 2.125%, 10/09/26	288,834	0.03
EUR 150,000	Booking Holdings Inc, 4.000%, 15/11/26	154,100	0.02	EUR 300,000	Citigroup Inc, 1.625%, 21/03/28	281,406	0.03
EUR 380,000	Booking Holdings Inc, 1.800%, 03/03/27	365,834	0.04	EUR 300,000	Citigroup Inc, 3.713%, 22/09/28	304,389	0.04
EUR 215,000	Booking Holdings Inc, 0.500%, 08/03/28	194,941	0.02	EUR 400,000	Citigroup Inc, 1.500%, 26/10/28	368,360	0.04
EUR 184,000	Booking Holdings Inc, 4.250%, 15/05/29	194,720	0.02	EUR 1,000,000	Citigroup Inc, 4.112%, 22/09/33	1,031,570	0.12
EUR 467,000	Booking Holdings Inc, 4.500%, 15/11/31	508,344	0.06	EUR 1,000,000	Coca-Cola Co, 1.125%, 09/03/27	943,520	0.11
EUR 700,000	Booking Holdings Inc, 4.125%, 12/05/33	746,991	0.09	EUR 200,000	Coca-Cola Co, 0.125%, 09/03/29	174,224	0.02
EUR 100,000	Booking Holdings Inc, 4.750%, 15/11/34	112,755	0.01	EUR 300,000	Coca-Cola Co, 0.125%, 15/03/29	261,591	0.03
EUR 200,000	Booking Holdings Inc, 3.625%, perpetual	205,496	0.02	EUR 100,000	Coca-Cola Co, 0.400%, 06/05/30	85,837	0.01
EUR 500,000	BorgWarner Inc, 1.000%, 19/05/31	411,460	0.05	EUR 300,000	Coca-Cola Co, 0.500%, 09/03/33	241,299	0.03
EUR 300,000	Boston Scientific Corp, 0.625%, 01/12/27	274,146	0.03	EUR 300,000	Coca-Cola Co, 0.375%, 15/03/33	238,734	0.03
				EUR 460,000	Coca-Cola Co, 1.625%, 09/03/35	397,504	0.05
				EUR 105,000	Coca-Cola Co, 0.950%, 06/05/36	81,747	0.01
				EUR 150,000	Coca-Cola Co, 1.100%, 02/09/36	118,404	0.01
				EUR 300,000	Coca-Cola Co, 0.800%, 15/03/40	208,953	0.02
				EUR 700,000	Coca-Cola Co, 1.000%, 09/03/41	500,752	0.06
				EUR 350,000	Coca-Cola Europacific Partners PLC, 1.875%, 18/03/30	324,488	0.04
				EUR 142,000	Colgate-Palmolive Co, 0.500%, 06/03/26	135,072	0.02
				EUR 390,000	Colgate-Palmolive Co, 1.375%, 06/03/34	341,133	0.04
				EUR 400,000	Comcast Corp, 0.010%, 14/09/26	368,940	0.04

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
United States (continued)				United States (continued)			
EUR 300,000	Comcast Corp, 0.250%, 20/05/27	275,031	0.03	EUR 500,000	Ford Motor Credit Co LLC, 3.250%, 15/09/25	493,770	0.06
EUR 135,000	Comcast Corp, 0.250%, 14/09/29	116,716	0.01	EUR 500,000	Ford Motor Credit Co LLC, 2.386%, 17/02/26	485,750	0.06
EUR 400,000	Comcast Corp, 0.750%, 20/02/32	336,344	0.04	EUR 100,000	Ford Motor Credit Co LLC, 5.125%, 20/02/29	104,698	0.01
EUR 300,000	Corning Inc, 3.875%, perpetual	303,291	0.04	EUR 510,000	General Electric Co, 0.875%, 17/05/25	492,578	0.06
EUR 200,000	Corning Inc, 4.125%, perpetual	209,266	0.02	EUR 400,000	General Electric Co, 1.500%, 17/05/29	370,296	0.04
EUR 300,000	Danaher Corp, 2.500%, 30/03/30	291,066	0.03	EUR 300,000	General Electric Co, 4.125%, 19/09/35	320,997	0.04
EUR 290,000	Digital Euro Finco LLC, 2.500%, 16/01/26	282,356	0.03	EUR 180,000	General Mills Inc, 0.125%, 15/11/25	169,988	0.02
EUR 410,000	Digital Euro Finco LLC, 1.125%, 09/04/28	371,050	0.04	EUR 200,000	General Mills Inc, 0.450%, 15/01/26	188,692	0.02
EUR 370,000	Dover Corp, 1.250%, 09/11/26	352,466	0.04	EUR 410,000	General Mills Inc, 1.500%, 27/04/27	387,696	0.05
EUR 180,000	Dover Corp, 0.750%, 04/11/27	164,768	0.02	EUR 400,000	General Mills Inc, 3.907%, 13/04/29	412,704	0.05
EUR 250,000	Dow Chemical Co, 0.500%, 15/03/27	229,365	0.03	EUR 280,000	General Motors Financial Co Inc, 0.850%, 26/02/26	265,773	0.03
EUR 410,000	Dow Chemical Co, 1.875%, 15/03/40	309,829	0.04	EUR 325,000	General Motors Financial Co Inc, 0.600%, 20/05/27	297,004	0.03
EUR 410,000	DXC Technology Co, 1.750%, 15/01/26	395,798	0.05	EUR 200,000	General Motors Financial Co Inc, 0.650%, 07/09/28	175,928	0.02
EUR 110,000	Eastman Chemical Co, 1.875%, 23/11/26	105,416	0.01	EUR 400,000	General Motors Financial Co Inc, 4.300%, 15/02/29	412,100	0.05
EUR 270,000	Ecolab Inc, 2.625%, 08/07/25	266,935	0.03	EUR 200,000	General Motors Financial Co Inc, 4.500%, perpetual	207,262	0.02
EUR 500,000	Eli Lilly & Co, 1.625%, 02/06/26	485,800	0.06	EUR 660,000	Goldman Sachs Group Inc, 3.375%, 27/03/25	658,654	0.08
EUR 220,000	Eli Lilly & Co, 2.125%, 03/06/30	213,354	0.02	EUR 290,000	Goldman Sachs Group Inc, 2.875%, 03/06/26	287,866	0.03
EUR 180,000	Eli Lilly & Co, 0.625%, 01/11/31	154,289	0.02	EUR 595,000	Goldman Sachs Group Inc, 1.625%, 27/07/26	571,944	0.07
EUR 200,000	Eli Lilly & Co, 0.500%, 14/09/33	162,868	0.02	EUR 390,000	Goldman Sachs Group Inc, 0.250%, 26/01/28	345,364	0.04
EUR 180,000	Eli Lilly & Co, 1.700%, 01/11/49	135,918	0.02	EUR 200,000	Goldman Sachs Group Inc, 0.250%, 26/01/28	177,110	0.02
EUR 500,000	Eli Lilly & Co, 1.125%, 14/09/51	325,400	0.04	EUR 225,000	Goldman Sachs Group Inc, 2.000%, 22/03/28	214,726	0.03
EUR 180,000	Emerson Electric Co, 1.250%, 15/10/25	174,085	0.02	EUR 440,000	Goldman Sachs Group Inc, 2.000%, 01/11/28	415,976	0.05
EUR 170,000	Emerson Electric Co, 2.000%, 15/10/29	161,590	0.02	EUR 300,000	Goldman Sachs Group Inc, 1.250%, 07/02/29	268,431	0.03
EUR 100,000	Equinix Inc, 0.250%, 15/03/27	91,055	0.01	EUR 405,000	Goldman Sachs Group Inc, 0.875%, 09/05/29	352,111	0.04
EUR 200,000	Equinix Inc, 1.000%, 15/03/33	161,718	0.02	EUR 560,000	Goldman Sachs Group Inc, 4.000%, 21/09/29	577,864	0.07
EUR 200,000	Equitable Financial Life Global Funding, 0.600%, 16/06/28	177,840	0.02	EUR 40,000	Goldman Sachs Group Inc, 0.875%, 21/01/30	34,419	0.00
EUR 200,000	Euronet Worldwide Inc, 1.375%, 22/05/26	187,422	0.02	EUR 400,000	Goldman Sachs Group Inc, 0.875%, 21/01/30	344,192	0.04
EUR 590,000	Exxon Mobil Corp, 0.524%, 26/06/28	534,487	0.06	EUR 560,000	Goldman Sachs Group Inc, 3.000%, 12/02/31	551,029	0.06
EUR 290,000	Exxon Mobil Corp, 0.835%, 26/06/32	240,140	0.03	EUR 400,000	Goldman Sachs Group Inc, 0.750%, 23/03/32	319,608	0.04
EUR 350,000	Fedex Corp, 1.300%, 05/08/31	309,092	0.04				
EUR 340,000	FedEx Corp, 1.625%, 11/01/27	325,700	0.04				
EUR 385,000	Fidelity National Information Services Inc, 0.625%, 03/12/25	365,892	0.04				
EUR 390,000	Fidelity National Information Services Inc, 2.000%, 21/05/30	361,717	0.04				
EUR 225,000	Fidelity National Information Services Inc, 2.950%, 21/05/39	197,305	0.02				
EUR 180,000	Fiserv Inc, 1.125%, 01/07/27	168,808	0.02				
EUR 210,000	Fiserv Inc, 1.625%, 01/07/30	189,823	0.02				
EUR 400,000	Fiserv Inc, 4.500%, perpetual	424,452	0.05				
EUR 500,000	Ford Motor Credit Co LLC, 1.355%, 07/02/25	484,035	0.06				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
United States (continued)				United States (continued)			
EUR 500,000	Goldman Sachs Group Inc, 1.000%, 18/03/33	397,170	0.05	EUR 1,110,000	JPMorgan Chase & Co, 1.090%, 11/03/27	1,054,522	0.12
EUR 300,000	Harley-Davidson Financial Services Inc, 5.125%, 05/04/26	309,489	0.04	EUR 700,000	JPMorgan Chase & Co, 0.389%, 24/02/28	637,728	0.07
EUR 200,000	IHG Finance LLC, 4.375%, 28/11/29	207,328	0.02	EUR 960,000	JPMorgan Chase & Co, 1.638%, 18/05/28	906,826	0.11
EUR 100,000	Illinois Tool Works Inc, 0.625%, 05/12/27	91,998	0.01	EUR 910,000	JPMorgan Chase & Co, 1.812%, 12/06/29	851,096	0.10
EUR 520,000	Illinois Tool Works Inc, 2.125%, 22/05/30	498,238	0.06	EUR 735,000	JPMorgan Chase & Co, 1.963%, 23/03/30	684,623	0.08
EUR 350,000	Illinois Tool Works Inc, 1.000%, 05/06/31	308,028	0.04	EUR 500,000	JPMorgan Chase & Co, 1.047%, 04/11/32	418,425	0.05
EUR 350,000	Illinois Tool Works Inc, 3.000%, 19/05/34	347,560	0.04	EUR 500,000	JPMorgan Chase & Co, 0.597%, 17/02/33	402,060	0.05
EUR 330,000	International Business Machines Corp, 0.875%, 31/01/25	320,466	0.04	EUR 350,000	Kellanova, 1.250%, 10/03/25	341,159	0.04
EUR 320,000	International Business Machines Corp, 0.950%, 23/05/25	309,405	0.04	EUR 25,000	Kellanova, 0.500%, 20/05/29	21,654	0.00
EUR 350,000	International Business Machines Corp, 2.875%, 07/11/25	347,875	0.04	EUR 320,000	Kinder Morgan Inc, 2.250%, 16/03/27	307,728	0.03
EUR 350,000	International Business Machines Corp, 1.250%, 29/01/27	332,517	0.04	EUR 500,000	KKR Group Finance Co V LLC, 1.625%, 22/05/29	450,450	0.05
EUR 300,000	International Business Machines Corp, 3.375%, 06/02/27	303,606	0.04	EUR 300,000	Liberty Mutual Group Inc, 4.625%, 02/12/30	314,325	0.04
EUR 410,000	International Business Machines Corp, 0.300%, 11/02/28	369,353	0.04	EUR 159,000	Linde Inc/CT, 1.625%, 01/12/25	154,546	0.02
EUR 750,000	International Business Machines Corp, 1.750%, 07/03/28	718,950	0.08	EUR 320,000	ManpowerGroup Inc, 1.750%, 22/06/26	309,546	0.04
EUR 330,000	International Business Machines Corp, 1.500%, 23/05/29	307,250	0.04	EUR 100,000	ManpowerGroup Inc, 3.500%, perpetual	100,123	0.01
EUR 400,000	International Business Machines Corp, 0.875%, 09/02/30	353,848	0.04	EUR 190,000	Marsh & McLennan Cos Inc, 1.349%, 21/09/26	181,929	0.02
EUR 370,000	International Business Machines Corp, 1.750%, 31/01/31	339,471	0.04	EUR 190,000	Marsh & McLennan Cos Inc, 1.979%, 21/03/30	179,031	0.02
EUR 300,000	International Business Machines Corp, 3.625%, 06/02/31	309,360	0.04	EUR 290,000	Mastercard Inc, 2.100%, 01/12/27	282,248	0.03
EUR 300,000	International Business Machines Corp, 1.250%, 09/02/34	250,926	0.03	EUR 145,000	Mastercard Inc, 1.000%, 22/02/29	133,191	0.02
EUR 300,000	International Business Machines Corp, 3.750%, 06/02/35	313,008	0.04	EUR 600,000	McDonald's Corp, 0.900%, 15/06/26	570,768	0.07
EUR 300,000	International Business Machines Corp, 1.200%, 11/02/40	217,905	0.03	EUR 600,000	McDonald's Corp, 3.625%, 28/11/27	612,786	0.07
EUR 300,000	International Business Machines Corp, 4.000%, 06/02/43	311,934	0.04	EUR 200,000	McDonald's Corp, 2.375%, 31/05/29	193,906	0.02
EUR 300,000	Johnson & Johnson, 1.150%, 20/11/28	282,303	0.03	EUR 200,000	McDonald's Corp, 2.625%, 11/06/29	196,204	0.02
EUR 600,000	Johnson & Johnson, 1.650%, 20/05/35	538,494	0.06	EUR 500,000	McDonald's Corp, 1.500%, 28/11/29	457,250	0.05
EUR 260,000	Johnson Controls International PLC / Tyco Fire & Security Finance SCA, 3.000%, 15/09/28	258,937	0.03	EUR 300,000	McDonald's Corp, 4.000%, 07/03/30	314,148	0.04
EUR 300,000	Johnson Controls International PLC / Tyco Fire & Security Finance SCA, 3.000%, 15/09/28	298,773	0.03	EUR 100,000	McDonald's Corp, 3.875%, 20/02/31	103,878	0.01
EUR 760,000	JPMorgan Chase & Co, 3.000%, 19/02/26	754,748	0.09	EUR 100,000	McDonald's Corp, 1.600%, 15/03/31	89,911	0.01
EUR 470,000	JPMorgan Chase & Co, 1.500%, 29/10/26	450,321	0.05	EUR 140,000	McDonald's Corp, 3.000%, 31/05/34	135,815	0.02
				EUR 300,000	McDonald's Corp, 4.250%, 07/03/35	322,278	0.04
				EUR 300,000	McDonald's Corp, 4.125%, 28/11/35	316,176	0.04
				EUR 140,000	McKesson Corp, 1.500%, 17/11/25	135,621	0.02

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
United States (continued)				United States (continued)			
EUR 460,000	McKesson Corp, 1.625%, 30/10/26	442,939	0.05	EUR 300,000	Nestle Holdings Inc, 0.875%, 18/07/25	289,362	0.03
EUR 290,000	Merck & Co Inc, 1.875%, 15/10/26	282,167	0.03	EUR 500,000	Netflix Inc, 3.625%, 15/05/27	505,915	0.06
EUR 80,000	Merck & Co Inc, 2.500%, 15/10/34	77,461	0.01	EUR 500,000	Netflix Inc, 3.875%, 15/11/29	516,535	0.06
EUR 150,000	Merck & Co Inc, 1.375%, 02/11/36	124,325	0.01	EUR 500,000	Netflix Inc, 3.625%, 15/06/30	509,545	0.06
EUR 289,000	Metropolitan Life Global Funding I, 4.000%, 05/04/28	298,294	0.03	EUR 710,000	New York Life Global Funding, 0.250%, 23/01/27	657,048	0.08
EUR 700,000	Metropolitan Life Global Funding I, 0.500%, 25/05/29	609,028	0.07	EUR 200,000	New York Life Global Funding, 3.625%, 09/01/30	205,836	0.02
EUR 400,000	Metropolitan Life Global Funding I, 3.750%, 07/12/31	411,780	0.05	EUR 670,000	Parker-Hannifin Corp, 1.125%, 01/03/25	649,719	0.08
EUR 510,000	Microsoft Corp, 3.125%, 06/12/28	525,320	0.06	EUR 100,000	Pepsico Inc, 0.750%, 18/03/27	93,896	0.01
EUR 100,000	Microsoft Corp, 2.625%, 02/05/33	100,931	0.01	EUR 200,000	PepsiCo Inc, 0.500%, 06/05/28	181,998	0.02
EUR 300,000	MMS USA Holdings Inc, 0.625%, 13/06/25	287,454	0.03	EUR 250,000	PepsiCo Inc, 0.875%, 18/07/28	229,980	0.03
EUR 100,000	MMS USA Holdings Inc, 1.250%, 13/06/28	92,369	0.01	EUR 150,000	PepsiCo Inc, 1.125%, 18/03/31	133,671	0.02
EUR 200,000	MMS USA Holdings Inc, 1.750%, 13/06/31	180,992	0.02	EUR 550,000	PepsiCo Inc, 0.400%, 09/10/32	444,438	0.05
EUR 300,000	Mondelez International Inc, 1.625%, 08/03/27	286,590	0.03	EUR 335,000	PepsiCo Inc, 0.750%, 14/10/33	273,883	0.03
EUR 700,000	Mondelez International Inc, 0.250%, 17/03/28	625,919	0.07	EUR 310,000	PepsiCo Inc, 0.875%, 16/10/39	224,700	0.03
EUR 324,000	Mondelez International Inc, 2.375%, 06/03/35	292,809	0.03	EUR 350,000	PepsiCo Inc, 1.050%, 09/10/50	227,773	0.03
EUR 500,000	Mondelez International Inc, 1.375%, 17/03/41	366,375	0.04	EUR 100,000	Philip Morris International Inc, 2.750%, 19/03/25	99,050	0.01
EUR 270,000	Moody's Corp, 1.750%, 09/03/27	260,134	0.03	EUR 310,000	Philip Morris International Inc, 2.875%, 03/03/26	307,241	0.04
EUR 390,000	Moody's Corp, 0.950%, 25/02/30	346,219	0.04	EUR 200,000	Philip Morris International Inc, 0.125%, 03/08/26	184,790	0.02
EUR 500,000	Morgan Stanley, 1.750%, 30/01/25	489,790	0.06	EUR 150,000	Philip Morris International Inc, 2.875%, 14/05/29	146,124	0.02
EUR 500,000	Morgan Stanley, 2.103%, 08/05/26	488,640	0.06	EUR 220,000	Philip Morris International Inc, 0.800%, 01/08/31	179,406	0.02
EUR 370,000	Morgan Stanley, 1.342%, 23/10/26	355,100	0.04	EUR 210,000	Philip Morris International Inc, 3.125%, 03/06/33	203,368	0.02
EUR 300,000	Morgan Stanley, 1.375%, 27/10/26	284,961	0.03	EUR 350,000	Philip Morris International Inc, 2.000%, 09/05/36	274,354	0.03
EUR 615,000	Morgan Stanley, 1.875%, 27/04/27	586,815	0.07	EUR 150,000	Philip Morris International Inc, 1.450%, 01/08/39	98,333	0.01
EUR 600,000	Morgan Stanley, 0.406%, 29/10/27	550,956	0.06	EUR 190,000	Philip Morris International INC, 2.750%, 19/03/25	188,195	0.02
EUR 300,000	Morgan Stanley, 4.813%, 25/10/28	313,962	0.04	EUR 310,000	Philip Morris International INC, 1.875%, 06/11/37	232,267	0.03
EUR 1,100,000	Morgan Stanley, 4.656%, 02/03/29	1,142,086	0.13	EUR 50,000	PPG Industries Inc, 0.875%, 03/11/25	47,778	0.01
EUR 600,000	Morgan Stanley, 0.495%, 26/10/29	517,992	0.06	EUR 700,000	PPG Industries Inc, 2.750%, 01/06/29	683,858	0.08
EUR 600,000	Morgan Stanley, 0.497%, 07/02/31	496,908	0.06	EUR 800,000	Procter & Gamble Co, 3.250%, 02/08/26	808,104	0.09
EUR 500,000	Morgan Stanley, 2.950%, 07/05/32	473,210	0.06	EUR 220,000	Procter & Gamble Co, 4.875%, 11/05/27	234,307	0.03
EUR 600,000	Morgan Stanley, 1.102%, 29/04/33	487,062	0.06	EUR 490,000	Procter & Gamble Co, 1.200%, 30/10/28	457,518	0.05
EUR 700,000	Morgan Stanley, 5.148%, 25/01/34	768,824	0.09	EUR 100,000	Procter & Gamble Co, 0.350%, 05/05/30	86,133	0.01
EUR 550,000	Mylan Inc, 2.125%, 23/05/25	536,767	0.06	EUR 300,000	Procter & Gamble Co, 3.250%, 02/08/31	309,462	0.04
EUR 150,000	Nasdaq Inc, 1.750%, 28/03/29	139,196	0.02	EUR 300,000	Procter & Gamble Co, 1.875%, 30/10/38	263,355	0.03
EUR 165,000	Nasdaq Inc, 0.875%, 13/02/30	143,232	0.02				
EUR 300,000	Nasdaq Inc, 4.500%, 15/02/32	321,144	0.04				
EUR 190,000	Nasdaq Inc, 0.900%, 30/07/33	150,596	0.02				
EUR 200,000	National Grid North America Inc, 0.410%, 20/01/26	188,642	0.02				
EUR 180,000	National Grid North America Inc, 4.151%, 12/09/27	184,873	0.02				
EUR 100,000	National Grid North America Inc, 1.054%, 20/01/31	84,492	0.01				
EUR 180,000	National Grid North America Inc, 4.668%, 12/09/33	192,204	0.02				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.62% (continued)				Corporate Bonds - 98.62% (continued)			
United States (continued)				United States (continued)			
EUR 200,000	Prologis Euro Finance LLC, 0.375%, 06/02/28	178,302	0.02	EUR 400,000	Thermo Fisher Scientific Inc, 2.875%, 24/07/37	378,656	0.04
EUR 100,000	Prologis Euro Finance LLC, 1.875%, 05/01/29	93,021	0.01	EUR 540,000	Thermo Fisher Scientific Inc, 1.500%, 01/10/39	411,836	0.05
EUR 750,000	Prologis Euro Finance LLC, 1.000%, 08/02/29	561,374	0.07	EUR 300,000	Thermo Fisher Scientific Inc, 1.875%, 01/10/49	214,473	0.03
EUR 100,000	Prologis Euro Finance LLC, 3.875%, 31/01/30	101,746	0.01	EUR 340,000	Toyota Motor Credit Corp, 0.250%, 16/07/26	317,254	0.04
EUR 490,000	Prologis Euro Finance LLC, 0.625%, 10/09/31	400,222	0.05	EUR 185,000	Toyota Motor Credit Corp, 0.125%, 05/11/27	166,006	0.02
EUR 300,000	Prologis Euro Finance LLC, 1.500%, 08/02/34	244,731	0.03	EUR 657,000	Toyota Motor Credit Corp, 4.050%, 13/09/29	689,292	0.08
EUR 500,000	Prologis Euro Finance LLC, 4.250%, 31/01/43	504,045	0.06	EUR 300,000	Toyota Motor Credit Corp, 3.850%, 24/07/30	311,718	0.04
EUR 385,000	Prologis Euro Finance LLC, 4.625%, perpetual	410,826	0.05	EUR 500,000	Unilever Capital Corp, 3.300%, 06/06/29	511,355	0.06
EUR 200,000	Public Storage Operating Co, 0.500%, 09/09/30	165,282	0.02	EUR 200,000	Unilever Capital Corp, 3.400%, 06/06/33	206,110	0.02
EUR 600,000	Public Storage Operating Co, 0.875%, 24/01/32	496,074	0.06	EUR 100,000	United Parcel Service Inc, 1.625%, 15/11/25	97,343	0.01
EUR 300,000	Realty Income Corp, 4.875%, 06/07/30	317,736	0.04	EUR 410,000	United Parcel Service Inc, 1.000%, 15/11/28	377,581	0.04
EUR 300,000	Realty Income Corp, 5.125%, 06/07/34	331,179	0.04	EUR 150,000	United Parcel Service Inc, 1.500%, 15/11/32	131,706	0.02
EUR 650,000	RELX Capital Inc, 1.300%, 12/05/25	631,566	0.08	EUR 180,000	Veralto Corp, 4.150%, 19/09/31	187,146	0.02
EUR 100,000	Revvity Inc, 1.875%, 19/07/26	96,335	0.01	EUR 750,000	Verizon Communications Inc, 3.250%, 17/02/26	752,520	0.09
EUR 200,000	Southern Power Co, 1.850%, 20/06/26	193,386	0.02	EUR 380,000	Verizon Communications Inc, 1.375%, 27/10/26	363,561	0.04
EUR 760,000	Stryker Corp, 2.125%, 30/11/27	735,520	0.09	EUR 570,000	Verizon Communications Inc, 1.375%, 02/11/28	528,145	0.06
EUR 400,000	Stryker Corp, 3.375%, 11/12/28	406,112	0.05	EUR 400,000	Verizon Communications Inc, 0.375%, 22/03/29	347,720	0.04
EUR 190,000	Stryker Corp, 0.750%, 01/03/29	168,952	0.02	EUR 550,000	Verizon Communications Inc, 1.875%, 26/10/29	513,133	0.06
EUR 190,000	Stryker Corp, 2.625%, 30/11/30	183,905	0.02	EUR 540,000	Verizon Communications Inc, 1.250%, 08/04/30	481,005	0.06
EUR 250,000	Stryker Corp, 1.000%, 03/12/31	211,412	0.02	EUR 700,000	Verizon Communications Inc, 4.250%, 31/10/30	742,042	0.09
EUR 200,000	Tapestry Inc, 5.350%, 27/11/25	204,076	0.02	EUR 350,000	Verizon Communications Inc, 2.625%, 01/12/31	334,344	0.04
EUR 100,000	Tapestry Inc, 5.375%, 27/11/27	103,587	0.01	EUR 700,000	Verizon Communications Inc, 4.750%, 31/10/34	775,404	0.09
EUR 600,000	Tapestry Inc, 5.875%, 27/11/31	630,570	0.07	EUR 490,000	Verizon Communications Inc, 2.875%, 15/01/38	452,476	0.05
EUR 100,000	Thermo Fisher Scientific Inc, 0.125%, 01/03/25	96,163	0.01	EUR 150,000	Verizon Communications Inc, 1.500%, 19/09/39	112,325	0.01
EUR 200,000	Thermo Fisher Scientific Inc, 3.200%, 21/01/26	200,434	0.02	EUR 280,000	Verizon Communications Inc, 1.850%, 18/05/40	219,495	0.03
EUR 220,000	Thermo Fisher Scientific Inc, 1.400%, 23/01/26	212,282	0.02	EUR 400,000	VF Corp, 4.125%, 07/03/26	395,704	0.05
EUR 190,000	Thermo Fisher Scientific Inc, 1.450%, 16/03/27	181,543	0.02	EUR 200,000	VF Corp, 4.250%, 07/03/29	192,026	0.02
EUR 390,000	Thermo Fisher Scientific Inc, 1.750%, 15/04/27	376,147	0.04	EUR 500,000	Visa Inc, 1.500%, 15/06/26	483,140	0.06
EUR 100,000	Thermo Fisher Scientific Inc, 0.500%, 01/03/28	90,907	0.01	EUR 300,000	Visa Inc, 2.000%, 15/06/29	288,465	0.03
EUR 480,000	Thermo Fisher Scientific Inc, 1.950%, 24/07/29	455,520	0.05	EUR 200,000	Visa Inc, 2.375%, 15/06/34	191,066	0.02
EUR 250,000	Thermo Fisher Scientific Inc, 0.875%, 01/10/31	213,230	0.02	EUR 690,000	Westlake Corp, 1.625%, 17/07/29	619,337	0.07
EUR 190,000	Thermo Fisher Scientific Inc, 2.375%, 15/04/32	180,139	0.02	EUR 200,000	Worley US Finance Sub Ltd, 0.875%, 09/06/26	186,794	0.02
EUR 260,000	Thermo Fisher Scientific Inc, 3.650%, 21/11/34	270,629	0.03				

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.62% <i>(continued)</i>			
United States <i>(continued)</i>			
EUR 370,000	Zimmer Biomet Holdings Inc, 2.425%, 13/12/26	362,900	0.04
EUR 190,000	Zimmer Biomet Holdings Inc, 1.164%, 15/11/27	176,083	0.02
Total United States		129,227,904	15.13
Total Corporate Bonds		842,596,381	98.62
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
		842,596,381	98.62
TOTAL INVESTMENTS		842,596,381	98.62
Other Net Assets/(Liabilities)		11,815,623	1.38
TOTAL NET ASSETS		854,412,004	100.00

Schedule of Investments

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.15%				Corporate Bonds - 98.15% <i>(continued)</i>			
Australia				Austria			
EUR 200,000	Aurizon Network Pty Ltd, 3.125%, 01/06/26	197,993	0.06	EUR 100,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 4.125%, 18/01/27	101,334	0.03
EUR 100,000	Ausgrid Finance Pty Ltd, 1.250%, 30/07/25	96,405	0.03	EUR 100,000	CA Immobilien Anlagen AG, 0.875%, 05/02/27	88,917	0.03
EUR 400,000	AusNet Services Holdings Pty Ltd, 0.625%, 25/08/30	336,909	0.11	EUR 200,000	Erste Group Bank AG, 1.500%, 07/04/26	192,300	0.06
EUR 300,000	Australia & New Zealand Banking Group Ltd, 0.750%, 29/09/26	281,496	0.09	EUR 300,000	Erste Group Bank AG, 0.875%, 13/05/27	272,575	0.09
EUR 100,000	Australia & New Zealand Banking Group Ltd, 0.669%, 05/05/31	91,621	0.03	EUR 300,000	Erste Group Bank AG, 1.000%, 10/06/30	282,920	0.09
EUR 200,000	Australia & New Zealand Banking Group Ltd, 5.101%, 03/02/33	205,468	0.07	EUR 400,000	Erste Group Bank AG, 4.000%, 16/01/31	413,577	0.14
EUR 100,000	Australia Pacific Airports Melbourne Pty Ltd, 4.375%, perpetual	105,690	0.04	EUR 100,000	Erste Group Bank AG, 1.625%, 08/09/31	93,266	0.03
EUR 200,000	Commonwealth Bank of Australia, 1.125%, 18/01/28	187,296	0.06	EUR 100,000	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG, 0.125%, 30/06/26	91,263	0.03
EUR 200,000	Goodman Australia Finance Pty Ltd, 1.375%, 27/09/25	193,204	0.06	EUR 100,000	Mondi Finance Europe GmbH, 2.375%, 01/04/28	98,491	0.03
EUR 100,000	Macquarie Group Ltd, 4.747%, 23/01/30	105,135	0.04	EUR 200,000	OMV AG, 0.010%, 03/07/25	190,353	0.06
EUR 200,000	Macquarie Group Ltd, 0.950%, 21/05/31	165,738	0.05	EUR 400,000	OMV AG, 1.000%, 14/12/26	380,120	0.12
EUR 200,000	National Australia Bank Ltd, 2.125%, 24/05/28	193,000	0.06	EUR 100,000	OMV AG, 2.000%, 09/04/28	96,806	0.03
EUR 100,000	National Australia Bank Ltd, 1.375%, 30/08/28	92,417	0.03	EUR 100,000	OMV AG, 1.875%, 04/12/28	95,157	0.03
EUR 100,000	NBN Co Ltd, 4.125%, 15/03/29	104,164	0.03	EUR 100,000	OMV AG, 6.250%, perpetual	103,373	0.03
EUR 100,000	NBN Co Ltd, 4.375%, perpetual	107,050	0.04	EUR 200,000	Raiffeisen Bank International AG, 4.125%, 08/09/25	200,911	0.07
EUR 100,000	Optus Finance Pty Ltd, 1.000%, 20/06/29	87,538	0.03	EUR 300,000	Raiffeisen Bank International AG, 5.750%, 27/01/28	320,418	0.10
EUR 300,000	Scentre Group Trust 1 / Scentre Group Trust 2, 1.750%, 11/04/28	273,113	0.09	EUR 400,000	Raiffeisen Bank International AG, 6.000%, 15/09/28	417,092	0.14
EUR 200,000	Sydney Airport Finance Co Pty Ltd, 4.375%, 03/05/33	210,306	0.07	EUR 300,000	Raiffeisen Bank International AG, 2.875%, 18/06/32	268,875	0.09
EUR 200,000	Telstra Group Ltd, 1.125%, 14/04/26	191,620	0.06	EUR 200,000	Telekom Finanzmanagement GmbH, 1.500%, 07/12/26	192,439	0.06
EUR 100,000	Telstra Group Ltd, 1.375%, 26/03/29	92,331	0.03	Total Austria		3,900,187	1.26
EUR 100,000	Transurban Finance Co Pty Ltd, 2.000%, 28/08/25	97,633	0.03	Belgium			
EUR 100,000	Transurban Finance Co Pty Ltd, 1.750%, 29/03/28	94,124	0.03	EUR 200,000	Anheuser-Busch InBev SA/NV, 2.700%, 31/03/26	198,023	0.06
EUR 200,000	Transurban Finance Co Pty Ltd, 3.000%, 08/04/30	195,430	0.06	EUR 200,000	Anheuser-Busch InBev SA/NV, 1.125%, 01/07/27	188,638	0.06
EUR 100,000	Transurban Finance Co Pty Ltd, 4.225%, 26/04/33	105,086	0.03	EUR 300,000	Anheuser-Busch InBev SA/NV, 2.125%, 02/12/27	291,911	0.10
EUR 100,000	Vicinity Centres Trust, 1.125%, 07/11/29	84,654	0.03	EUR 500,000	Anheuser-Busch InBev SA/NV, 2.000%, 17/03/28	485,410	0.16
Total Australia		3,895,421	1.26	EUR 300,000	Anheuser-Busch InBev SA/NV, 1.650%, 28/03/31	274,841	0.09
				EUR 600,000	Anheuser-Busch InBev SA/NV, 2.875%, 02/04/32	593,868	0.19
				EUR 300,000	Anheuser-Busch InBev SA/NV, 2.750%, 17/03/36	285,795	0.09
				EUR 400,000	Anheuser-Busch InBev SA/NV, 3.700%, 02/04/40	407,975	0.13
				EUR 200,000	Argenta Spaarbank NV, 1.000%, 29/01/27	182,333	0.06

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.15% (continued)				Corporate Bonds - 98.15% (continued)			
Belgium (continued)				Belgium (continued)			
EUR 100,000	Argenta Spaarbank NV, 5.375%, 29/11/27	103,316	0.03	EUR 200,000	Proximus SADP, 0.750%, 17/11/36	144,604	0.05
EUR 100,000	Argenta Spaarbank NV, 1.375%, 08/02/29	88,721	0.03	EUR 300,000	VGP NV, 2.250%, 17/01/30	235,566	0.08
EUR 200,000	Belfius Bank SA, 0.375%, 13/02/26	187,055	0.06	Total Belgium		7,995,766	2.58
EUR 200,000	Belfius Bank SA, 0.010%, 28/08/26	183,136	0.06	Canada			
EUR 100,000	Belfius Bank SA, 0.375%, 08/06/27	90,359	0.03	EUR 200,000	Alimentation Couche-Tard Inc, 1.875%, 06/05/26	192,836	0.06
EUR 300,000	Belfius Bank SA, 0.125%, 08/02/28	264,613	0.09	EUR 200,000	Bank of Nova Scotia, 0.250%, 01/11/28	173,511	0.06
EUR 100,000	Belfius Bank SA, 3.875%, 12/06/28	102,350	0.03	EUR 100,000	Magna International Inc, 1.500%, 25/09/27	95,187	0.03
EUR 200,000	Belfius Bank SA, 4.125%, 12/09/29	206,820	0.07	EUR 200,000	Magna International Inc, 4.375%, 17/03/32	213,034	0.07
EUR 100,000	Belfius Bank SA, 5.250%, 19/04/33	102,286	0.03	EUR 167,000	Royal Bank of Canada, 4.125%, 05/07/28	172,277	0.06
EUR 100,000	Crelan SA, 5.750%, 26/01/28	104,593	0.03	EUR 200,000	Royal Bank of Canada, 2.125%, 26/04/29	188,315	0.06
EUR 100,000	Crelan SA, 6.000%, 28/02/30	105,722	0.04	EUR 100,000	Royal Bank of Canada, 4.375%, 02/10/30	105,061	0.03
EUR 200,000	Elia Transmission Belgium SA, 1.375%, 14/01/26	192,187	0.06	EUR 300,000	Toronto-Dominion Bank, 0.500%, 18/01/27	277,647	0.09
EUR 100,000	Elia Transmission Belgium SA, 0.875%, 28/04/30	87,192	0.03	EUR 200,000	Toronto-Dominion Bank, 2.551%, 03/08/27	195,600	0.06
EUR 100,000	Elia Transmission Belgium SA, 3.625%, 18/01/33	103,092	0.03	EUR 200,000	Toronto-Dominion Bank, 3.129%, 03/08/32	195,448	0.06
EUR 200,000	FLUVIUS System Operator CVBA, 0.250%, 14/06/28	176,822	0.06	Total Canada		1,808,916	0.58
EUR 100,000	FLUVIUS System Operator CVBA, 3.875%, 18/03/31	103,551	0.03	Cayman Islands			
EUR 100,000	FLUVIUS System Operator CVBA, 0.625%, 24/11/31	81,628	0.03	EUR 200,000	CK Hutchison Europe Finance 18 Ltd, 2.000%, 13/04/30	181,009	0.06
EUR 100,000	FLUVIUS System Operator CVBA, 4.000%, 06/07/32	104,000	0.03	EUR 200,000	CK Hutchison Finance 16 Ltd, 2.000%, 06/04/28	189,652	0.06
EUR 100,000	Groupe Bruxelles Lambert NV, 1.875%, 19/06/25	97,728	0.03	Total Cayman Islands		370,661	0.12
EUR 200,000	Groupe Bruxelles Lambert NV, 4.000%, perpetual	210,026	0.07	Czech Republic			
EUR 100,000	KBC Group NV, 0.625%, 10/04/25	96,514	0.03	EUR 100,000	Ceska sporitelna AS, 5.737%, 08/03/28	103,161	0.04
EUR 200,000	KBC Group NV, 1.500%, 29/03/26	194,454	0.06	EUR 100,000	CEZ AS, 4.875%, 16/04/25	101,294	0.03
EUR 100,000	KBC Group NV, 0.375%, 16/06/27	93,104	0.03	EUR 100,000	CEZ AS, 0.875%, 02/12/26	92,400	0.03
EUR 100,000	KBC Group NV, 4.375%, 23/11/27	102,283	0.03	EUR 100,000	CEZ AS, 2.375%, 06/04/27	95,989	0.03
EUR 100,000	KBC Group NV, 0.750%, 21/01/28	91,970	0.03	EUR 100,000	CEZ AS, 3.000%, 05/06/28	97,444	0.03
EUR 500,000	KBC Group NV, 0.125%, 14/01/29	437,300	0.14	Total Czech Republic		490,288	0.16
EUR 200,000	KBC Group NV, 4.250%, 28/11/29	205,410	0.07	Denmark			
EUR 100,000	KBC Group NV, 0.750%, 24/01/30	85,768	0.03	EUR 185,000	Carlsberg Breweries AS, 0.375%, 30/06/27	168,617	0.06
EUR 100,000	KBC Group NV, 3.000%, 25/08/30	97,340	0.03	EUR 100,000	Carlsberg Breweries AS, 4.000%, 05/10/28	103,586	0.03
EUR 100,000	KBC Group NV, 4.875%, 25/04/33	102,191	0.03	EUR 200,000	Carlsberg Breweries AS, 0.625%, 09/03/30	171,710	0.06
EUR 200,000	KBC Group NV, 4.375%, perpetual	207,427	0.07	EUR 100,000	Carlsberg Breweries AS, 4.250%, 05/10/33	106,212	0.04
EUR 100,000	Lonza Finance International NV, 1.625%, 21/04/27	95,716	0.03	EUR 100,000	Danica Pension Livsforsikrings AB, 4.375%, 29/09/45	98,516	0.03
EUR 100,000	Proximus SADP, 1.875%, 01/10/25	97,558	0.03	EUR 200,000	Deutsche Bahn Finance GMBH, 0.750%, perpetual	153,730	0.05
EUR 100,000	Proximus SADP, 4.000%, 08/03/30	104,570	0.03	EUR 300,000	EON SE, 2.875%, perpetual	298,518	0.10
				EUR 100,000	ISS Global A/S, 0.875%, 18/06/26	93,634	0.03
				EUR 100,000	ISS Global A/S, 1.500%, 31/08/27	93,282	0.03

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.15% (continued)				Corporate Bonds - 98.15% (continued)			
Denmark (continued)				Finland (continued)			
EUR 100,000	Jyske Bank A/S, 4.625%, 11/04/26	100,861	0.03	EUR 100,000	OP Corporate Bank plc, 1.000%, 22/05/25	96,638	0.03
EUR 180,000	Jyske Bank A/S, 0.050%, 02/09/26	168,972	0.06	EUR 100,000	OP Corporate Bank plc, 0.500%, 12/08/25	95,446	0.03
EUR 100,000	Jyske Bank A/S, 5.500%, 16/11/27	104,848	0.03	EUR 120,000	OP Corporate Bank plc, 0.250%, 24/03/26	111,997	0.04
EUR 100,000	Nykredit Realkredit AS, 0.625%, 17/01/25	96,888	0.03	EUR 139,000	OP Corporate Bank plc, 4.125%, 18/04/27	142,880	0.05
EUR 200,000	Nykredit Realkredit AS, 0.500%, 10/07/25	191,062	0.06	EUR 200,000	OP Corporate Bank plc, 0.625%, 27/07/27	181,515	0.06
EUR 100,000	Nykredit Realkredit AS, 0.250%, 13/01/26	93,859	0.03	EUR 155,000	OP Corporate Bank plc, 0.100%, 16/11/27	137,961	0.04
EUR 100,000	Nykredit Realkredit AS, 0.750%, 20/01/27	91,956	0.03	EUR 400,000	OP Corporate Bank plc, 4.000%, 13/06/28	413,083	0.13
EUR 100,000	Nykredit Realkredit AS, 1.375%, 12/07/27	93,439	0.03	EUR 100,000	OP Corporate Bank plc, 0.625%, 12/11/29	85,621	0.03
EUR 100,000	Nykredit Realkredit AS, 4.000%, 17/07/28	101,174	0.03	EUR 200,000	OP Corporate Bank plc, 1.625%, 09/06/30	191,019	0.06
EUR 100,000	Orsted AS, 3.625%, 01/03/26	100,389	0.03	EUR 100,000	Sampo Oyj, 3.375%, 23/05/49	94,009	0.03
EUR 100,000	Orsted AS, 2.250%, 14/06/28	96,044	0.03	EUR 200,000	Sampo Oyj, 2.500%, 03/09/52	167,662	0.05
EUR 200,000	Orsted AS, 1.500%, 26/11/29	180,678	0.06	EUR 200,000	Stora Enso Oyj, 4.000%, perpetual	202,205	0.06
EUR 300,000	Orsted AS, 3.750%, perpetual	306,672	0.10	Total Finland		5,307,557	1.71
EUR 300,000	Orsted AS, 4.125%, perpetual	311,796	0.10	France			
EUR 100,000	Orsted AS, 5.250%, perpetual	99,812	0.03	EUR 200,000	Abeille Vie Sa d'Assurances Vie et de Capitalisation SA, 6.250%, 09/09/33	217,146	0.07
EUR 100,000	Pandora A/S, 4.500%, 10/04/28	103,667	0.03	EUR 100,000	Accor SA, 3.000%, 04/02/26	96,070	0.03
EUR 200,000	Sydbank AS, 0.500%, 10/11/26	187,362	0.06	EUR 100,000	Accor SA, 2.375%, 29/11/28	95,177	0.03
EUR 100,000	Sydbank AS, 5.125%, 06/09/28	103,244	0.03	EUR 200,000	Aeroports de Paris SA, 1.000%, 13/12/27	186,803	0.06
EUR 100,000	TDC Net A/S, 5.056%, 31/05/28	103,609	0.03	EUR 300,000	Aeroports de Paris SA, 2.750%, 02/04/30	295,142	0.10
EUR 100,000	TDC Net A/S, 5.618%, 06/02/30	102,987	0.03	EUR 200,000	Aeroports de Paris SA, 1.500%, 02/07/32	175,786	0.06
EUR 200,000	Vestas Wind Systems A/S, 4.125%, 15/06/26	203,324	0.07	EUR 200,000	Aeroports de Paris SA, 1.125%, 18/06/34	162,777	0.05
Total Denmark		4,230,448	1.36	EUR 200,000	Aeroports de Paris SA, 2.125%, 11/10/38	172,723	0.06
Finland				EUR 200,000	ALD SA, 1.250%, 02/03/26	190,772	0.06
EUR 300,000	Balder Finland Oyj, 2.000%, 18/01/31	219,339	0.07	EUR 200,000	ALD SA, 4.000%, 05/07/27	203,996	0.07
EUR 100,000	Castellum Helsinki Finance Holding Abp, 0.875%, 17/09/29	76,909	0.02	EUR 200,000	ALD SA, 4.875%, 06/10/28	211,578	0.07
EUR 200,000	Elenia Verkko Oyj, 0.375%, 06/02/27	181,748	0.06	EUR 100,000	Alstom SA, 0.250%, 14/10/26	90,427	0.03
EUR 300,000	Fortum Oyj, 2.125%, 27/02/29	283,052	0.09	EUR 100,000	Alstom SA, 0.125%, 27/07/27	87,640	0.03
EUR 200,000	Fortum Oyj, 4.000%, perpetual	205,076	0.07	EUR 200,000	Alstom SA, 0.500%, 27/07/30	160,896	0.05
EUR 200,000	Fortum Oyj, 4.500%, perpetual	212,132	0.07	EUR 200,000	APRR SA, 1.125%, 09/01/26	192,844	0.06
EUR 300,000	Kojamo Oyj, 1.875%, 27/05/27	267,878	0.09	EUR 300,000	APRR SA, 1.250%, 06/01/27	286,001	0.09
EUR 100,000	Neste Oyj, 3.875%, 16/03/29	102,995	0.03	EUR 100,000	APRR SA, 0.010%, 19/06/28	88,349	0.03
EUR 100,000	Neste Oyj, 3.875%, 21/05/31	103,727	0.03	EUR 100,000	APRR SA, 1.875%, 03/01/29	95,231	0.03
EUR 400,000	Nokia Oyj, 3.125%, 15/05/28	391,044	0.13	EUR 100,000	Arkema SA, 1.500%, 20/01/25	97,798	0.03
EUR 200,000	Nordea Bank Abp, 4.375%, 06/09/26	202,489	0.07	EUR 200,000	Arkema SA, 0.750%, 03/12/29	174,634	0.06
EUR 500,000	Nordea Bank Abp, 0.500%, 14/05/27	461,417	0.15	EUR 100,000	Arkema SA, 4.250%, 20/05/30	104,400	0.03
EUR 200,000	Nordea Bank Abp, 4.125%, 05/05/28	206,455	0.07	EUR 100,000	Arval Service Lease SA, 3.375%, 04/01/26	99,817	0.03
EUR 100,000	Nordea Bank Abp, 0.500%, 02/11/28	87,759	0.03	EUR 200,000	Arval Service Lease SA, 4.000%, 22/09/26	202,282	0.07
EUR 200,000	Nordea Bank Abp, 2.500%, 23/05/29	192,080	0.06				
EUR 200,000	Nordea Bank Abp, 2.875%, 24/08/32	193,421	0.06				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.15% (continued)				Corporate Bonds - 98.15% (continued)			
France (continued)				France (continued)			
EUR 300,000	Arval Service Lease SA, 4.750%, 22/05/27	311,087	0.10	EUR 300,000	BNP Paribas SA, 2.500%, 31/03/32	283,807	0.09
EUR 100,000	Arval Service Lease SA, 4.250%, perpetual	101,100	0.03	EUR 400,000	BNP Paribas SA, 2.100%, 07/04/32	356,626	0.12
EUR 200,000	Autoroutes du Sud de la France SA, 1.000%, 13/05/26	190,942	0.06	EUR 200,000	BNP Paribas SA, 4.125%, 26/09/32	209,337	0.07
EUR 200,000	Autoroutes du Sud de la France SA, 2.750%, 02/09/32	193,838	0.06	EUR 200,000	BNP Paribas SA, 4.750%, 13/11/32	211,999	0.07
EUR 300,000	AXA SA, 3.750%, 12/10/30	316,062	0.10	EUR 100,000	BNP Paribas SA, 0.875%, 31/08/33	85,748	0.03
EUR 400,000	AXA SA, 3.625%, 10/01/33	423,786	0.14	EUR 200,000	BNP Paribas SA, 4.250%, perpetual	206,915	0.07
EUR 100,000	AXA SA, 1.875%, 10/07/42	82,111	0.03	EUR 200,000	BNP Paribas SA, 4.125%, perpetual	210,730	0.07
EUR 100,000	AXA SA, 4.250%, 10/03/43	98,612	0.03	EUR 400,000	Bouygues SA, 0.500%, 11/02/30	346,764	0.11
EUR 100,000	AXA SA, 3.375%, 06/07/47	97,679	0.03	EUR 100,000	Bouygues SA, 4.625%, 07/06/32	109,734	0.04
EUR 300,000	AXA SA, 3.250%, 28/05/49	287,782	0.09	EUR 200,000	Bouygues SA, 3.250%, 30/06/37	195,203	0.06
EUR 100,000	AXA SA, 5.500%, perpetual	107,047	0.03	EUR 300,000	Bouygues SA, 5.375%, 30/06/42	356,136	0.12
EUR 200,000	AXA SA, 3.875%, perpetual	196,965	0.06	EUR 200,000	BPCE SA, 1.000%, 01/04/25	193,756	0.06
EUR 100,000	Banque Stellantis France SACA, 0.010%, 22/01/25	96,105	0.03	EUR 200,000	BPCE SA, 0.625%, 28/04/25	192,549	0.06
EUR 200,000	Banque Stellantis France SACA, 3.875%, 19/01/26	201,400	0.07	EUR 200,000	BPCE SA, 0.250%, 15/01/26	187,927	0.06
EUR 100,000	BNP Paribas SA, 0.500%, 04/06/26	95,580	0.03	EUR 200,000	BPCE SA, 1.375%, 23/03/26	191,801	0.06
EUR 350,000	BNP Paribas SA, 1.125%, 11/06/26	332,996	0.11	EUR 200,000	BPCE SA, 0.010%, 14/01/27	182,188	0.06
EUR 200,000	BNP Paribas SA, 2.250%, 11/01/27	194,177	0.06	EUR 100,000	BPCE SA, 0.500%, 24/02/27	91,487	0.03
EUR 400,000	BNP Paribas SA, 2.125%, 23/01/27	388,381	0.13	EUR 100,000	BPCE SA, 1.750%, 26/04/27	95,651	0.03
EUR 200,000	BNP Paribas SA, 0.250%, 13/04/27	185,469	0.06	EUR 500,000	BPCE SA, 0.500%, 15/09/27	460,985	0.15
EUR 200,000	BNP Paribas SA, 0.375%, 14/10/27	184,348	0.06	EUR 300,000	BPCE SA, 0.500%, 14/01/28	273,591	0.09
EUR 300,000	BNP Paribas SA, 0.500%, 19/02/28	272,862	0.09	EUR 300,000	BPCE SA, 3.500%, 25/01/28	303,134	0.10
EUR 200,000	BNP Paribas SA, 1.500%, 23/05/28	187,189	0.06	EUR 200,000	BPCE SA, 4.125%, 10/07/28	207,309	0.07
EUR 100,000	BNP Paribas SA, 0.500%, 30/05/28	90,495	0.03	EUR 400,000	BPCE SA, 4.375%, 13/07/28	413,141	0.13
EUR 500,000	BNP Paribas SA, 0.500%, 01/09/28	448,116	0.14	EUR 300,000	BPCE SA, 1.000%, 05/10/28	273,908	0.09
EUR 600,000	BNP Paribas SA, 3.875%, 23/02/29	614,546	0.20	EUR 200,000	BPCE SA, 0.625%, 15/01/30	171,125	0.06
EUR 500,000	BNP Paribas SA, 1.125%, 17/04/29	451,119	0.15	EUR 200,000	BPCE SA, 4.625%, 02/03/30	208,856	0.07
EUR 200,000	BNP Paribas SA, 1.375%, 28/05/29	179,738	0.06	EUR 300,000	BPCE SA, 4.000%, 29/11/32	313,060	0.10
EUR 200,000	BNP Paribas SA, 3.625%, 01/09/29	200,532	0.07	EUR 100,000	BPCE SA, 4.750%, 14/06/34	106,354	0.03
EUR 200,000	BNP Paribas SA, 0.500%, 19/01/30	171,321	0.06	EUR 300,000	BPCE SA, 5.125%, 25/01/35	308,483	0.10
EUR 200,000	BNP Paribas SA, 0.875%, 11/07/30	172,333	0.06	EUR 200,000	BPCE SA, 3.625%, perpetual	201,645	0.07
EUR 400,000	BNP Paribas SA, 2.375%, 20/11/30	388,381	0.13	EUR 200,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.000%, 23/01/27	214,571	0.07
EUR 300,000	BNP Paribas SA, 1.625%, 02/07/31	256,101	0.08	EUR 100,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 3.375%, 24/09/28	99,213	0.03
				EUR 100,000	Capgemini SE, 0.625%, 23/06/25	96,000	0.03
				EUR 100,000	Capgemini SE, 1.750%, 18/04/28	95,305	0.03
				EUR 200,000	Capgemini SE, 2.000%, 15/04/29	191,185	0.06
				EUR 100,000	Capgemini SE, 1.125%, 23/06/30	89,202	0.03
				EUR 200,000	Capgemini SE, 2.375%, 15/04/32	189,522	0.06
				EUR 100,000	Carrefour SA, 1.250%, 03/06/25	96,925	0.03
				EUR 200,000	Carrefour SA, 1.750%, 04/05/26	193,897	0.06
				EUR 200,000	Carrefour SA, 1.000%, 17/05/27	186,689	0.06
				EUR 200,000	Carrefour SA, 4.125%, 12/10/28	207,849	0.07
				EUR 100,000	Carrefour SA, 4.375%, 14/11/31	105,975	0.03
				EUR 200,000	Carrefour SA, 3.750%, perpetual	203,958	0.07

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.15% (continued)				Corporate Bonds - 98.15% (continued)			
France (continued)				France (continued)			
EUR 200,000	Cie de Saint-Gobain SA, 1.000%, 17/03/25	194,500	0.06	EUR 400,000	Credit Agricole SA, 1.000%, 22/04/26	385,817	0.12
EUR 100,000	Cie de Saint-Gobain SA, 1.625%, 10/08/25	97,341	0.03	EUR 200,000	Credit Agricole SA, 4.000%, 12/10/26	201,542	0.07
EUR 100,000	Cie de Saint-Gobain SA, 1.125%, 23/03/26	95,741	0.03	EUR 400,000	Credit Agricole SA, 1.875%, 20/12/26	384,792	0.12
EUR 100,000	Cie de Saint-Gobain SA, 3.750%, 29/11/26	101,629	0.03	EUR 300,000	Credit Agricole SA, 2.625%, 17/03/27	290,688	0.09
EUR 200,000	Cie de Saint-Gobain SA, 3.875%, 29/11/30	206,583	0.07	EUR 100,000	Credit Agricole SA, 1.875%, 22/04/27	96,365	0.03
EUR 300,000	Cie de Saint-Gobain SA, 1.875%, 15/03/31	276,653	0.09	EUR 300,000	Credit Agricole SA, 1.375%, 03/05/27	284,119	0.09
EUR 300,000	Cie de Saint-Gobain SA, 2.625%, 10/08/32	287,753	0.09	EUR 200,000	Credit Agricole SA, 3.375%, 28/07/27	201,225	0.07
EUR 100,000	Cie Generale des Etablissements Michelin SCA, 0.875%, 03/09/25	96,258	0.03	EUR 200,000	Credit Agricole SA, 0.125%, 09/12/27	177,434	0.06
EUR 300,000	Cie Generale des Etablissements Michelin SCA, 0.010%, 02/11/28	264,223	0.09	EUR 100,000	Credit Agricole SA, 0.375%, 20/04/28	88,226	0.03
EUR 200,000	Cie Generale des Etablissements Michelin SCA, 2.500%, 03/09/38	186,360	0.06	EUR 200,000	Credit Agricole SA, 2.000%, 25/03/29	184,980	0.06
EUR 200,000	CNP Assurances SACA, 0.375%, 08/03/28	175,875	0.06	EUR 300,000	Credit Agricole SA, 4.250%, 11/07/29	309,048	0.10
EUR 200,000	CNP Assurances SACA, 4.250%, 05/06/45	198,930	0.06	EUR 100,000	Credit Agricole SA, 2.500%, 29/08/29	96,285	0.03
EUR 300,000	CNP Assurances SACA, 2.000%, 27/07/50	259,781	0.08	EUR 200,000	Credit Agricole SA, 0.500%, 21/09/29	174,267	0.06
EUR 100,000	CNP Assurances SACA, 5.250%, 18/07/53	103,391	0.03	EUR 200,000	Credit Agricole SA, 0.875%, 14/01/32	164,151	0.05
EUR 500,000	Coentreprise de Transport d'Electricite SA, 2.125%, 29/07/32	452,077	0.15	EUR 200,000	Credit Agricole SA, 1.125%, 12/07/32	167,678	0.05
EUR 300,000	Cofiroute SA, 1.125%, 13/10/27	282,007	0.09	EUR 200,000	Credit Agricole SA, 4.000%, 18/01/33	209,848	0.07
EUR 100,000	Cofiroute SA, 0.750%, 09/09/28	91,515	0.03	EUR 200,000	Credit Agricole SA, 5.500%, 28/08/33	209,856	0.07
EUR 200,000	Cofiroute SA, 1.000%, 19/05/31	173,176	0.06	EUR 300,000	Credit Agricole SA, 4.375%, 27/11/33	314,952	0.10
EUR 100,000	Covivio Hotels SACA, 1.000%, 27/07/29	87,226	0.03	EUR 200,000	Credit Agricole SA, 2.500%, 22/04/34	183,368	0.06
EUR 200,000	Covivio SA, 1.500%, 21/06/27	187,711	0.06	EUR 300,000	Credit Agricole SA, 3.875%, 28/11/34	313,876	0.10
EUR 100,000	Covivio SA, 1.625%, 23/06/30	88,587	0.03	EUR 200,000	Credit Agricole SA, 3.875%, 28/11/34	206,475	0.07
EUR 100,000	Covivio SA, 1.125%, 17/09/31	82,174	0.03	EUR 300,000	Credit Mutuel Arkea SA, 1.375%, 17/01/25	292,966	0.09
EUR 100,000	Covivio SA, 4.625%, 05/06/32	103,599	0.03	EUR 100,000	Credit Mutuel Arkea SA, 3.250%, 01/06/26	100,151	0.03
EUR 100,000	Credit Agricole Assurances SA, 2.000%, 17/07/30	87,559	0.03	EUR 200,000	Credit Mutuel Arkea SA, 0.875%, 07/05/27	184,918	0.06
EUR 300,000	Credit Agricole Assurances SA, 1.500%, 06/10/31	244,964	0.08	EUR 200,000	Credit Mutuel Arkea SA, 3.375%, 19/09/27	200,609	0.07
EUR 100,000	Credit Agricole Assurances SA, 5.875%, 25/10/33	109,725	0.04	EUR 100,000	Credit Mutuel Arkea SA, 1.125%, 23/05/29	89,435	0.03
EUR 100,000	Credit Agricole Assurances SA, 4.750%, 27/09/48	100,810	0.03	EUR 100,000	Credit Mutuel Arkea SA, 1.250%, 11/06/29	90,621	0.03
EUR 100,000	Credit Agricole Assurances SA, 4.500%, perpetual	99,357	0.03	EUR 300,000	Credit Mutuel Arkea SA, 0.750%, 18/01/30	257,770	0.08
EUR 200,000	Credit Agricole Assurances SA, 4.250%, perpetual	198,493	0.06	EUR 200,000	Credit Mutuel Arkea SA, 4.250%, 01/12/32	210,100	0.07
EUR 100,000	Credit Agricole SA, 1.375%, 13/03/25	97,490	0.03				
EUR 200,000	Credit Agricole SA, 3.125%, 05/02/26	200,015	0.06				
EUR 300,000	Credit Agricole SA, 1.250%, 14/04/26	287,378	0.09				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.15% (continued)				Corporate Bonds - 98.15% (continued)			
France (continued)				France (continued)			
EUR 100,000	Credit Mutuel Arkea SA, 0.875%, 11/03/33	79,386	0.03	EUR 100,000	Kering SA, 3.250%, 27/02/29	101,675	0.03
EUR 200,000	Danone SA, 1.125%, 14/01/25	194,896	0.06	EUR 200,000	Kering SA, 3.625%, 05/09/31	206,761	0.07
EUR 200,000	Danone SA, 0.010%, 01/12/25	188,769	0.06	EUR 300,000	Kering SA, 3.375%, 27/02/33	305,439	0.10
EUR 200,000	Danone SA, 0.571%, 17/03/27	187,539	0.06	EUR 200,000	Kering SA, 3.875%, 05/09/35	209,596	0.07
EUR 100,000	Danone SA, 3.706%, 13/11/29	104,201	0.03	EUR 300,000	Klepierre SA, 1.875%, 19/02/26	291,592	0.09
EUR 200,000	Danone SA, 0.520%, 09/11/30	169,503	0.06	EUR 100,000	Klepierre SA, 1.375%, 16/02/27	94,639	0.03
EUR 200,000	Danone SA, 3.470%, perpetual	205,264	0.07	EUR 100,000	Klepierre SA, 2.000%, 12/05/29	93,695	0.03
EUR 100,000	Danone SA, 1.000%, perpetual	91,277	0.03	EUR 100,000	Klepierre SA, 0.625%, 01/07/30	83,167	0.03
EUR 200,000	Dassault Systemes SE, 0.125%, 16/09/26	186,224	0.06	EUR 100,000	La Banque Postale SA, 0.500%, 17/06/26	95,494	0.03
EUR 200,000	Dassault Systemes SE, 0.375%, 16/09/29	175,918	0.06	EUR 100,000	La Banque Postale SA, 0.250%, 12/07/26	92,907	0.03
EUR 200,000	Edenred SE, 1.375%, 10/03/25	194,851	0.06	EUR 200,000	La Banque Postale SA, 4.000%, 03/05/28	205,647	0.07
EUR 100,000	Edenred SE, 1.875%, 06/03/26	97,318	0.03	EUR 200,000	La Banque Postale SA, 2.000%, 13/07/28	188,716	0.06
EUR 100,000	Edenred SE, 3.625%, 13/12/26	101,313	0.03	EUR 100,000	La Banque Postale SA, 4.375%, 17/01/30	103,149	0.03
EUR 100,000	Edenred SE, 1.375%, 18/06/29	91,904	0.03	EUR 100,000	La Banque Postale SA, 0.875%, 26/01/31	93,340	0.03
EUR 100,000	Edenred SE, 3.625%, 13/06/31	101,715	0.03	EUR 100,000	La Banque Postale SA, 0.750%, 23/06/31	81,954	0.03
EUR 100,000	Firmenich Productions Participations SAS, 1.375%, 30/10/26	95,835	0.03	EUR 100,000	La Banque Postale SA, 5.500%, 05/03/34	104,534	0.03
EUR 200,000	Firmenich Productions Participations SAS, 1.750%, 30/04/30	184,912	0.06	EUR 200,000	La Banque Postale SA, 1.000%, perpetual	183,894	0.06
EUR 400,000	Gecina SA, 1.375%, 30/06/27	380,871	0.12	EUR 100,000	La Mondiale SAM, 0.750%, 20/04/26	93,655	0.03
EUR 100,000	Gecina SA, 1.375%, 26/01/28	93,672	0.03	EUR 100,000	La Mondiale SAM, 5.050%, perpetual	99,840	0.03
EUR 100,000	Gecina SA, 1.625%, 14/03/30	92,500	0.03	EUR 400,000	La Poste SA, 0.625%, 21/10/26	374,576	0.12
EUR 100,000	Gecina SA, 1.625%, 29/05/34	86,779	0.03	EUR 300,000	La Poste SA, 0.010%, 18/07/29	253,515	0.08
EUR 400,000	Holding d'Infrastructures de Transport SASU, 2.250%, 24/03/25	391,730	0.13	EUR 400,000	La Poste SA, 3.750%, 12/06/30	413,955	0.13
EUR 100,000	Holding d'Infrastructures de Transport SASU, 2.500%, 04/05/27	96,957	0.03	EUR 500,000	La Poste SA, 0.625%, 18/01/36	368,197	0.12
EUR 100,000	Holding d'Infrastructures de Transport SASU, 1.625%, 18/09/29	89,800	0.03	EUR 200,000	Legrand SA, 0.750%, 20/05/30	174,961	0.06
EUR 100,000	Holding d'Infrastructures de Transport SASU, 4.250%, 18/03/30	102,723	0.03	EUR 100,000	Legrand SA, 1.875%, 06/07/32	93,357	0.03
EUR 500,000	HSBC Continental Europe SA, 0.100%, 03/09/27	448,187	0.14	EUR 200,000	L'Oreal SA, 0.875%, 29/06/26	190,601	0.06
EUR 300,000	ICADE, 1.750%, 10/06/26	286,126	0.09	EUR 100,000	L'Oreal SA, 3.375%, 23/01/27	101,630	0.03
EUR 100,000	ICADE, 1.625%, 28/02/28	92,884	0.03	EUR 200,000	L'Oreal SA, 2.875%, 19/05/28	200,840	0.07
EUR 100,000	ICADE, 1.000%, 19/01/30	84,820	0.03	EUR 100,000	L'Oreal SA, 3.375%, 23/11/29	103,071	0.03
EUR 100,000	ICADE, 0.625%, 18/01/31	78,808	0.03	EUR 200,000	L'Oreal SA, 3.125%, perpetual	199,650	0.06
EUR 100,000	Imerys SA, 1.500%, 15/01/27	93,593	0.03	EUR 200,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 07/04/25	193,820	0.06
EUR 200,000	Indigo Group SAS, 1.625%, 19/04/28	185,988	0.06	EUR 200,000	LVMH Moet Hennessy Louis Vuitton SE, 0.010%, 11/02/26	188,393	0.06
EUR 100,000	Indigo Group SAS, 4.500%, 18/04/30	103,919	0.03	EUR 200,000	LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 11/02/28	180,700	0.06
EUR 300,000	JCDecaux SE, 2.625%, 24/04/28	293,377	0.10	EUR 300,000	LVMH Moet Hennessy Louis Vuitton SE, 3.250%, 07/09/29	305,359	0.10
EUR 100,000	JCDecaux SE, 5.000%, 11/01/29	105,031	0.03	EUR 300,000	LVMH Moet Hennessy Louis Vuitton SE, 3.500%, 07/09/33	309,813	0.10
EUR 100,000	Kering SA, 1.250%, 10/05/26	96,000	0.03	EUR 300,000	Orange SA, 1.000%, 12/05/25	290,342	0.09
EUR 200,000	Kering SA, 3.625%, 05/09/27	204,430	0.07	EUR 200,000	Orange SA, 1.000%, 12/09/25	192,731	0.06
EUR 100,000	Kering SA, 0.750%, 13/05/28	91,546	0.03	EUR 100,000	Orange SA, 0.875%, 03/02/27	94,166	0.03
				EUR 100,000	Orange SA, 1.500%, 09/09/27	95,828	0.03

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.15% (continued)				Corporate Bonds - 98.15% (continued)			
France (continued)				France (continued)			
EUR 200,000	Orange SA, 2.000%, 15/01/29	192,004	0.06	EUR 200,000	RTE Reseau de Transport d'Electricite SADIR, 2.000%, 18/04/36	172,823	0.06
EUR 300,000	Orange SA, 1.375%, 16/01/30	275,473	0.09	EUR 300,000	RTE Reseau de Transport d'Electricite SADIR, 2.125%, 27/09/38	256,858	0.08
EUR 200,000	Orange SA, 3.625%, 16/11/31	208,528	0.07	EUR 100,000	RTE Reseau de Transport d'Electricite SADIR, 1.125%, 09/09/49	65,058	0.02
EUR 400,000	Orange SA, 0.500%, 04/09/32	326,018	0.11	EUR 100,000	Schlumberger Finance France SAS, 1.000%, 18/02/26	95,633	0.03
EUR 300,000	Orange SA, 8.125%, 28/01/33	420,198	0.14	EUR 100,000	SCOR SE, 3.000%, 08/06/46	97,106	0.03
EUR 200,000	Orange SA, 0.625%, 16/12/33	159,981	0.05	EUR 200,000	SCOR SE, 3.625%, 27/05/48	196,755	0.06
EUR 100,000	Orange SA, 3.875%, 11/09/35	106,325	0.03	EUR 300,000	Societe Fonciere Lyonnaise SA, 0.500%, 21/04/28	268,770	0.09
EUR 300,000	Orange SA, 5.000%, perpetual	305,412	0.10	EUR 200,000	Societe Generale SA, 0.125%, 24/02/26	187,227	0.06
EUR 100,000	Orange SA, 1.750%, perpetual	88,538	0.03	EUR 200,000	Societe Generale SA, 4.250%, 28/09/26	204,903	0.07
EUR 200,000	Orange SA, 2.375%, perpetual	194,120	0.06	EUR 200,000	Societe Generale SA, 0.750%, 25/01/27	183,890	0.06
EUR 200,000	Orange SA, 5.375%, perpetual	208,999	0.07	EUR 100,000	Societe Generale SA, 0.250%, 08/07/27	89,969	0.03
EUR 100,000	Pernod Ricard SA, 1.500%, 18/05/26	96,944	0.03	EUR 200,000	Societe Generale SA, 4.000%, 16/11/27	204,638	0.07
EUR 100,000	Pernod Ricard SA, 3.750%, 15/09/27	102,507	0.03	EUR 400,000	Societe Generale SA, 1.375%, 13/01/28	370,798	0.12
EUR 100,000	Pernod Ricard SA, 0.500%, 24/10/27	91,873	0.03	EUR 300,000	Societe Generale SA, 0.875%, 22/09/28	272,142	0.09
EUR 100,000	Pernod Ricard SA, 3.250%, 02/11/28	101,462	0.03	EUR 400,000	Societe Generale SA, 2.125%, 27/09/28	377,676	0.12
EUR 200,000	Pernod Ricard SA, 1.750%, 08/04/30	185,442	0.06	EUR 100,000	Societe Generale SA, 4.125%, 21/11/28	103,471	0.03
EUR 200,000	Pernod Ricard SA, 0.875%, 24/10/31	170,565	0.06	EUR 500,000	Societe Generale SA, 1.750%, 22/03/29	454,108	0.15
EUR 200,000	Pernod Ricard SA, 3.750%, 02/11/32	209,302	0.07	EUR 200,000	Societe Generale SA, 2.625%, 30/05/29	194,330	0.06
EUR 100,000	Pernod Ricard SA, 3.750%, 15/09/33	104,082	0.03	EUR 300,000	Societe Generale SA, 0.500%, 12/06/29	259,926	0.08
EUR 100,000	Praemia Healthcare SACA, 5.500%, 19/09/28	104,611	0.03	EUR 400,000	Societe Generale SA, 4.750%, 28/09/29	416,555	0.13
EUR 100,000	PSA Tresorerie GIE, 6.000%, 19/09/33	117,930	0.04	EUR 100,000	Societe Generale SA, 1.000%, 24/11/30	93,745	0.03
EUR 100,000	RCI Banque SA, 1.625%, 11/04/25	97,531	0.03	EUR 300,000	Societe Generale SA, 1.125%, 30/06/31	275,558	0.09
EUR 100,000	RCI Banque SA, 4.125%, 01/12/25	100,658	0.03	EUR 400,000	Societe Generale SA, 4.875%, 21/11/31	417,943	0.14
EUR 100,000	RCI Banque SA, 1.625%, 26/05/26	95,583	0.03	EUR 300,000	Societe Generale SA, 4.250%, 16/11/32	318,510	0.10
EUR 100,000	RCI Banque SA, 4.625%, 02/10/26	102,536	0.03	EUR 100,000	Societe Generale SA, 5.625%, 02/06/33	106,542	0.03
EUR 100,000	RCI Banque SA, 4.500%, 06/04/27	102,621	0.03	EUR 150,000	Sodexo SA, 0.750%, 27/04/25	144,873	0.05
EUR 300,000	RCI Banque SA, 4.750%, 06/07/27	312,892	0.10	EUR 100,000	Sodexo SA, 2.500%, 24/06/26	98,361	0.03
EUR 100,000	RCI Banque SA, 4.875%, 14/06/28	105,098	0.03	EUR 100,000	Sodexo SA, 1.000%, 27/04/29	90,796	0.03
EUR 211,000	RCI Banque SA, 4.875%, 21/09/28	223,156	0.07	EUR 300,000	Suez SACA, 4.625%, 03/11/28	317,626	0.10
EUR 100,000	RCI Banque SA, 4.875%, 02/10/29	105,109	0.03	EUR 100,000	Suez SACA, 2.375%, 24/05/30	94,125	0.03
EUR 100,000	RTE Reseau de Transport d'Electricite SADIR, 1.625%, 27/11/25	97,202	0.03	EUR 200,000	Suez SACA, 5.000%, 03/11/32	220,932	0.07
EUR 500,000	RTE Reseau de Transport d'Electricite SADIR, 2.750%, 20/06/29	493,629	0.16				
EUR 300,000	RTE Reseau de Transport d'Electricite SADIR, 3.750%, 04/07/35	313,048	0.10				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.15% (continued)				Corporate Bonds - 98.15% (continued)			
France (continued)				France (continued)			
EUR 100,000	Suez SACA, 4.500%, 13/11/33	106,697	0.03	EUR 100,000	Veolia Environnement SA, 1.940%, 07/01/30	93,487	0.03
EUR 300,000	TDF Infrastructure SASU, 2.500%, 07/04/26	292,104	0.09	EUR 200,000	Veolia Environnement SA, 1.625%, 17/09/30	182,338	0.06
EUR 200,000	Teleperformance SE, 0.250%, 26/11/27	178,274	0.06	EUR 100,000	Veolia Environnement SA, 6.125%, 25/11/33	124,249	0.04
EUR 200,000	Teleperformance SE, 3.750%, 24/06/29	199,002	0.06	EUR 100,000	Veolia Environnement SA, 1.250%, 14/05/35	81,416	0.03
EUR 200,000	Terega SA, 0.875%, 17/09/30	169,064	0.05	EUR 100,000	Verallia SA, 1.625%, 14/05/28	93,261	0.03
EUR 100,000	Unibail-Rodamco-Westfield SE, 0.875%, 21/02/25	96,713	0.03	EUR 100,000	Verallia SA, 1.875%, 10/11/31	87,793	0.03
EUR 300,000	Unibail-Rodamco-Westfield SE, 2.125%, 09/04/25	293,947	0.10	EUR 300,000	Vinci SA, 1.000%, 26/09/25	290,001	0.09
EUR 200,000	Unibail-Rodamco-Westfield SE, 1.125%, 15/09/25	192,498	0.06	EUR 100,000	Vinci SA, 1.625%, 18/01/29	94,219	0.03
EUR 200,000	Unibail-Rodamco-Westfield SE, 1.375%, 09/03/26	191,745	0.06	EUR 200,000	Vinci SA, 1.750%, 26/09/30	185,742	0.06
EUR 200,000	Unibail-Rodamco-Westfield SE, 0.625%, 04/05/27	182,872	0.06	EUR 300,000	Vinci SA, 3.375%, 17/10/32	305,214	0.10
EUR 100,000	Unibail-Rodamco-Westfield SE, 1.875%, 15/01/31	89,682	0.03	EUR 200,000	Vivendi SE, 0.625%, 11/06/25	192,305	0.06
EUR 200,000	Unibail-Rodamco-Westfield SE, 1.375%, 04/12/31	168,751	0.05	EUR 100,000	Wendel SE, 2.500%, 09/02/27	96,735	0.03
EUR 100,000	Unibail-Rodamco-Westfield SE, 0.875%, 29/03/32	79,913	0.03	EUR 100,000	Worldline SA, 0.875%, 30/06/27	90,129	0.03
EUR 100,000	Unibail-Rodamco-Westfield SE, 2.000%, 29/06/32	88,506	0.03	EUR 100,000	Worldline SA, 4.125%, 12/09/28	98,751	0.03
EUR 200,000	Unibail-Rodamco-Westfield SE, 1.375%, 25/05/33	164,236	0.05	EUR 140,000	WPP Finance SA, 4.125%, perpetual	144,389	0.05
EUR 400,000	Unibail-Rodamco-Westfield SE, 1.750%, 27/02/34	339,389	0.11	Total France		64,168,082	20.70
EUR 100,000	Unibail-Rodamco-Westfield SE, 2.000%, 28/04/36	83,300	0.03	Germany			
EUR 100,000	Unibail-Rodamco-Westfield SE, 2.000%, 29/05/37	81,581	0.03	EUR 200,000	Aareal Bank AG, 4.500%, 25/07/25	200,289	0.07
EUR 100,000	Unibail-Rodamco-Westfield SE, 2.250%, 14/05/38	82,041	0.03	EUR 100,000	adidas AG, 3.000%, 21/11/25	100,029	0.03
EUR 300,000	Unibail-Rodamco-Westfield SE, 7.250%, perpetual	299,063	0.10	EUR 100,000	adidas AG, 3.125%, 21/11/29	101,713	0.03
EUR 100,000	Veolia Environnement SA, 1.000%, 03/04/25	97,068	0.03	EUR 100,000	adidas AG, 0.625%, perpetual	77,066	0.03
EUR 200,000	Veolia Environnement SA, 0.010%, 09/06/26	185,817	0.06	EUR 100,000	Albemarle New Holding GmbH, 1.625%, 25/11/28	91,167	0.03
EUR 100,000	Veolia Environnement SA, 1.496%, 30/11/26	96,249	0.03	EUR 300,000	Allianz SE, 4.597%, 07/09/38	307,097	0.10
EUR 200,000	Veolia Environnement SA, 0.010%, 14/01/27	182,778	0.06	EUR 100,000	Allianz SE, 2.241%, 07/07/45	97,022	0.03
EUR 200,000	Veolia Environnement SA, 4.625%, 30/03/27	209,987	0.07	EUR 100,000	Allianz SE, 1.301%, 25/09/49	86,181	0.03
EUR 100,000	Veolia Environnement SA, 1.250%, 02/04/27	94,751	0.03	EUR 100,000	Allianz SE, 2.121%, 08/07/50	88,007	0.03
EUR 200,000	Veolia Environnement SA, 1.590%, 10/01/28	188,459	0.06	EUR 500,000	Allianz SE, 4.252%, 05/07/52	494,180	0.16
EUR 100,000	Veolia Environnement SA, 1.250%, 15/04/28	93,561	0.03	EUR 200,000	Allianz SE, 5.824%, 25/07/53	218,531	0.07
EUR 200,000	Veolia Environnement SA, 1.250%, 19/05/28	186,044	0.06	EUR 100,000	Amprion GmbH, 3.450%, 22/09/27	101,060	0.03
				EUR 100,000	Amprion GmbH, 3.875%, 07/09/28	103,073	0.03
				EUR 300,000	Amprion GmbH, 3.971%, 22/09/32	312,306	0.10
				EUR 100,000	Amprion GmbH, 4.125%, 07/09/34	105,065	0.03
				EUR 200,000	BASF SE, 0.875%, 22/05/25	193,795	0.06
				EUR 300,000	BASF SE, 0.750%, 17/03/26	284,910	0.09
				EUR 100,000	BASF SE, 0.875%, 15/11/27	92,467	0.03
				EUR 200,000	BASF SE, 4.000%, 08/03/29	208,762	0.07
				EUR 500,000	BASF SE, 1.500%, 17/03/31	449,670	0.15
				EUR 100,000	BASF SE, 4.250%, 08/03/32	106,343	0.03
				EUR 100,000	BASF SE, 3.750%, 29/06/32	103,391	0.03
				EUR 100,000	BASF SE, 1.625%, 15/11/37	82,592	0.03
				EUR 100,000	Bayerische Landesbank, 4.250%, 21/06/27	102,321	0.03
				EUR 100,000	Bayerische Landesbank, 3.750%, 07/02/29	100,741	0.03
				EUR 100,000	Bayerische Landesbank, 1.375%, 22/11/32	81,899	0.03
				EUR 100,000	Berlin Hyp AG, 1.000%, 05/02/26	94,776	0.03

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.15% (continued)				Corporate Bonds - 98.15% (continued)			
Germany (continued)				Germany (continued)			
EUR 200,000	Berlin Hyp AG, 0.375%, 21/04/31	157,517	0.05	EUR 100,000	Deutsche Bahn Finance GMBH, 3.625%, 18/12/37	104,194	0.03
EUR 200,000	Bertelsmann SE & Co KGaA, 1.250%, 29/09/25	193,487	0.06	EUR 100,000	Deutsche Bahn Finance GMBH, 0.875%, 23/06/39	71,916	0.02
EUR 100,000	Bertelsmann SE & Co KGaA, 2.000%, 01/04/28	95,884	0.03	EUR 100,000	Deutsche Bahn Finance GMBH, 3.875%, 13/10/42	107,609	0.04
EUR 100,000	Bertelsmann SE & Co KGaA, 3.500%, 29/05/29	101,267	0.03	EUR 210,000	Deutsche Bahn Finance GMBH, 1.125%, 29/05/51	131,896	0.04
EUR 100,000	Bertelsmann SE & Co KGaA, 1.500%, 15/05/30	90,170	0.03	EUR 200,000	Deutsche Bahn Finance GMBH, 0.950%, perpetual	190,653	0.06
EUR 200,000	Commerzbank AG, 0.100%, 11/09/25	189,460	0.06	EUR 100,000	Deutsche Bahn Finance GMBH, 1.600%, perpetual	84,273	0.03
EUR 300,000	Commerzbank AG, 1.000%, 04/03/26	286,482	0.09	EUR 200,000	Deutsche Boerse AG, 3.875%, 28/09/26	204,320	0.07
EUR 100,000	Commerzbank AG, 0.750%, 24/03/26	95,969	0.03	EUR 100,000	Deutsche Boerse AG, 3.750%, 28/09/29	103,969	0.03
EUR 200,000	Commerzbank AG, 0.875%, 22/01/27	185,732	0.06	EUR 400,000	Deutsche Boerse AG, 1.500%, 04/04/32	362,272	0.12
EUR 100,000	Commerzbank AG, 3.000%, 14/09/27	97,801	0.03	EUR 200,000	Deutsche Boerse AG, 3.875%, 28/09/33	212,778	0.07
EUR 100,000	Commerzbank AG, 1.875%, 28/02/28	94,911	0.03	EUR 200,000	Deutsche Boerse AG, 1.250%, 16/06/47	180,667	0.06
EUR 100,000	Commerzbank AG, 4.625%, 21/03/28	102,256	0.03	EUR 100,000	Deutsche Kreditbank AG, 0.010%, 23/02/26	92,596	0.03
EUR 200,000	Commerzbank AG, 1.500%, 28/08/28	190,709	0.06	EUR 300,000	Deutsche Pfandbriefbank AG, 0.100%, 02/02/26	268,281	0.09
EUR 200,000	Commerzbank AG, 5.250%, 25/03/29	209,946	0.07	EUR 100,000	Deutsche Pfandbriefbank AG, 4.375%, 28/08/26	98,430	0.03
EUR 200,000	Continental AG, 0.375%, 27/06/25	191,884	0.06	EUR 300,000	Deutsche Post AG, 1.250%, 01/04/26	290,736	0.09
EUR 100,000	Continental AG, 3.625%, 30/11/27	101,512	0.03	EUR 300,000	Deutsche Post AG, 1.000%, 13/12/27	280,497	0.09
EUR 100,000	Continental AG, 4.000%, 01/06/28	103,154	0.03	EUR 100,000	Deutsche Post AG, 1.625%, 05/12/28	95,085	0.03
EUR 100,000	Covestro AG, 4.750%, 15/11/28	106,444	0.04	EUR 200,000	Deutsche Post AG, 3.375%, 03/07/33	204,102	0.07
EUR 100,000	Covestro AG, 1.375%, 12/06/30	89,760	0.03	EUR 200,000	Deutsche Telekom AG, 0.500%, 05/07/27	186,213	0.06
EUR 100,000	Deutsche Bahn Finance GMBH, 3.750%, 09/07/25	100,962	0.03	EUR 300,000	Deutsche Telekom AG, 1.750%, 25/03/31	281,420	0.09
EUR 300,000	Deutsche Bahn Finance GMBH, 1.250%, 23/10/25	292,028	0.09	EUR 200,000	Deutsche Telekom AG, 1.375%, 05/07/34	172,670	0.06
EUR 100,000	Deutsche Bahn Finance GMBH, 0.750%, 02/03/26	95,644	0.03	EUR 200,000	Deutsche Wohnen SE, 1.000%, 30/04/25	191,423	0.06
EUR 100,000	Deutsche Bahn Finance GMBH, 3.500%, 20/09/27	102,790	0.03	EUR 100,000	EON SE, 0.875%, 08/01/25	97,442	0.03
EUR 300,000	Deutsche Bahn Finance GMBH, 1.125%, 18/12/28	278,001	0.09	EUR 100,000	EON SE, 1.000%, 07/10/25	96,427	0.03
EUR 100,000	Deutsche Bahn Finance GMBH, 2.750%, 19/03/29	100,003	0.03	EUR 60,000	EON SE, 0.125%, 18/01/26	56,530	0.02
EUR 100,000	Deutsche Bahn Finance GMBH, 1.875%, 24/05/30	94,296	0.03	EUR 107,000	EON SE, 3.750%, 01/03/29	110,657	0.04
EUR 300,000	Deutsche Bahn Finance GMBH, 1.375%, 28/03/31	244,161	0.08	EUR 200,000	EON SE, 1.625%, 29/03/31	180,578	0.06
EUR 100,000	Deutsche Bahn Finance GMBH, 0.875%, 11/07/31	87,085	0.03	EUR 200,000	EON SE, 0.600%, 01/10/32	162,466	0.05
EUR 300,000	Deutsche Bahn Finance GMBH, 1.500%, 08/12/32	270,375	0.09	EUR 131,000	EON SE, 4.000%, 29/08/33	137,744	0.05
EUR 250,000	Deutsche Bahn Finance GMBH, 1.375%, 03/03/34	214,182	0.07	EUR 205,000	EON SE, 0.875%, 18/10/34	164,795	0.05
EUR 100,000	Deutsche Bahn Finance GMBH, 0.625%, 15/04/36	74,526	0.02	EUR 215,000	EON SE, 3.875%, 12/01/35	223,256	0.07
				EUR 100,000	EON SE, 0.875%, perpetual	80,388	0.03
				EUR 300,000	Eurogrid GmbH, 1.875%, 10/06/25	293,200	0.10
				EUR 200,000	Eurogrid GmbH, 3.722%, 27/04/30	203,878	0.07

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.15% (continued)				Corporate Bonds - 98.15% (continued)			
Germany (continued)				Germany (continued)			
EUR 100,000	Eurogrid GmbH, 3.279%, 05/09/31	99,374	0.03	EUR 100,000	Merck Financial Services GmbH, 0.125%, 16/07/25	95,134	0.03
EUR 100,000	Eurogrid GmbH, 0.741%, 21/04/33	78,763	0.03	EUR 100,000	Merck Financial Services GmbH, 1.875%, 15/06/26	97,377	0.03
EUR 200,000	Evonik Industries AG, 2.250%, 25/09/27	193,264	0.06	EUR 300,000	Merck Financial Services GmbH, 2.375%, 15/06/30	290,064	0.09
EUR 200,000	Hamburg Commercial Bank AG, 0.375%, 09/03/26	183,620	0.06	EUR 100,000	Merck Kgaa, 2.875%, 25/06/79	91,639	0.03
EUR 100,000	Hamburg Commercial Bank AG, 4.875%, 30/03/27	100,930	0.03	EUR 200,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.250%, 26/05/41	165,466	0.05
EUR 100,000	Hannover Rueck SE, 1.125%, 09/10/39	84,909	0.03	EUR 300,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.000%, 26/05/42	236,427	0.08
EUR 100,000	Hannover Rueck SE, 1.375%, 30/06/42	80,643	0.03	EUR 200,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 3.250%, 26/05/49	193,573	0.06
EUR 100,000	Hannover Rueck SE, 5.875%, 26/08/43	111,438	0.04	EUR 200,000	Norddeutsche Landesbank-Girozentrale, 4.875%, 11/07/28	106,166	0.03
EUR 200,000	Hannover Rueck SE, 3.375%, perpetual	196,387	0.06	EUR 200,000	Robert Bosch GmbH, 3.625%, perpetual	204,199	0.07
EUR 200,000	Heidelberg Materials AG, 1.500%, 07/02/25	196,174	0.06	EUR 200,000	Robert Bosch GmbH, 3.625%, perpetual	205,377	0.07
EUR 200,000	Hella GmbH & Co KGaA, 0.500%, 26/01/27	181,994	0.06	EUR 200,000	Robert Bosch GmbH, 4.000%, perpetual	211,787	0.07
EUR 200,000	Henkel AG & Co KGaA, 0.500%, 17/11/32	165,626	0.05	EUR 200,000	Robert Bosch GmbH, 4.375%, perpetual	214,115	0.07
EUR 100,000	KION Group AG, 1.625%, 24/09/25	95,035	0.03	EUR 300,000	Santander Consumer Bank AG, 4.500%, 30/06/26	306,470	0.10
EUR 400,000	Knorr-Bremse AG, 1.125%, 13/06/25	387,776	0.13	EUR 200,000	SAP SE, 1.000%, 01/04/25	195,658	0.06
EUR 200,000	Landesbank Baden-Wuerttemberg, 3.625%, 16/06/25	197,593	0.06	EUR 300,000	SAP SE, 0.125%, 18/05/26	282,128	0.09
EUR 100,000	Landesbank Baden-Wuerttemberg, 2.875%, 28/09/26	96,928	0.03	EUR 350,000	SAP SE, 1.750%, 22/02/27	345,955	0.11
EUR 200,000	Landesbank Baden-Wuerttemberg, 0.375%, 18/02/27	181,054	0.06	EUR 300,000	SAP SE, 0.375%, 18/05/29	266,416	0.09
EUR 200,000	Landesbank Baden-Wuerttemberg, 0.375%, 07/05/29	167,159	0.05	EUR 200,000	Talanx AG, 4.000%, 25/10/29	208,034	0.07
EUR 200,000	Landesbank Baden-Wuerttemberg, 0.375%, 21/02/31	156,780	0.05	EUR 200,000	Talanx AG, 1.750%, 01/12/42	165,180	0.05
EUR 300,000	Landesbank Hessen-Thueringen Girozentrale, 0.375%, 12/05/25	287,418	0.09	EUR 100,000	Talanx AG, 2.250%, 05/12/47	93,152	0.03
EUR 100,000	Landesbank Hessen-Thueringen Girozentrale, 2.625%, 24/08/27	97,657	0.03	EUR 100,000	Vier Gas Transport GmbH, 4.000%, 26/09/27	102,743	0.03
EUR 100,000	Landesbank Hessen-Thueringen Girozentrale, 0.375%, 04/06/29	85,479	0.03	EUR 100,000	Vier Gas Transport GmbH, 4.625%, 26/09/32	108,740	0.04
EUR 100,000	Landesbank Hessen-Thueringen Girozentrale, 4.000%, 04/02/30	103,343	0.03	EUR 100,000	Vier Gas Transport GmbH, 0.500%, 10/09/34	73,649	0.02
EUR 100,000	Landesbank Hessen-Thueringen Girozentrale, 4.500%, 15/09/32	95,448	0.03	EUR 200,000	Vonovia SE, 0.010%, 01/12/25	186,343	0.06
EUR 100,000	LEG Immobilien SE, 0.375%, 17/01/26	93,499	0.03	EUR 400,000	Vonovia SE, 4.750%, 23/05/27	414,228	0.13
EUR 100,000	LEG Immobilien SE, 0.875%, 17/01/29	87,145	0.03	EUR 400,000	Vonovia SE, 0.375%, 16/06/27	357,222	0.12
EUR 100,000	LEG Immobilien SE, 1.500%, 17/01/34	78,219	0.03	EUR 200,000	Vonovia SE, 0.250%, 01/09/28	169,668	0.06
				EUR 300,000	Vonovia SE, 0.625%, 14/12/29	247,000	0.08
				EUR 200,000	Vonovia SE, 5.000%, 23/11/30	211,008	0.07
				EUR 100,000	Vonovia SE, 0.750%, 01/09/32	75,825	0.03
				EUR 200,000	Vonovia SE, 1.000%, 16/06/33	151,744	0.05

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.15% (continued)				Corporate Bonds - 98.15% (continued)			
Germany (continued)				Ireland (continued)			
EUR 100,000	Vonovia SE, 1.500%, 14/06/41	64,836	0.02	EUR 200,000	ESB Finance DAC, 1.875%, 14/06/31	183,162	0.06
EUR 300,000	WPP Finance Deutschland GmbH, 1.625%, 23/03/30	272,836	0.09	EUR 200,000	ESB Finance DAC, 4.000%, 03/05/32	211,124	0.07
Total Germany		25,040,026	8.08	EUR 100,000	ESB Finance DAC, 4.250%, 03/03/36	107,653	0.04
Hong Kong				EUR 300,000	Johnson Controls International PLC, 4.250%, 23/05/35	317,688	0.10
EUR 300,000	AIA Group Ltd, 0.880%, 09/09/33	255,313	0.08	EUR 100,000	Kerry Group Financial Services Unltd Co, 2.375%, 10/09/25	98,583	0.03
Total Hong Kong		255,313	0.08	EUR 200,000	Kerry Group Financial Services Unltd Co, 0.875%, 01/12/31	169,293	0.06
Hungary				EUR 200,000	Linde PLC, 1.000%, 31/03/27	189,015	0.06
EUR 200,000	MOL Hungarian Oil & Gas PLC, 1.500%, 08/10/27	180,767	0.06	EUR 100,000	Linde PLC, 3.375%, 12/06/29	102,720	0.03
EUR 100,000	OTP Bank Nyrt, 6.125%, 05/10/27	103,231	0.03	EUR 100,000	Linde PLC, 1.375%, 31/03/31	90,056	0.03
Total Hungary		283,998	0.09	EUR 100,000	Linde PLC, 0.375%, 30/09/33	77,692	0.03
Ireland				EUR 200,000	Linde PLC, 3.625%, 12/06/34	209,329	0.07
EUR 200,000	Abbott Ireland Financing DAC, 1.500%, 27/09/26	192,854	0.06	EUR 100,000	Linde PLC, 1.625%, 31/03/35	85,781	0.03
EUR 100,000	AIB Group PLC, 2.250%, 03/07/25	98,241	0.03	EUR 100,000	Linde PLC, 1.000%, 30/09/51	60,363	0.02
EUR 400,000	AIB Group PLC, 3.625%, 04/07/26	399,922	0.13	EUR 300,000	Lunar Funding V for Swisscom AG, 1.750%, 15/09/25	293,146	0.10
EUR 100,000	AIB Group PLC, 2.250%, 04/04/28	95,829	0.03	EUR 100,000	Permanent TSB Group Holdings PLC, 6.625%, 25/04/28	105,487	0.03
EUR 200,000	AIB Group PLC, 5.750%, 16/02/29	214,933	0.07	EUR 100,000	Permanent TSB Group Holdings PLC, 6.625%, 30/06/29	107,005	0.03
EUR 100,000	AIB Group PLC, 5.250%, 23/10/31	108,004	0.04	EUR 100,000	Ryanair DAC, 2.875%, 15/09/25	98,990	0.03
EUR 100,000	Bank of Ireland Group PLC, 1.875%, 05/06/26	97,229	0.03	EUR 200,000	Ryanair DAC, 0.875%, 25/05/26	188,630	0.06
EUR 200,000	Bank of Ireland Group PLC, 0.375%, 10/05/27	185,888	0.06	EUR 100,000	Securitas Treasury Ireland DAC, 4.375%, 06/03/29	103,400	0.03
EUR 100,000	Bank of Ireland Group PLC, 4.875%, 16/07/28	104,491	0.03	EUR 100,000	Securitas Treasury Ireland DAC, 4.250%, perpetual	101,824	0.03
EUR 200,000	Bank of Ireland Group PLC, 5.000%, 04/07/31	213,385	0.07	EUR 300,000	Smurfit Kappa Acquisitions ULC, 2.875%, 15/01/26	295,212	0.10
EUR 100,000	CA Auto Bank SPA/Ireland, 4.750%, 25/01/27	103,265	0.03	EUR 150,000	Smurfit Kappa Treasury ULC, 1.000%, 22/09/33	119,830	0.04
EUR 100,000	CCEP Finance Ireland DAC, 0.010%, 06/09/25	94,544	0.03	EUR 100,000	Vodafone International Financing DAC, 3.750%, 02/12/34	103,038	0.03
EUR 200,000	CCEP Finance Ireland DAC, 0.500%, 06/09/29	173,143	0.06	EUR 100,000	Vodafone International Financing DAC, 3.250%, perpetual	101,156	0.03
EUR 300,000	CCEP Finance Ireland DAC, 0.875%, 06/05/33	242,332	0.08	Total Ireland		7,000,761	2.26
EUR 300,000	Cloverie PLC for Zurich Insurance Co Ltd, 1.500%, 15/12/28	281,180	0.09	Italy			
EUR 200,000	CRH SMW Finance DAC, 4.000%, 11/07/27	205,337	0.07	EUR 100,000	2i Rete Gas SpA, 2.195%, 11/09/25	97,958	0.03
EUR 100,000	CRH SMW Finance DAC, 4.000%, 11/07/31	103,829	0.03	EUR 100,000	2i Rete Gas SpA, 1.608%, 31/10/27	93,928	0.03
EUR 100,000	Dell Bank International DAC, 4.500%, 18/10/27	104,097	0.03	EUR 100,000	2i Rete Gas SpA, 4.375%, 06/06/33	102,247	0.03
EUR 100,000	DXC Capital Funding DAC, 0.950%, 15/09/31	79,421	0.03	EUR 180,000	A2A SpA, 2.500%, 15/06/26	176,636	0.06
EUR 100,000	ESB Finance DAC, 2.125%, 08/06/27	96,378	0.03	EUR 100,000	A2A SpA, 1.500%, 16/03/28	93,588	0.03
EUR 100,000	ESB Finance DAC, 4.000%, 03/10/28	103,656	0.03	EUR 100,000	A2A SpA, 4.500%, 19/09/30	105,109	0.03
EUR 100,000	ESB Finance DAC, 1.750%, 07/02/29	93,954	0.03	EUR 100,000	A2A SpA, 0.625%, 15/07/31	80,469	0.03
EUR 100,000	ESB Finance DAC, 1.125%, 11/06/30	88,672	0.03	EUR 100,000	A2A SpA, 4.375%, perpetual	104,211	0.03
				EUR 100,000	ACEA SpA, 1.000%, 24/10/26	94,205	0.03
				EUR 100,000	ACEA SpA, 1.500%, 08/06/27	94,423	0.03
				EUR 100,000	ACEA SpA, 1.750%, 23/05/28	94,192	0.03

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.15% (continued)				Corporate Bonds - 98.15% (continued)			
Italy (continued)				Italy (continued)			
EUR 180,000	ACEA SpA, 0.250%, 28/07/30	147,905	0.05	EUR 250,000	Intesa Sanpaolo SpA, 0.625%, 24/02/26	234,899	0.08
EUR 100,000	ACEA SpA, 3.875%, 24/01/31	102,486	0.03	EUR 169,000	Intesa Sanpaolo SpA, 4.375%, 29/08/27	173,353	0.06
EUR 300,000	Assicurazioni Generali SpA, 4.125%, 04/05/26	301,221	0.10	EUR 400,000	Intesa Sanpaolo SpA, 4.750%, 06/09/27	414,450	0.13
EUR 175,000	Assicurazioni Generali SpA, 2.429%, 14/07/31	152,286	0.05	EUR 200,000	Intesa Sanpaolo SpA, 5.000%, 08/03/28	206,875	0.07
EUR 200,000	Assicurazioni Generali SpA, 5.399%, 20/04/33	211,872	0.07	EUR 200,000	Intesa Sanpaolo SpA, 0.750%, 16/03/28	179,933	0.06
EUR 200,000	Assicurazioni Generali SpA, 5.272%, 12/09/33	210,542	0.07	EUR 100,000	Intesa Sanpaolo SpA, 1.750%, 20/03/28	93,312	0.03
EUR 200,000	Assicurazioni Generali SpA, 5.500%, 27/10/47	207,264	0.07	EUR 100,000	Intesa Sanpaolo SpA, 1.750%, 04/07/29	91,030	0.03
EUR 150,000	Assicurazioni Generali SpA, 5.000%, 08/06/48	154,100	0.05	EUR 175,000	Intesa Sanpaolo SpA, 5.250%, 13/01/30	187,344	0.06
EUR 500,000	ASTM SpA, 2.375%, 25/11/33	418,612	0.13	EUR 200,000	Intesa Sanpaolo SpA, 5.125%, 29/08/31	213,159	0.07
EUR 400,000	Autostrade per l'Italia SpA, 1.750%, 01/02/27	378,163	0.12	EUR 500,000	Intesa Sanpaolo SpA, 4.000%, perpetual	507,063	0.16
EUR 400,000	Autostrade per l'Italia SpA, 1.625%, 25/01/28	367,595	0.12	EUR 100,000	Iren SpA, 1.950%, 19/09/25	97,677	0.03
EUR 200,000	Autostrade per l'Italia SpA, 2.000%, 04/12/28	183,543	0.06	EUR 400,000	Iren SpA, 1.500%, 24/10/27	377,451	0.12
EUR 200,000	Autostrade per l'Italia SpA, 5.125%, 14/06/33	209,093	0.07	EUR 100,000	Italgas SpA, 1.625%, 19/01/27	95,559	0.03
EUR 200,000	CA Auto Bank SPA/Ireland, 4.375%, 08/06/26	203,057	0.07	EUR 100,000	Italgas SpA, 0.010%, 16/02/28	88,422	0.03
EUR 100,000	Cassa Centrale Banca - Credito Cooperativo Italiano SpA, 5.885%, 16/02/27	103,494	0.03	EUR 100,000	Italgas SpA, 1.625%, 18/01/29	93,471	0.03
EUR 200,000	Credito Emiliano SpA, 4.875%, 26/03/30	206,256	0.07	EUR 50,000	Italgas SpA, 0.875%, 24/04/30	42,983	0.01
EUR 500,000	Enel SpA, 5.625%, 21/06/27	538,404	0.17	EUR 200,000	Italgas SpA, 4.125%, 08/06/32	206,573	0.07
EUR 200,000	Enel SpA, 6.375%, 31/12/99	208,842	0.07	EUR 300,000	Leasys SpA, 4.625%, 16/02/27	307,605	0.10
EUR 100,000	Enel SpA, 6.625%, 31/12/99	106,241	0.03	EUR 80,000	Mediobanca Banca di Credito Finanziario SpA, 1.125%, 15/07/25	76,982	0.02
EUR 400,000	Enel SpA, 3.500%, perpetual	391,906	0.13	EUR 200,000	Mediobanca Banca di Credito Finanziario SpA, 0.875%, 15/01/26	190,141	0.06
EUR 400,000	Enel SpA, 3.375%, perpetual	380,443	0.12	EUR 180,000	Mediobanca Banca di Credito Finanziario SpA, 1.000%, 08/09/27	165,679	0.05
EUR 100,000	Enel SpA, 1.375%, perpetual	87,173	0.03	EUR 300,000	Mediobanca Banca di Credito Finanziario SpA, 4.875%, 13/09/27	308,287	0.10
EUR 100,000	Enel SpA, 1.875%, perpetual	78,852	0.02	EUR 200,000	Pirelli & C SpA, 4.250%, 18/01/28	207,571	0.07
EUR 300,000	Enel SpA, 2.250%, perpetual	274,527	0.09	EUR 200,000	Snam SpA, 0.875%, 25/10/26	188,361	0.06
EUR 300,000	Eni SpA, 0.625%, 23/01/30	258,209	0.08	EUR 100,000	Snam SpA, 0.010%, 07/12/28	85,726	0.03
EUR 400,000	Eni SpA, 1.500%, 02/02/26	384,693	0.12	EUR 190,000	Snam SpA, 0.750%, 20/06/29	165,678	0.05
EUR 100,000	Eni SpA, 1.250%, 18/05/26	95,781	0.03	EUR 100,000	Snam SpA, 0.750%, 17/06/30	84,921	0.03
EUR 100,000	Eni SpA, 1.500%, 17/01/27	95,443	0.03	EUR 300,000	Snam SpA, 1.250%, 20/06/34	242,307	0.08
EUR 100,000	Eni SpA, 0.375%, 14/06/28	88,980	0.03	EUR 320,000	Snam SpA, 1.000%, 12/09/34	247,562	0.08
EUR 300,000	Eni SpA, 1.125%, 19/09/28	275,641	0.09	EUR 100,000	Terna - Rete Elettrica Nazionale, 1.000%, 10/04/26	95,343	0.03
EUR 400,000	Eni SpA, 3.625%, 29/01/29	410,603	0.13	EUR 100,000	Terna - Rete Elettrica Nazionale, 1.375%, 26/07/27	94,178	0.03
EUR 300,000	Eni SpA, 2.625%, perpetual	287,313	0.09	EUR 100,000	Terna - Rete Elettrica Nazionale, 1.000%, 11/10/28	91,095	0.03
EUR 200,000	Eni SpA, 2.750%, perpetual	171,053	0.05	EUR 200,000	Terna - Rete Elettrica Nazionale, 0.375%, 23/06/29	172,606	0.06
EUR 500,000	Eni SpA, 3.375%, perpetual	456,610	0.15				
EUR 200,000	ERG SpA, 1.875%, 11/04/25	195,949	0.06				
EUR 25,000	ERG SpA, 0.875%, 15/09/31	20,067	0.01				
EUR 100,000	Hera SpA, 0.250%, 03/12/30	80,351	0.03				
EUR 200,000	Hera SpA, 4.250%, perpetual	207,439	0.07				
EUR 100,000	Intesa Sanpaolo SpA, 2.125%, 26/05/25	97,964	0.03				

Schedule of Investments (continued)

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Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.15% (continued)				Corporate Bonds - 98.15% (continued)			
Italy (continued)				Jersey			
EUR 100,000	Terna - Rete Elettrica Nazionale, 0.375%, 25/09/30	82,663	0.03	EUR 300,000	Aptiv PLC, 1.500%, 10/03/25	291,951	0.09
EUR 200,000	Terna - Rete Elettrica Nazionale, 3.875%, 24/07/33	206,072	0.07	EUR 200,000	Heathrow Funding Ltd, 1.875%, 12/07/32	174,787	0.06
EUR 100,000	Terna - Rete Elettrica Nazionale, 3.625%, perpetual	102,004	0.03	EUR 200,000	Heathrow Funding Ltd, 4.500%, 11/07/33	212,575	0.07
EUR 490,000	UniCredit SpA, 0.500%, 09/04/25	470,733	0.15	EUR 400,000	Heathrow Funding Ltd, 1.875%, 14/03/34	336,338	0.11
EUR 200,000	UniCredit SpA, 0.325%, 19/01/26	188,226	0.06	Total Jersey		1,015,651	0.33
EUR 300,000	UniCredit SpA, 1.200%, 20/01/26	291,085	0.09	Liechtenstein			
EUR 290,000	UniCredit SpA, 1.250%, 16/06/26	279,789	0.09	EUR 200,000	Swiss Life Finance I Ltd, 3.250%, 31/08/29	200,155	0.06
EUR 312,000	UniCredit SpA, 5.850%, 15/11/27	330,065	0.11	EUR 100,000	Swiss Life Finance I Ltd, 0.500%, 15/09/31	80,967	0.03
EUR 100,000	UniCredit SpA, 4.600%, 14/02/30	104,278	0.03	Total Liechtenstein		281,122	0.09
EUR 400,000	UniCredit SpA, 0.850%, 19/01/31	329,466	0.11	Luxembourg			
EUR 400,000	Unipol Gruppo SpA, 3.000%, 18/03/25	394,704	0.13	EUR 100,000	Acef Holding SCA, 0.750%, 14/06/28	85,880	0.03
Total Italy		18,693,620	6.03	EUR 100,000	Acef Holding SCA, 1.250%, 26/04/30	80,089	0.03
Japan				EUR 200,000	Aroundtown SA, 0.010%, 16/07/26	167,784	0.05
EUR 100,000	Asahi Group Holdings Ltd, 0.336%, 19/04/27	91,016	0.03	EUR 200,000	Aroundtown SA, 0.375%, 15/04/27	160,188	0.05
EUR 165,000	Asahi Group Holdings Ltd, 0.541%, 23/10/28	145,552	0.05	EUR 200,000	Aroundtown SA, 1.625%, 31/01/28	161,883	0.05
EUR 300,000	Mitsubishi ufj Financial Group Inc, 3.556%, perpetual	306,228	0.10	EUR 200,000	Aroundtown SA, 2.875%, perpetual	69,800	0.02
EUR 300,000	Mitsubishi UFJ Financial Group Inc, 0.337%, 08/06/27	278,821	0.09	EUR 200,000	Becton Dickinson Euro Finance Sarl, 1.208%, 04/06/26	190,778	0.06
EUR 300,000	Mizuho Financial Group Inc, 0.184%, 13/04/26	279,685	0.09	EUR 100,000	Becton Dickinson Euro Finance Sarl, 1.213%, 12/02/36	77,285	0.03
EUR 100,000	Mizuho Financial Group Inc, 1.631%, 08/04/27	94,618	0.03	EUR 374,000	Becton Dickinson Euro Finance Sarl, 1.336%, 13/08/41	256,659	0.08
EUR 300,000	Mizuho Financial Group Inc, 1.598%, 10/04/28	281,535	0.09	EUR 200,000	Blackstone Property Partners Europe Holdings Sarl, 1.250%, 26/04/27	175,302	0.06
EUR 100,000	Mizuho Financial Group Inc, 4.157%, 20/05/28	102,550	0.03	EUR 100,000	Blackstone Property Partners Europe Holdings Sarl, 1.625%, 20/04/30	79,956	0.03
EUR 300,000	Mizuho Financial Group Inc, 0.470%, 06/09/29	258,800	0.08	EUR 100,000	CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund, 0.500%, 27/01/28	88,130	0.03
EUR 200,000	Mizuho Financial Group Inc, 4.608%, 28/08/30	211,727	0.07	EUR 400,000	CK Hutchison Group Telecom Finance SA, 0.750%, 17/04/26	376,545	0.12
EUR 200,000	Mizuho Financial Group Inc, 2.096%, 08/04/32	179,058	0.06	EUR 100,000	CK Hutchison Group Telecom Finance SA, 1.125%, 17/10/28	90,152	0.03
EUR 100,000	Mizuho Financial Group Inc, 4.416%, 20/05/33	105,145	0.03	EUR 100,000	CNH Industrial Finance Europe SA, 1.875%, 19/01/26	97,027	0.03
EUR 500,000	NTT Finance Corp, 0.010%, 03/03/25	479,712	0.15	EUR 100,000	CNH Industrial Finance Europe SA, 1.750%, 25/03/27	95,637	0.03
EUR 200,000	Sumitomo Mitsui Financial Group Inc, 1.546%, 15/06/26	191,674	0.06	EUR 100,000	CNH Industrial Finance Europe SA, 1.625%, 03/07/29	90,880	0.03
EUR 200,000	Sumitomo Mitsui Financial Group Inc, 1.413%, 14/06/27	187,662	0.06	EUR 100,000	CPI Property Group SA, 2.750%, 12/05/26	83,105	0.03
EUR 200,000	Sumitomo Mitsui Financial Group Inc, 0.632%, 23/10/29	170,961	0.06	EUR 300,000	CPI Property Group SA, 1.625%, 23/04/27	219,716	0.07
EUR 200,000	Sumitomo Mitsui Financial Group Inc, 4.492%, 12/06/30	210,740	0.07	EUR 100,000	CPI Property Group SA, 1.500%, 27/01/31	52,030	0.02
Total Japan		3,575,484	1.15				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.15% (continued)				Corporate Bonds - 98.15% (continued)			
Luxembourg (continued)				Luxembourg (continued)			
EUR 300,000	Czech Gas Networks Investments Sarl, 0.875%, 31/03/31	239,875	0.08	EUR 200,000	Nestle Finance International Ltd, 3.250%, 15/01/31	205,635	0.07
EUR 300,000	Grand City Properties SA, 1.500%, 22/02/27	270,812	0.09	EUR 200,000	Nestle Finance International Ltd, 1.250%, 29/03/31	179,672	0.06
EUR 300,000	Grand City Properties SA, 1.500%, perpetual	134,361	0.04	EUR 300,000	Nestle Finance International Ltd, 3.750%, 13/03/33	321,697	0.10
EUR 200,000	Heidelberg Materials Finance Luxembourg SA, 1.500%, 14/06/27	191,946	0.06	EUR 100,000	Nestle Finance International Ltd, 3.375%, 15/11/34	103,328	0.03
EUR 400,000	Heidelberg Materials Finance Luxembourg SA, 1.750%, 24/04/28	380,945	0.12	EUR 100,000	Nestle Finance International Ltd, 0.375%, 03/12/40	66,401	0.02
EUR 400,000	Helvetia Europe SA, 2.750%, 30/09/41	345,938	0.11	EUR 370,000	Nestle Finance International Ltd, 0.875%, 14/06/41	265,368	0.09
EUR 100,000	Highland Holdings Sarl, 0.318%, 15/12/26	92,152	0.03	EUR 300,000	Novartis Finance SA, 1.625%, 09/11/26	292,263	0.09
EUR 100,000	Highland Holdings Sarl, 0.934%, 15/12/31	82,616	0.03	EUR 500,000	Novartis Finance SA, 0.010%, 23/09/28	441,935	0.14
EUR 100,000	John Deere Bank SA, 2.500%, 14/09/26	98,843	0.03	EUR 200,000	Prologis International Funding II SA, 3.125%, 01/06/31	192,777	0.06
EUR 200,000	John Deere Cash Management SARL, 1.850%, 02/04/28	193,046	0.06	EUR 200,000	Prologis International Funding II SA, 1.625%, 17/06/32	167,535	0.05
EUR 100,000	John Deere Cash Management SARL, 1.650%, 13/06/39	80,602	0.03	EUR 100,000	Prologis International Funding II SA, 0.750%, 23/03/33	76,210	0.02
EUR 200,000	Medtronic Global Holdings SCA, 0.250%, 02/07/25	190,802	0.06	EUR 200,000	Repsol Europe Finance Sarl, 0.375%, 06/07/29	172,867	0.06
EUR 200,000	Medtronic Global Holdings SCA, 0.010%, 15/10/25	188,944	0.06	EUR 100,000	Segro Capital Sarl, 1.250%, 23/03/26	95,478	0.03
EUR 100,000	Medtronic Global Holdings SCA, 2.625%, 15/10/25	98,727	0.03	EUR 100,000	Segro Capital Sarl, 1.875%, 23/03/30	91,654	0.03
EUR 200,000	Medtronic Global Holdings SCA, 1.125%, 07/03/27	188,929	0.06	EUR 100,000	SES SA, 1.625%, 22/03/26	95,108	0.03
EUR 100,000	Medtronic Global Holdings SCA, 1.625%, 07/03/31	90,557	0.03	EUR 235,000	SES SA, 3.500%, 14/01/29	230,603	0.07
EUR 100,000	Medtronic Global Holdings SCA, 3.125%, 15/10/31	100,298	0.03	EUR 200,000	Simon International Finance SCA, 1.125%, 19/03/33	161,033	0.05
EUR 215,000	Medtronic Global Holdings SCA, 0.750%, 15/10/32	177,032	0.06	EUR 200,000	SIX Finance Luxembourg SA, 0.010%, 02/12/25	187,595	0.06
EUR 170,000	Medtronic Global Holdings SCA, 3.375%, 15/10/34	171,273	0.06	EUR 200,000	Swiss Re Finance Luxembourg SA, 2.534%, 30/04/50	185,114	0.06
EUR 200,000	Medtronic Global Holdings SCA, 2.250%, 07/03/39	170,160	0.06	EUR 100,000	Whirlpool Finance Luxembourg Sarl, 1.250%, 02/11/26	94,466	0.03
EUR 200,000	Medtronic Global Holdings SCA, 1.500%, 02/07/39	152,392	0.05	EUR 200,000	Whirlpool Finance Luxembourg Sarl, 1.100%, 09/11/27	184,146	0.06
EUR 150,000	Medtronic Global Holdings SCA, 1.375%, 15/10/40	109,506	0.04	Total Luxembourg		11,548,096	3.72
EUR 400,000	Medtronic Global Holdings SCA, 1.625%, 15/10/50	271,657	0.09	Mexico			
EUR 100,000	Nestle Finance International Ltd, 0.010%, 03/12/25	94,812	0.03	EUR 300,000	America Movil SAB de CV, 0.750%, 26/06/27	276,295	0.09
EUR 200,000	Nestle Finance International Ltd, 0.010%, 14/06/26	187,488	0.06	Total Mexico		276,295	0.09
EUR 343,000	Nestle Finance International Ltd, 3.500%, 13/12/27	354,018	0.11	Netherlands			
EUR 100,000	Nestle Finance International Ltd, 3.000%, 15/03/28	101,880	0.03	EUR 400,000	ABB Finance BV, 3.250%, 16/01/27	404,391	0.13
EUR 300,000	Nestle Finance International Ltd, 1.500%, 01/04/30	278,774	0.09	EUR 100,000	ABB Finance BV, 3.375%, 16/01/31	102,475	0.03
				EUR 300,000	ABN AMRO Bank NV, 1.000%, 16/04/25	291,032	0.09
				EUR 200,000	ABN AMRO Bank NV, 3.750%, 20/04/25	200,705	0.07
				EUR 400,000	ABN AMRO Bank NV, 3.875%, 21/12/26	408,060	0.13

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.15% (continued)				Corporate Bonds - 98.15% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 500,000	ABN AMRO Bank NV, 4.000%, 16/01/28	512,400	0.17	EUR 100,000	BMW Finance NV, 4.125%, 04/10/33	107,699	0.04
EUR 200,000	ABN AMRO Bank NV, 4.375%, 20/10/28	207,310	0.07	EUR 400,000	BMW Finance NV, 3.250%, perpetual	403,213	0.13
EUR 100,000	ABN AMRO Bank NV, 0.500%, 23/09/29	84,885	0.03	EUR 300,000	BMW Finance NV, 3.250%, perpetual	306,495	0.10
EUR 200,000	ABN AMRO Bank NV, 4.250%, 21/02/30	207,714	0.07	EUR 300,000	BMW Finance NV, 3.625%, perpetual	311,711	0.10
EUR 100,000	ABN AMRO Bank NV, 4.250%, 21/02/30	103,857	0.03	EUR 100,000	BP Capital Markets BV, 1.467%, 21/09/41	70,648	0.02
EUR 100,000	ABN AMRO Bank NV, 3.000%, 01/06/32	97,384	0.03	EUR 200,000	BP Capital Markets BV, 3.773%, perpetual	206,719	0.07
EUR 200,000	ABN AMRO Bank NV, 5.125%, 22/02/33	205,705	0.07	EUR 200,000	BP Capital Markets BV, 4.323%, perpetual	211,863	0.07
EUR 200,000	ABN AMRO Bank NV, 1.000%, 02/06/33	165,450	0.05	EUR 100,000	Brenntag Finance BV, 1.125%, 27/09/25	96,247	0.03
EUR 200,000	ABN AMRO Bank NV, 5.500%, 21/09/33	209,237	0.07	EUR 100,000	Brenntag Finance BV, 0.500%, 06/10/29	85,380	0.03
EUR 200,000	ABN AMRO BANK NV, 0.600%, 15/01/27	184,467	0.06	EUR 100,000	Coca-Cola HBC Finance BV, 2.750%, 23/09/25	99,027	0.03
EUR 200,000	ABN AMRO BANK NV, 1.250%, 20/01/34	161,895	0.05	EUR 100,000	Coloplast Finance BV, 2.750%, 19/05/30	96,668	0.03
EUR 100,000	Achmea BV, 3.625%, 29/11/25	100,340	0.03	EUR 100,000	Compass Group Finance Netherlands BV, 1.500%, 05/09/28	94,256	0.03
EUR 200,000	Achmea BV, 1.500%, 26/05/27	189,355	0.06	EUR 400,000	Cooperatieve Rabobank UA, 4.125%, 14/07/25	404,393	0.13
EUR 100,000	Achmea BV, 4.250%, perpetual	98,870	0.03	EUR 300,000	Cooperatieve Rabobank UA, 1.250%, 23/03/26	288,990	0.09
EUR 300,000	Akelius Residential Property Financing BV, 1.125%, 11/01/29	247,459	0.08	EUR 200,000	Cooperatieve Rabobank UA, 3.913%, 03/11/26	204,409	0.07
EUR 400,000	Akzo Nobel NV, 1.625%, 14/04/30	360,818	0.12	EUR 200,000	Cooperatieve Rabobank UA, 1.375%, 03/02/27	190,092	0.06
EUR 300,000	Alliander NV, 2.625%, 09/09/27	298,307	0.10	EUR 300,000	Cooperatieve Rabobank UA, 0.375%, 01/12/27	275,074	0.09
EUR 100,000	Alliander NV, 3.250%, 13/06/28	101,901	0.03	EUR 200,000	Cooperatieve Rabobank UA, 4.625%, 27/01/28	207,036	0.07
EUR 200,000	Allianz Finance II BV, 0.875%, 15/01/26	192,233	0.06	EUR 200,000	Cooperatieve Rabobank UA, 0.875%, 05/05/28	184,267	0.06
EUR 300,000	Allianz Finance II BV, 1.500%, 15/01/30	279,805	0.09	EUR 200,000	Cooperatieve Rabobank UA, 4.000%, 10/01/30	206,501	0.07
EUR 100,000	Arcadis NV, 4.875%, 28/02/28	103,489	0.03	EUR 200,000	Cooperatieve Rabobank UA, 1.125%, 07/05/31	171,627	0.06
EUR 100,000	Argentum Netherlands BV for Givaudan SA, 1.125%, 17/09/25	96,373	0.03	EUR 100,000	Cooperatieve Rabobank UA, 3.875%, 30/11/32	99,948	0.03
EUR 100,000	Argentum Netherlands BV for Zurich Insurance Co Ltd, 3.500%, 01/10/46	98,443	0.03	EUR 200,000	Cooperatieve Rabobank UA, 0.625%, 25/02/33	159,163	0.05
EUR 200,000	ASML Holding NV, 1.625%, 28/05/27	192,057	0.06	EUR 200,000	CRH Funding BV, 1.625%, 05/05/30	182,121	0.06
EUR 400,000	ASML Holding NV, 0.625%, 07/05/29	357,418	0.12	EUR 100,000	CTP NV, 0.625%, 27/09/26	89,832	0.03
EUR 100,000	ASML Holding NV, 0.250%, 25/02/30	85,836	0.03	EUR 300,000	CTP NV, 1.250%, 21/06/29	247,544	0.08
EUR 200,000	ASR Nederland NV, 7.000%, 07/12/43	225,151	0.07	EUR 200,000	CTP NV, 1.500%, 27/09/31	154,845	0.05
EUR 200,000	ASR Nederland NV, 3.375%, 02/05/49	185,224	0.06	EUR 100,000	Daimler Truck International Finance BV, 1.250%, 06/04/25	97,197	0.03
EUR 300,000	BMW Finance NV, 0.875%, 03/04/25	290,973	0.09	EUR 100,000	Daimler Truck International Finance BV, 1.625%, 06/04/27	95,635	0.03
EUR 300,000	BMW Finance NV, 0.750%, 13/07/26	284,154	0.09	EUR 100,000	Daimler Truck International Finance BV, 3.875%, 19/06/29	103,253	0.03
EUR 100,000	BMW Finance NV, 3.875%, 04/10/28	104,462	0.03				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.15% (continued)				Corporate Bonds - 98.15% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 200,000	Danfoss Finance I BV, 0.125%, 28/04/26	185,707	0.06	EUR 100,000	Enel Finance International NV, 4.000%, 20/02/31	103,327	0.03
EUR 200,000	Danfoss Finance II BV, 0.750%, 28/04/31	165,942	0.05	EUR 110,000	Enel Finance International NV, 1.125%, 17/10/34	85,098	0.03
EUR 200,000	de Volksbank NV, 0.250%, 22/06/26	183,983	0.06	EUR 300,000	Enel Finance International NV, 1.250%, 17/01/35	235,167	0.08
EUR 200,000	Deutsche Telekom International Finance BV, 1.375%, 01/12/25	194,386	0.06	EUR 100,000	Enel Finance International NV, 4.500%, 20/02/43	102,878	0.03
EUR 400,000	Deutsche Telekom International Finance BV, 1.375%, 30/01/27	384,307	0.12	EUR 200,000	Enexis Holding NV, 0.750%, 02/07/31	171,089	0.06
EUR 200,000	Deutsche Telekom International Finance BV, 7.500%, 24/01/33	268,452	0.09	EUR 105,000	Enexis Holding NV, 0.625%, 17/06/32	87,069	0.03
EUR 200,000	Diageo Capital BV, 1.500%, 08/06/29	186,118	0.06	EUR 100,000	Essity Capital BV, 3.000%, 21/09/26	99,528	0.03
EUR 100,000	Diageo Capital BV, 1.875%, 08/06/34	88,652	0.03	EUR 100,000	Essity Capital BV, 0.250%, 15/09/29	87,031	0.03
EUR 200,000	Digital Dutch Finco BV, 0.625%, 15/07/25	189,384	0.06	EUR 100,000	Euronext NV, 1.000%, 18/04/25	96,546	0.03
EUR 200,000	Digital Dutch Finco BV, 1.500%, 15/03/30	173,832	0.06	EUR 200,000	Euronext NV, 0.125%, 17/05/26	185,895	0.06
EUR 127,000	Digital Dutch Finco BV, 1.000%, 15/01/32	101,102	0.03	EUR 100,000	Euronext NV, 0.750%, 17/05/31	83,252	0.03
EUR 135,000	Digital Intrepid Holding BV, 1.375%, 18/07/32	109,844	0.04	EUR 100,000	Euronext NV, 1.500%, 17/05/41	74,996	0.02
EUR 200,000	DSM BV, 1.000%, 09/04/25	194,274	0.06	EUR 300,000	Evonik Industries AG, 0.750%, 07/09/28	274,826	0.09
EUR 200,000	DSM BV, 0.750%, 28/09/26	189,650	0.06	EUR 100,000	Ferrovial SE, 4.375%, 13/09/30	105,358	0.03
EUR 135,000	DSM BV, 0.250%, 23/06/28	121,369	0.04	EUR 200,000	Givaudan Finance Europe BV, 1.000%, 22/04/27	189,299	0.06
EUR 295,000	DSV Finance BV, 1.375%, 16/03/30	266,638	0.09	EUR 100,000	Givaudan Finance Europe BV, 1.625%, 22/04/32	89,328	0.03
EUR 300,000	DSV Finance BV, 0.750%, 05/07/33	239,035	0.08	EUR 100,000	Givaudan Finance Europe BV, 4.125%, 28/11/33	106,395	0.04
EUR 100,000	E.ON International Finance BV, 1.000%, 13/04/25	96,906	0.03	EUR 400,000	Haleon Netherlands Capital BV, 1.250%, 29/03/26	383,373	0.12
EUR 100,000	E.ON International Finance BV, 1.625%, 30/05/26	97,033	0.03	EUR 190,000	Heimstaden Bostad Treasury BV, 0.625%, 24/07/25	168,169	0.05
EUR 300,000	E.ON International Finance BV, 1.500%, 31/07/29	278,589	0.09	EUR 200,000	Heimstaden Bostad Treasury BV, 1.375%, 03/03/27	157,945	0.05
EUR 200,000	Edp Finance BV, 1.875%, 21/09/29	186,635	0.06	EUR 300,000	Heimstaden Bostad Treasury BV, 1.625%, 13/10/31	188,588	0.06
EUR 400,000	EDP Finance BV, 1.625%, 26/01/26	386,595	0.13	EUR 300,000	Heineken NV, 1.625%, 30/03/25	293,540	0.10
EUR 100,000	EDP Finance BV, 3.875%, 11/03/30	103,412	0.03	EUR 100,000	Heineken NV, 2.875%, 04/08/25	99,394	0.03
EUR 100,000	ELM BV for Firmenich International SA, 3.750%, perpetual	97,681	0.03	EUR 200,000	Heineken NV, 3.625%, 15/11/26	203,103	0.07
EUR 200,000	Enel Finance International NV, 1.966%, 27/01/25	196,385	0.06	EUR 100,000	Heineken NV, 2.250%, 30/03/30	95,831	0.03
EUR 100,000	Enel Finance International NV, 0.250%, 17/11/25	94,590	0.03	EUR 200,000	Heineken NV, 3.875%, 23/09/30	209,382	0.07
EUR 150,000	Enel Finance International NV, 1.375%, 01/06/26	143,561	0.05	EUR 200,000	Heineken NV, 1.750%, 17/03/31	183,139	0.06
EUR 100,000	Enel Finance International NV, 3.875%, 09/03/29	103,246	0.03	EUR 200,000	Heineken NV, 4.125%, 23/03/35	214,559	0.07
EUR 270,000	Enel Finance International NV, 0.500%, 17/06/30	226,082	0.07	EUR 100,000	Iberdrola International BV, 0.375%, 15/09/25	95,515	0.03
				EUR 200,000	Iberdrola International BV, 1.825%, perpetual	169,431	0.06
				EUR 400,000	Iberdrola International BV, 1.874%, perpetual	375,688	0.12
				EUR 200,000	Iberdrola International BV, 3.250%, perpetual	197,301	0.06
				EUR 100,000	IMCD NV, 4.875%, 18/09/28	104,682	0.03
				EUR 600,000	ING Bank NV, 4.125%, 02/10/26	614,418	0.20
				EUR 400,000	ING Groep NV, 2.125%, 23/05/26	391,112	0.13
				EUR 300,000	ING Groep NV, 1.250%, 16/02/27	285,183	0.09

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.15% (continued)				Corporate Bonds - 98.15% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 200,000	ING Groep NV, 4.875%, 14/11/27	207,320	0.07	EUR 100,000	LYB International Finance II BV, 1.625%, 17/09/31	86,829	0.03
EUR 200,000	ING Groep NV, 1.375%, 11/01/28	187,952	0.06	EUR 300,000	Mondelez International Holdings Netherlands BV, 0.250%, 09/09/29	257,977	0.08
EUR 300,000	ING Groep NV, 0.375%, 29/09/28	266,132	0.09	EUR 130,000	Mondelez International Holdings Netherlands BV, 0.625%, 09/09/32	104,802	0.03
EUR 200,000	ING Groep NV, 2.000%, 22/03/30	193,464	0.06	EUR 100,000	Nationale-Nederlanden Bank NV Netherlands, 0.375%, 26/02/25	96,270	0.03
EUR 200,000	ING Groep NV, 2.500%, 15/11/30	191,289	0.06	EUR 200,000	Naturgy Finance BV, 1.250%, 15/01/26	191,618	0.06
EUR 300,000	ING Groep NV, 0.875%, 29/11/30	260,327	0.09	EUR 200,000	Naturgy Finance BV, 1.250%, 19/04/26	191,473	0.06
EUR 300,000	ING Groep NV, 1.750%, 16/02/31	268,157	0.09	EUR 400,000	Naturgy Finance BV, 1.375%, 19/01/27	379,086	0.12
EUR 100,000	ING Groep NV, 1.000%, 16/11/32	88,386	0.03	EUR 200,000	Naturgy Finance BV, 1.500%, 29/01/28	188,035	0.06
EUR 200,000	ING Groep NV, 4.125%, 24/08/33	200,603	0.07	EUR 400,000	NE Property BV, 1.875%, 09/10/26	364,583	0.12
EUR 200,000	ING Groep NV, 5.250%, 14/11/33	219,546	0.07	EUR 200,000	Nederlandse Gasunie NV, 1.000%, 11/05/26	191,226	0.06
EUR 200,000	ING Groep NV, 5.000%, 20/02/35	206,605	0.07	EUR 200,000	NIBC Bank NV, 0.875%, 08/07/25	191,141	0.06
EUR 200,000	ING Groep NV, 0.250%, perpetual	173,447	0.06	EUR 300,000	NIBC Bank NV, 0.250%, 09/09/26	273,978	0.09
EUR 200,000	ING Groep NV, 4.500%, perpetual	206,002	0.07	EUR 100,000	NN Group NV, 1.625%, 01/06/27	96,101	0.03
EUR 200,000	JAB Holdings BV, 1.625%, 30/04/25	194,963	0.06	EUR 200,000	NN Group NV, 0.875%, 23/11/31	171,192	0.06
EUR 100,000	JAB Holdings BV, 1.750%, 25/06/26	96,336	0.03	EUR 100,000	NN Group NV, 5.250%, 01/03/43	101,887	0.03
EUR 100,000	JAB Holdings BV, 1.000%, 20/12/27	91,773	0.03	EUR 200,000	NN Group NV, 6.000%, 03/11/43	213,106	0.07
EUR 100,000	JAB Holdings BV, 2.000%, 18/05/28	95,073	0.03	EUR 200,000	NN Group NV, 4.500%, perpetual	198,780	0.06
EUR 100,000	JAB Holdings BV, 2.500%, 25/06/29	96,053	0.03	EUR 100,000	Novo Nordisk Finance Netherlands BV, 0.750%, 31/03/25	96,926	0.03
EUR 100,000	JAB Holdings BV, 4.750%, 29/06/32	106,289	0.04	EUR 100,000	Novo Nordisk Finance Netherlands BV, 1.125%, 30/09/27	94,695	0.03
EUR 100,000	JAB Holdings BV, 3.375%, 17/04/35	95,085	0.03	EUR 200,000	Novo Nordisk Finance Netherlands BV, 0.125%, 04/06/28	179,453	0.06
EUR 200,000	JAB Holdings BV, 2.250%, 19/12/39	155,172	0.05	EUR 100,000	PACCAR Financial Europe BV, 3.375%, perpetual	100,950	0.03
EUR 200,000	JDE Peet's NV, 0.010%, 16/01/26	186,896	0.06	EUR 215,000	Prosus NV, 1.207%, 19/01/26	201,953	0.07
EUR 100,000	JDE Peet's NV, 0.625%, 09/02/28	89,508	0.03	EUR 300,000	Prosus NV, 2.031%, 03/08/32	228,883	0.07
EUR 100,000	JDE Peet's NV, 4.125%, 23/01/30	102,828	0.03	EUR 300,000	Prosus NV, 2.778%, 19/01/34	233,323	0.08
EUR 100,000	JDE Peet's NV, 4.500%, 23/01/34	105,042	0.03	EUR 200,000	Reckitt Benckiser Treasury Services Nederland BV, 0.375%, 19/05/26	188,402	0.06
EUR 100,000	Koninklijke KPN NV, 0.625%, 09/04/25	96,393	0.03	EUR 100,000	Reckitt Benckiser Treasury Services Nederland BV, 0.750%, 19/05/30	87,577	0.03
EUR 200,000	Koninklijke KPN NV, 1.125%, 11/09/28	184,245	0.06	EUR 100,000	Redexis Gas Finance BV, 1.875%, 27/04/27	93,994	0.03
EUR 200,000	Koninklijke KPN NV, 3.875%, 03/07/31	207,208	0.07	EUR 100,000	RELX Finance BV, 1.500%, 13/05/27	95,658	0.03
EUR 100,000	Koninklijke KPN NV, 0.875%, 14/12/32	81,442	0.03	EUR 100,000	RELX Finance BV, 0.500%, 10/03/28	90,674	0.03
EUR 100,000	LeasePlan Corp NV, 2.125%, 06/05/25	98,135	0.03	EUR 100,000	RELX Finance BV, 3.750%, 12/06/31	103,984	0.03
EUR 305,000	LeasePlan Corp NV, 0.250%, 23/02/26	283,962	0.09	EUR 100,000	Rentokil Initial Finance BV, 3.875%, 27/06/27	101,838	0.03
EUR 200,000	LeasePlan Corp NV, 0.250%, 07/09/26	183,550	0.06	EUR 100,000	Rentokil Initial Finance BV, 4.375%, 27/06/30	105,560	0.03
EUR 200,000	Linde Finance BV, 0.550%, 19/05/32	165,465	0.05	EUR 100,000	Repsol International Finance BV, 2.625%, 15/04/30	98,065	0.03
EUR 100,000	Louis Dreyfus Co Finance BV, 2.375%, 27/11/25	97,566	0.03				
EUR 100,000	Louis Dreyfus Co Finance BV, 1.625%, 28/04/28	92,806	0.03				
EUR 100,000	LYB International Finance II BV, 0.875%, 17/09/26	93,621	0.03				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.15% (continued)				Corporate Bonds - 98.15% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 100,000	Repsol International Finance BV, 4.500%, 25/03/75	99,487	0.03	EUR 200,000	TenneT Holding BV, 2.125%, 17/11/29	192,232	0.06
EUR 200,000	Repsol International Finance BV, 2.500%, perpetual	186,601	0.06	EUR 150,000	TenneT Holding BV, 0.875%, 03/06/30	137,587	0.05
EUR 200,000	Repsol International Finance BV, 3.750%, perpetual	195,552	0.06	EUR 100,000	TenneT Holding BV, 2.000%, 05/06/34	90,593	0.03
EUR 200,000	Repsol International Finance BV, 4.247%, perpetual	194,966	0.06	EUR 200,000	TenneT Holding BV, 4.500%, 28/10/34	220,920	0.07
EUR 100,000	Roche Finance Europe BV, 0.875%, 25/02/25	97,487	0.03	EUR 200,000	TenneT Holding BV, 0.875%, 16/06/35	173,339	0.06
EUR 100,000	Roche Finance Europe BV, 3.312%, 04/12/27	102,309	0.03	EUR 100,000	TenneT Holding BV, 1.500%, 03/06/39	86,454	0.03
EUR 100,000	Roche Finance Europe BV, 3.204%, 27/08/29	102,502	0.03	EUR 300,000	TenneT Holding BV, 0.500%, 30/11/40	246,637	0.08
EUR 100,000	Roche Finance Europe BV, 3.355%, 27/02/35	104,115	0.03	EUR 100,000	TenneT Holding BV, 4.750%, 28/10/42	115,021	0.04
EUR 100,000	Roche Finance Europe BV, 3.586%, 04/12/36	105,804	0.03	EUR 250,000	TenneT Holding BV, 1.625%, perpetual	243,968	0.08
EUR 200,000	Royal Schiphol Group NV, 0.375%, 08/09/27	182,253	0.06	EUR 200,000	TenneT Holding BV, 2.375%, perpetual	189,626	0.06
EUR 195,000	Royal Schiphol Group NV, 2.000%, 06/04/29	185,136	0.06	EUR 100,000	TenneT Holding BV, 2.750%, perpetual	92,372	0.03
EUR 150,000	Royal Schiphol Group NV, 0.875%, 08/09/32	124,423	0.04	EUR 200,000	Thermo Fisher Scientific Finance I BV, 0.800%, 18/10/30	173,425	0.06
EUR 100,000	Royal Schiphol Group NV, 0.750%, 22/04/33	80,273	0.03	EUR 200,000	Thermo Fisher Scientific Finance I BV, 1.125%, 18/10/33	166,098	0.05
EUR 300,000	Schlumberger Finance BV, 1.375%, 28/10/26	286,392	0.09	EUR 200,000	Thermo Fisher Scientific Finance I BV, 1.625%, 18/10/41	150,370	0.05
EUR 200,000	Schlumberger Finance BV, 0.250%, 15/10/27	180,838	0.06	EUR 100,000	Unilever Finance Netherlands BV, 1.250%, 25/03/25	97,489	0.03
EUR 100,000	Schlumberger Finance BV, 2.000%, 06/05/32	91,749	0.03	EUR 100,000	Unilever Finance Netherlands BV, 0.875%, 31/07/25	96,598	0.03
EUR 100,000	Signify NV, 2.375%, 11/05/27	96,783	0.03	EUR 200,000	Unilever Finance Netherlands BV, 1.125%, 29/04/28	186,597	0.06
EUR 200,000	Sika Capital BV, 3.750%, 03/11/26	203,288	0.07	EUR 200,000	Unilever Finance Netherlands BV, 1.375%, 31/07/29	185,565	0.06
EUR 100,000	Sika Capital BV, 0.875%, 29/04/27	93,358	0.03	EUR 100,000	Unilever Finance Netherlands BV, 3.250%, 23/02/31	102,126	0.03
EUR 200,000	Stedin Holding NV, 0.010%, 16/11/26	182,787	0.06	EUR 300,000	Unilever Finance Netherlands BV, 1.625%, 12/02/33	268,943	0.09
EUR 100,000	Stedin Holding NV, 0.500%, 14/11/29	86,112	0.03	EUR 100,000	Unilever Finance Netherlands BV, 3.500%, 23/02/35	104,215	0.03
EUR 100,000	Stedin Holding NV, 2.375%, 03/06/30	95,334	0.03	EUR 200,000	Unilever Finance Netherlands BV, 3.500%, 23/02/35	208,430	0.07
EUR 100,000	Stedin Holding NV, 1.500%, perpetual	89,354	0.03	EUR 100,000	Universal Music Group NV, 3.000%, 30/06/27	99,969	0.03
EUR 200,000	Stellantis NV, 3.875%, 05/01/26	201,602	0.07	EUR 200,000	Universal Music Group NV, 4.000%, 13/06/31	208,685	0.07
EUR 200,000	Stellantis NV, 4.500%, 07/07/28	210,460	0.07	EUR 100,000	Universal Music Group NV, 3.750%, 30/06/32	102,839	0.03
EUR 500,000	Stellantis NV, 4.375%, 14/03/30	527,578	0.17	EUR 100,000	Vestas Wind Systems Finance BV, 1.500%, 15/06/29	91,422	0.03
EUR 500,000	Stellantis NV, 4.250%, 16/06/31	518,206	0.17	EUR 100,000	Vestas Wind Systems Finance BV, 2.000%, 15/06/34	87,460	0.03
EUR 100,000	Technip Energies NV, 1.125%, 28/05/28	90,053	0.03	EUR 100,000	Vesteda Finance BV, 1.500%, 24/05/27	94,148	0.03
EUR 100,000	Telefonica Europe BV, 5.875%, 14/02/33	120,003	0.04	EUR 200,000	Vesteda Finance BV, 0.750%, 18/10/31	160,467	0.05
EUR 100,000	TenneT Holding BV, 1.000%, 13/06/26	96,294	0.03				
EUR 100,000	TenneT Holding BV, 0.125%, 09/12/27	93,591	0.03				
EUR 100,000	TenneT Holding BV, 3.875%, 28/10/28	104,032	0.03				

Schedule of Investments (continued)

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Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.15% (continued)				Corporate Bonds - 98.15% (continued)			
Netherlands (continued)				Norway (continued)			
EUR 100,000	Viterra Finance BV, 0.375%, 24/09/25	94,318	0.03	EUR 100,000	SpareBank 1 SR-Bank ASA, 0.375%, 15/07/27	91,619	0.03
EUR 100,000	Vonovia Finance BV, 1.750%, 25/01/27	94,966	0.03	EUR 100,000	SpareBank 1 SR-Bank ASA, 4.875%, 24/08/28	105,223	0.03
EUR 300,000	Vonovia Finance BV, 1.125%, 14/09/34	223,495	0.07	EUR 100,000	Statkraft AS, 1.125%, 20/03/25	97,187	0.03
EUR 100,000	Vonovia Finance BV, 1.625%, 07/10/39	68,928	0.02	EUR 100,000	Statkraft AS, 1.500%, 26/03/30	91,734	0.03
EUR 100,000	Vonovia Finance BV, 1.000%, 28/01/41	59,612	0.02	EUR 100,000	Statnett SF, 0.875%, 08/03/25	96,882	0.03
EUR 100,000	Wabtec Transportation Netherlands BV, 1.250%, 03/12/27	91,993	0.03	EUR 200,000	Telenor ASA, 2.500%, 22/05/25	197,514	0.06
EUR 300,000	Wintershall Dea Finance BV, 0.840%, 25/09/25	285,201	0.09	EUR 100,000	Telenor ASA, 0.750%, 31/05/26	94,588	0.03
EUR 100,000	Wintershall Dea Finance BV, 1.332%, 25/09/28	89,040	0.03	EUR 100,000	Telenor ASA, 0.250%, 25/09/27	90,693	0.03
EUR 78,000	Wolters Kluwer NV, 1.500%, 22/03/27	74,552	0.02	EUR 100,000	Telenor ASA, 0.250%, 14/02/28	89,578	0.03
EUR 200,000	Wolters Kluwer NV, 0.750%, 03/07/30	173,483	0.06	EUR 200,000	Telenor ASA, 1.125%, 31/05/29	181,572	0.06
EUR 100,000	Wolters Kluwer NV, 3.750%, perpetual	103,613	0.03	EUR 100,000	Telenor ASA, 4.000%, 03/10/30	105,585	0.03
EUR 100,000	Würth Finance International BV, 0.750%, 22/11/27	92,287	0.03	EUR 100,000	Telenor ASA, 1.750%, 31/05/34	87,718	0.03
EUR 100,000	Würth Finance International BV, 2.125%, 23/08/30	94,100	0.03	EUR 100,000	Telenor ASA, 4.250%, 03/10/35	108,542	0.04
Total Netherlands		46,868,878	15.12	EUR 100,000	Var Energi ASA, 5.500%, perpetual	106,960	0.04
New Zealand				Total Norway		4,434,416	1.43
EUR 100,000	ANZ New Zealand Int'l Ltd, 1.125%, 20/03/25	97,041	0.03	Poland			
EUR 400,000	ASB Bank Ltd, 0.500%, 24/09/29	344,043	0.11	EUR 100,000	ORLEN SA, 1.125%, 27/05/28	90,036	0.03
Total New Zealand		441,084	0.14	Total Poland		90,036	0.03
Norway				Portugal			
EUR 100,000	Aker BP ASA, 1.125%, 12/05/29	88,813	0.03	EUR 200,000	Caixa Geral de Depositos SA, 5.750%, 31/10/28	215,173	0.07
EUR 500,000	DNB Bank ASA, 3.125%, 21/09/27	498,094	0.16	EUR 400,000	EDP - Energias de Portugal SA, 1.625%, 15/04/27	382,476	0.12
EUR 100,000	DNB Bank ASA, 4.500%, 19/07/28	103,346	0.03	EUR 200,000	EDP - Energias de Portugal SA, 3.875%, 26/06/28	205,497	0.07
EUR 100,000	DNB Bank ASA, 0.250%, 23/02/29	87,696	0.03	Total Portugal		803,146	0.26
EUR 100,000	DNB Bank ASA, 4.625%, 28/02/33	102,325	0.03	Romania			
EUR 282,000	DNB Bank ASA, 5.000%, 13/09/33	293,471	0.10	EUR 100,000	Banca Comerciala Romana SA, 7.625%, perpetual	105,258	0.03
EUR 300,000	DNB Bank ASA, 4.000%, perpetual	309,027	0.10	Total Romania		105,258	0.03
EUR 100,000	Equinor ASA, 2.875%, 10/09/25	99,493	0.03	Slovenia			
EUR 200,000	Equinor ASA, 0.750%, 22/05/26	189,803	0.06	EUR 100,000	Nova Ljubljanska Banka dd, 7.125%, 27/06/27	105,282	0.03
EUR 200,000	Equinor ASA, 1.250%, 17/02/27	189,371	0.06	Total Slovenia		105,282	0.03
EUR 400,000	Equinor ASA, 1.625%, 17/02/35	337,535	0.11	Spain			
EUR 100,000	Norsk Hydro ASA, 1.125%, 11/04/25	96,603	0.03	EUR 100,000	Abanca Corp Bancaria SA, 0.500%, 08/09/27	91,184	0.03
EUR 100,000	Sparebank 1 Oestlandet, 1.750%, 27/04/27	95,036	0.03	EUR 100,000	Abanca Corp Bancaria SA, 5.875%, 02/04/30	106,207	0.03
EUR 100,000	SpareBank 1 SMN, 0.125%, 11/09/26	91,927	0.03	EUR 200,000	Abanca Corp Bancaria SA, 5.500%, perpetual	203,041	0.07
EUR 140,000	SpareBank 1 SMN, 0.010%, 18/02/28	122,813	0.04	EUR 100,000	Abertis Infraestructuras SA, 2.500%, 27/02/25	98,451	0.03
EUR 200,000	SpareBank 1 SR-Bank ASA, 0.250%, 09/11/26	183,668	0.06	EUR 500,000	Abertis Infraestructuras SA, 2.375%, 27/09/27	486,443	0.16
				EUR 200,000	Abertis Infraestructuras SA, 4.125%, 31/01/28	205,564	0.07
				EUR 200,000	Abertis Infraestructuras SA, 1.125%, 26/03/28	183,078	0.06
				EUR 400,000	Abertis Infraestructuras SA, 1.625%, 15/07/29	362,823	0.12

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.15% (continued)				Corporate Bonds - 98.15% (continued)			
Spain (continued)				Spain (continued)			
EUR 100,000	Abertis Infraestructuras SA, 4.125%, 07/08/29	102,609	0.03	EUR 100,000	Banco Santander SA, 1.625%, 22/10/30	86,013	0.03
EUR 100,000	Acciona Energia Financiacion Filiales SA, 0.375%, 07/10/27	89,574	0.03	EUR 300,000	Banco Santander SA, 4.875%, 18/10/31	319,266	0.10
EUR 100,000	Acciona Energia Financiacion Filiales SA, 5.125%, 23/04/31	105,462	0.03	EUR 600,000	Banco Santander SA, 1.000%, 04/11/31	513,644	0.17
EUR 100,000	ACS Servicios Comunicaciones y Energia SA, 1.875%, 20/04/26	96,664	0.03	EUR 200,000	Banco Santander SA, 5.750%, perpetual	209,564	0.07
EUR 100,000	Amadeus IT Group SA, 2.875%, 20/05/27	98,993	0.03	EUR 300,000	Bankinter SA, 0.875%, 08/07/26	281,883	0.09
EUR 200,000	Amadeus IT Group SA, 1.875%, 24/09/28	190,602	0.06	EUR 100,000	Bankinter SA, 0.625%, 06/10/27	90,937	0.03
EUR 200,000	Banco Bilbao Vizcaya Argentaria SA, 1.375%, 14/05/25	193,910	0.06	EUR 100,000	Bankinter SA, 4.875%, 13/09/31	104,737	0.03
EUR 500,000	Banco Bilbao Vizcaya Argentaria SA, 1.000%, 21/06/26	474,558	0.15	EUR 200,000	Bankinter SA, 1.250%, 23/12/32	178,069	0.06
EUR 200,000	Banco Bilbao Vizcaya Argentaria SA, 0.500%, 14/01/27	184,412	0.06	EUR 200,000	CaixaBank SA, 1.125%, 27/03/26	190,324	0.06
EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 3.500%, 10/02/27	100,066	0.03	EUR 500,000	CaixaBank SA, 1.625%, 13/04/26	486,533	0.16
EUR 200,000	Banco Bilbao Vizcaya Argentaria SA, 1.000%, 16/01/30	192,246	0.06	EUR 200,000	CaixaBank SA, 0.750%, 10/07/26	192,091	0.06
EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 4.625%, 13/01/31	104,905	0.03	EUR 400,000	CaixaBank SA, 0.375%, 18/11/26	376,354	0.12
EUR 200,000	Banco Bilbao Vizcaya Argentaria SA, 5.750%, 15/09/33	210,133	0.07	EUR 200,000	CaixaBank SA, 0.500%, 09/02/29	176,192	0.06
EUR 200,000	Banco Bilbao Vizcaya Argentaria SA, 4.125%, perpetual	201,245	0.07	EUR 200,000	CaixaBank SA, 5.000%, 19/07/29	209,051	0.07
EUR 100,000	BanCo Bilbao Vizcaya Argentaria SA, 3.375%, 20/09/27	100,873	0.03	EUR 500,000	CaixaBank SA, 4.250%, 06/09/30	518,950	0.17
EUR 500,000	BanCo Bilbao Vizcaya Argentaria SA, 4.375%, 14/10/29	530,780	0.17	EUR 100,000	CaixaBank SA, 1.250%, 18/06/31	93,017	0.03
EUR 100,000	Banco de Sabadell SA, 1.125%, 11/03/27	94,848	0.03	EUR 100,000	CaixaBank SA, 5.125%, 19/07/34	106,636	0.04
EUR 200,000	Banco de Sabadell SA, 5.125%, 10/11/28	210,104	0.07	EUR 400,000	CaixaBank SA, 6.250%, 23/02/33	422,515	0.14
EUR 100,000	Banco de Sabadell SA, 5.000%, 07/06/29	105,045	0.03	EUR 100,000	Criteria Caixa SA, 0.875%, 28/10/27	91,255	0.03
EUR 300,000	Banco Santander SA, 3.625%, 27/09/26	300,352	0.10	EUR 100,000	EDP Servicios Financieros Espana SA, 4.125%, 04/04/29	104,002	0.03
EUR 400,000	Banco Santander SA, 3.125%, 19/01/27	396,071	0.13	EUR 100,000	EDP Servicios Financieros Espana SA, 4.375%, 04/04/32	106,461	0.03
EUR 200,000	Banco Santander SA, 0.500%, 04/02/27	183,413	0.06	EUR 200,000	Enagas Financiaciones SA, 1.250%, 06/02/25	194,782	0.06
EUR 200,000	Banco Santander SA, 0.500%, 24/03/27	186,519	0.06	EUR 100,000	Enagas Financiaciones SA, 1.375%, 05/05/28	94,645	0.03
EUR 200,000	Banco Santander SA, 4.625%, 18/10/27	204,823	0.07	EUR 100,000	FCC Aqualia SA, 2.629%, 08/06/27	97,688	0.03
EUR 400,000	Banco Santander SA, 3.875%, 16/01/28	409,330	0.13	EUR 200,000	FCC Servicios Medio Ambiente Holding SAU, 1.661%, 04/12/26	190,489	0.06
EUR 300,000	Banco Santander SA, 2.125%, 08/02/28	283,969	0.09	EUR 100,000	FCC Servicios Medio Ambiente Holding SAU, 5.250%, 30/10/29	107,247	0.04
EUR 300,000	Banco Santander SA, 0.200%, 11/02/28	265,200	0.09	EUR 200,000	Ferrovial Emisiones SA, 1.382%, 14/05/26	192,457	0.06
EUR 200,000	Banco Santander SA, 0.625%, 24/06/29	176,922	0.06	EUR 200,000	Ferrovial Emisiones SA, 0.540%, 12/11/28	177,330	0.06
EUR 200,000	Banco Santander SA, 4.250%, 12/06/30	209,086	0.07	EUR 200,000	Iberdrola Finanzas SA, 1.000%, 07/03/25	194,266	0.06
				EUR 300,000	Iberdrola Finanzas SA, 1.250%, 28/10/26	287,762	0.09
				EUR 300,000	Iberdrola Finanzas SA, 1.250%, 13/09/27	286,033	0.09
				EUR 200,000	Iberdrola Finanzas SA, 3.125%, 22/11/28	202,622	0.07
				EUR 100,000	Iberdrola Finanzas SA, 1.621%, 29/11/29	94,757	0.03
				EUR 200,000	Iberdrola Finanzas SA, 3.375%, 22/11/32	203,790	0.07
				EUR 100,000	Iberdrola Finanzas SA, 3.625%, 13/07/33	103,531	0.03

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.15% (continued)				Corporate Bonds - 98.15% (continued)			
Spain (continued)				Sweden			
EUR 100,000	Inmobiliaria Colonial Socimi SA, 1.625%, 28/11/25	96,637	0.03	EUR 200,000	Akelius Residential Property AB, 1.750%, 07/02/25	193,782	0.06
EUR 200,000	Inmobiliaria Colonial Socimi SA, 2.000%, 17/04/26	193,356	0.06	EUR 100,000	Assa Abloy AB, 3.750%, 13/09/26	101,818	0.03
EUR 100,000	Inmobiliaria Colonial Socimi SA, 1.350%, 14/10/28	92,110	0.03	EUR 100,000	Assa Abloy AB, 3.875%, 13/09/30	104,879	0.03
EUR 100,000	Kutxabank SA, 4.750%, 15/06/27	101,732	0.03	EUR 100,000	Assa Abloy AB, 4.125%, 13/09/35	109,548	0.04
EUR 100,000	Kutxabank SA, 4.000%, 01/02/28	101,139	0.03	EUR 100,000	Atlas Copco AB, 0.625%, 30/08/26	94,259	0.03
EUR 200,000	Mapfre SA, 4.375%, 31/03/47	196,609	0.06	EUR 100,000	Electrolux AB, 4.125%, 05/10/26	101,455	0.03
EUR 100,000	Mapfre SA, 4.125%, 07/09/48	96,089	0.03	EUR 200,000	EQT AB, 2.375%, 06/04/28	188,623	0.06
EUR 100,000	Merlin Properties Socimi SA, 1.750%, 26/05/25	97,094	0.03	EUR 200,000	EQT AB, 2.875%, 06/04/32	177,873	0.06
EUR 200,000	Merlin Properties Socimi SA, 1.875%, 02/11/26	192,344	0.06	EUR 200,000	Essity AB, 0.250%, 08/02/31	169,944	0.06
EUR 100,000	Merlin Properties Socimi SA, 2.375%, 13/07/27	96,204	0.03	EUR 300,000	Fastighets AB Balder, 1.875%, 23/01/26	273,416	0.09
EUR 100,000	Merlin Properties Socimi SA, 1.375%, 01/06/30	84,679	0.03	EUR 200,000	Hemso Fastighets AB, 1.000%, 09/09/26	185,082	0.06
EUR 100,000	NorteGas Energia Distribucion SA, 0.905%, 22/01/31	79,623	0.03	EUR 300,000	Lansforsakringar Bank AB, 0.125%, 19/02/25	287,684	0.09
EUR 200,000	Prosegur Cash SA, 1.375%, 04/02/26	191,346	0.06	EUR 100,000	Lansforsakringar Bank AB, 4.000%, perpetual	101,559	0.03
EUR 200,000	Prosegur Cia de Seguridad SA, 2.500%, 06/04/29	190,337	0.06	EUR 700,000	Nordea Bank Abp, 1.125%, 12/02/25	681,983	0.22
EUR 100,000	Red Electrica Financiaciones SAU, 1.125%, 24/04/25	97,207	0.03	EUR 300,000	Sandvik AB, 3.750%, 27/09/29	309,756	0.10
EUR 200,000	Red Electrica Financiaciones SAU, 1.250%, 13/03/27	190,508	0.06	EUR 200,000	SbAB Bank AB, 1.875%, perpetual	194,226	0.06
EUR 200,000	Red Electrica Financiaciones SAU, 0.500%, 24/05/33	163,644	0.05	EUR 100,000	SBAB Bank AB, 0.500%, 13/05/25	95,889	0.03
EUR 100,000	Santander Consumer Finance SA, 0.010%, 23/02/26	93,255	0.03	EUR 100,000	SBAB Bank AB, 4.875%, 26/06/26	100,985	0.03
EUR 200,000	Santander Consumer Finance SA, 0.500%, 14/01/27	183,816	0.06	EUR 100,000	SBAB Bank AB, 0.125%, 27/08/26	92,409	0.03
EUR 300,000	Telefonica Emisiones SA, 1.201%, 21/08/27	279,985	0.09	EUR 200,000	Skandinaviska Enskilda Banken AB, 3.250%, 24/11/25	200,079	0.07
EUR 400,000	Telefonica Emisiones SA, 1.715%, 12/01/28	378,224	0.12	EUR 500,000	Skandinaviska Enskilda Banken AB, 4.000%, 09/11/26	508,040	0.16
EUR 100,000	Telefonica Emisiones SA, 2.318%, 17/10/28	96,362	0.03	EUR 200,000	Skandinaviska Enskilda Banken AB, 1.750%, 11/11/26	191,870	0.06
EUR 100,000	Telefonica Emisiones SA, 1.788%, 12/03/29	94,110	0.03	EUR 200,000	Skandinaviska Enskilda Banken AB, 4.125%, 29/06/27	205,888	0.07
EUR 400,000	Telefonica Emisiones SA, 2.932%, 17/10/29	395,658	0.13	EUR 200,000	Skandinaviska Enskilda Banken AB, 0.750%, 09/08/27	181,782	0.06
EUR 200,000	Telefonica Emisiones SA, 1.930%, 17/10/31	182,430	0.06	EUR 100,000	Skandinaviska Enskilda Banken AB, 3.750%, 07/02/28	101,006	0.03
EUR 200,000	Telefonica Emisiones SA, 4.183%, 21/11/33	210,038	0.07	EUR 200,000	Skandinaviska Enskilda Banken AB, 0.750%, 03/11/31	182,091	0.06
EUR 125,000	Telefonica Emisiones SA, 1.957%, 01/07/39	100,063	0.03	EUR 200,000	Svenska Handelsbanken AB, 1.000%, 15/04/25	193,974	0.06
EUR 300,000	Telefonica Emisiones SA, 1.864%, 13/07/40	233,937	0.08	EUR 100,000	Svenska Handelsbanken AB, 3.875%, 10/05/27	102,024	0.03
EUR 200,000	Unicaja Banco SA, 1.000%, 01/12/26	188,768	0.06	EUR 100,000	Svenska Handelsbanken AB, 3.750%, 01/11/27	102,518	0.03
EUR 100,000	Werfen SA/Spain, 4.625%, 06/06/28	101,843	0.03	EUR 200,000	Svenska Handelsbanken AB, 3.375%, 17/02/28	201,751	0.07
				EUR 395,000	Svenska Handelsbanken AB, 1.375%, 23/02/29	360,390	0.12
				EUR 100,000	Svenska Handelsbanken AB, 2.625%, 05/09/29	97,577	0.03
				EUR 200,000	Svenska Handelsbanken AB, 0.500%, 18/02/30	169,314	0.06
				EUR 100,000	Svenska Handelsbanken AB, 3.250%, 01/06/33	97,525	0.03
Total Spain		19,823,545	6.39				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.15% (continued)				Corporate Bonds - 98.15% (continued)			
Sweden (continued)				United Kingdom (continued)			
EUR 200,000	Svenska Handelsbanken AB, 5.000%, 16/08/34	209,673	0.07	EUR 150,000	Barclays PLC, 2.885%, 31/01/27	147,525	0.05
EUR 400,000	Swedbank AB, 0.250%, 02/11/26	368,936	0.12	EUR 500,000	Barclays PLC, 0.577%, 09/08/29	429,994	0.14
EUR 500,000	Swedbank AB, 2.100%, 25/05/27	481,179	0.16	EUR 200,000	Barclays PLC, 4.918%, 08/08/30	208,160	0.07
EUR 200,000	Swedbank AB, 0.200%, 12/01/28	174,252	0.06	EUR 200,000	Barclays PLC, 5.262%, 29/01/34	213,859	0.07
EUR 400,000	Swedbank AB, 4.250%, 11/07/28	410,742	0.13	EUR 400,000	BP Capital Markets PLC, 2.972%, 27/02/26	397,133	0.13
EUR 100,000	Swedbank AB, 4.375%, 05/09/30	103,601	0.03	EUR 400,000	BP Capital Markets PLC, 1.637%, 26/06/29	371,119	0.12
EUR 200,000	Tele2 AB, 2.125%, 15/05/28	191,273	0.06	EUR 200,000	BP Capital Markets PLC, 1.231%, 08/05/31	174,431	0.06
EUR 200,000	Telia Co AB, 3.875%, 01/10/25	202,163	0.07	EUR 200,000	BP Capital Markets PLC, 2.822%, 07/04/32	194,333	0.06
EUR 100,000	Telia Co AB, 3.000%, 07/09/27	100,279	0.03	EUR 200,000	BP Capital Markets PLC, 1.104%, 15/11/34	157,597	0.05
EUR 100,000	Telia Co AB, 3.625%, 22/02/32	103,397	0.03	EUR 400,000	BP Capital Markets PLC, 3.250%, perpetual	385,765	0.13
EUR 100,000	Telia Co AB, 1.625%, 23/02/35	84,288	0.03	EUR 200,000	British Telecommunications PLC, 0.500%, 12/09/25	190,402	0.06
EUR 300,000	Telia Co AB, 1.375%, 11/05/81	278,250	0.09	EUR 200,000	British Telecommunications PLC, 1.750%, 10/03/26	193,797	0.06
EUR 200,000	Vattenfall AB, 0.500%, 24/06/26	187,733	0.06	EUR 365,000	British Telecommunications PLC, 2.125%, 26/09/28	349,547	0.11
EUR 200,000	Vattenfall AB, 3.000%, 19/03/77	188,812	0.06	EUR 100,000	British Telecommunications PLC, 1.125%, 12/09/29	89,545	0.03
Total Sweden		9,545,577	3.08	EUR 100,000	British Telecommunications PLC, 4.250%, 06/01/33	105,251	0.03
Switzerland				EUR 100,000	British Telecommunications PLC, 2.750%, 30/08/27	98,756	0.03
EUR 100,000	Zuercher Kantonalbank, 4.467%, 15/09/27	102,379	0.03	EUR 100,000	British Telecommunications PLC, 3.375%, 30/08/32	99,842	0.03
Total Switzerland		102,379	0.03	EUR 100,000	Cadent Finance PLC, 0.625%, 19/03/30	84,180	0.03
United Arab Emirates				EUR 200,000	Cadent Finance PLC, 0.750%, 11/03/32	161,291	0.05
EUR 200,000	Emirates Telecommunications Group Co PJSC, 2.750%, 18/06/26	194,864	0.06	EUR 100,000	Coca-Cola Europacific Partners PLC, 1.500%, 08/11/27	94,440	0.03
EUR 200,000	Emirates Telecommunications Group Co PJSC, 0.375%, 17/05/28	175,407	0.06	EUR 200,000	Coca-Cola Europacific Partners PLC, 0.200%, 02/12/28	174,464	0.06
EUR 200,000	First Abu Dhabi Bank PJSC, 0.125%, 16/02/26	184,442	0.06	EUR 300,000	Coca-Cola Europacific Partners PLC, 1.125%, 12/04/29	271,960	0.09
Total United Arab Emirates		554,713	0.18	EUR 300,000	Diageo Finance PLC, 1.875%, 27/03/27	290,176	0.09
United Kingdom				EUR 100,000	Diageo Finance PLC, 1.500%, 22/10/27	94,889	0.03
EUR 100,000	3i Group PLC, 4.875%, 14/06/29	104,365	0.03	EUR 200,000	Diageo Finance PLC, 2.500%, 27/03/32	191,750	0.06
EUR 100,000	Ancor UK Finance PLC, 1.125%, 23/06/27	92,983	0.03	EUR 100,000	DS Smith PLC, 0.875%, 12/09/26	93,282	0.03
EUR 100,000	Anglo American Capital PLC, 1.625%, 18/09/25	97,005	0.03	EUR 100,000	DS Smith PLC, 4.375%, 27/07/27	102,848	0.03
EUR 100,000	Anglo American Capital PLC, 1.625%, 11/03/26	96,125	0.03	EUR 200,000	DS Smith PLC, 4.500%, 27/07/30	208,151	0.07
EUR 100,000	Anglo American Capital PLC, 4.500%, 15/09/28	103,839	0.03	EUR 300,000	GlaxoSmithKline Capital PLC, 4.000%, 16/06/25	302,520	0.10
EUR 200,000	Anglo American Capital PLC, 5.000%, 15/03/31	212,868	0.07	EUR 200,000	GlaxoSmithKline Capital PLC, 1.250%, 21/05/26	192,347	0.06
EUR 110,000	Anglo American Capital PLC, 4.750%, 21/09/32	115,439	0.04	EUR 173,000	GSK Capital BV, 3.000%, 28/11/27	174,244	0.06
EUR 200,000	ANZ New Zealand Int'l Ltd, 0.200%, 23/09/27	178,809	0.06	EUR 200,000	GSK Capital BV, 3.125%, 28/11/32	202,038	0.06
EUR 100,000	Aon Global Ltd, 2.875%, 14/05/26	98,281	0.03	EUR 550,000	HSBC Holdings PLC, 3.000%, 30/06/25	544,022	0.18
EUR 200,000	AstraZeneca PLC, 1.250%, 12/05/28	188,000	0.06				
EUR 200,000	AstraZeneca PLC, 0.375%, 03/06/29	175,819	0.06				
EUR 100,000	AstraZeneca PLC, 3.750%, perpetual	105,133	0.03				
EUR 209,000	Aviva PLC, 3.375%, 04/12/45	203,586	0.07				
EUR 400,000	Barclays PLC, 1.375%, 24/01/26	388,180	0.13				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.15% (continued)				Corporate Bonds - 98.15% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
EUR 700,000	HSBC Holdings PLC, 3.019%, 15/06/27	691,243	0.22	EUR 210,000	Nationwide Building Society, 3.250%, 05/09/29	209,378	0.07
EUR 200,000	HSBC Holdings PLC, 4.752%, 10/03/28	207,389	0.07	EUR 190,000	Natwest Group PLC, 0.780%, 26/02/30	163,515	0.05
EUR 200,000	HSBC Holdings PLC, 3.125%, 07/06/28	196,254	0.06	EUR 500,000	NatWest Group PLC, 1.750%, 02/03/26	486,752	0.16
EUR 300,000	HSBC Holdings PLC, 0.770%, 13/11/31	250,983	0.08	EUR 104,000	NatWest Group PLC, 4.699%, 14/03/28	107,002	0.04
EUR 100,000	HSBC Holdings PLC, 4.787%, 10/03/32	105,688	0.03	EUR 200,000	NatWest Markets PLC, 2.750%, 02/04/25	198,058	0.06
EUR 100,000	HSBC Holdings PLC, 4.856%, perpetual	106,072	0.03	EUR 200,000	NatWest Markets PLC, 2.000%, 27/08/25	194,978	0.06
EUR 100,000	Informa PLC, 2.125%, 06/10/25	97,120	0.03	EUR 195,000	NatWest Markets PLC, 0.125%, 12/11/25	183,674	0.06
EUR 100,000	International Distributions Services PLC, 5.250%, 14/09/28	103,650	0.03	EUR 200,000	NatWest Markets PLC, 0.125%, 18/06/26	185,239	0.06
EUR 100,000	ITV PLC, 1.375%, 26/09/26	94,011	0.03	EUR 300,000	NatWest Markets PLC, 1.375%, 02/03/27	282,315	0.09
EUR 300,000	Lloyds Banking Group PLC, 3.500%, 01/04/26	298,993	0.10	EUR 200,000	Omnicom Finance Holdings PLC, 1.400%, 08/07/31	178,899	0.06
EUR 400,000	Lloyds Banking Group PLC, 4.500%, 11/01/29	415,056	0.13	EUR 100,000	Phoenix Group Holdings PLC, 4.375%, 24/01/29	95,201	0.03
EUR 300,000	Lloyds Banking Group PLC, 3.125%, 24/08/30	291,965	0.09	EUR 100,000	Reckitt Benckiser Treasury Services PLC, 3.625%, 14/09/28	103,391	0.03
EUR 300,000	Lloyds Banking Group PLC, 4.750%, 21/09/31	316,829	0.10	EUR 100,000	Reckitt Benckiser Treasury Services PLC, 3.875%, 14/09/33	105,765	0.03
EUR 300,000	London Stock Exchange Group PLC, 1.750%, 06/12/27	287,043	0.09	EUR 100,000	Rentokil Initial PLC, 0.875%, 30/05/26	94,526	0.03
EUR 200,000	London Stock Exchange Group PLC, 1.750%, 19/09/29	186,658	0.06	EUR 100,000	Rentokil Initial PLC, 0.500%, 14/10/28	88,445	0.03
EUR 100,000	Mobico Group PLC, 4.875%, 26/09/31	101,077	0.03	EUR 100,000	Sage Group PLC, 3.820%, perpetual	102,771	0.03
EUR 100,000	Mondi Finance PLC, 1.625%, 27/04/26	96,496	0.03	EUR 100,000	Santander UK Group Holdings PLC, 3.530%, 25/08/28	99,189	0.03
EUR 100,000	Motability Operations Group PLC, 0.375%, 03/01/26	94,550	0.03	EUR 300,000	Sky Ltd, 2.250%, 17/11/25	294,859	0.10
EUR 100,000	Motability Operations Group PLC, 0.125%, 20/07/28	87,934	0.03	EUR 100,000	SSE PLC, 1.375%, 04/09/27	94,471	0.03
EUR 100,000	Motability Operations Group PLC, 3.500%, 17/07/31	102,429	0.03	EUR 61,000	SSE PLC, 2.875%, 01/08/29	60,283	0.02
EUR 100,000	National Gas Transmission PLC, 4.250%, 05/04/30	103,671	0.03	EUR 100,000	SSE PLC, 1.750%, 16/04/30	91,719	0.03
EUR 200,000	National Grid Electricity Distribution East Midlands PLC, 3.530%, 20/09/28	202,947	0.07	EUR 300,000	SSE PLC, 4.000%, 05/09/31	313,265	0.10
EUR 115,000	National Grid Electricity Transmission PLC, 0.823%, 07/07/32	93,207	0.03	EUR 300,000	SSE PLC, 4.000%, perpetual	289,642	0.09
EUR 350,000	National Grid PLC, 2.179%, 30/06/26	340,172	0.11	EUR 179,000	Standard Chartered PLC, 1.625%, 03/10/27	169,519	0.06
EUR 200,000	National Grid PLC, 0.553%, 18/09/29	171,845	0.06	EUR 100,000	Standard Chartered PLC, 0.800%, 17/11/29	86,891	0.03
EUR 80,000	National Grid PLC, 2.949%, 30/03/30	77,860	0.03	EUR 225,000	Standard Chartered PLC, 2.500%, 09/09/30	217,647	0.07
EUR 215,000	National Grid PLC, 3.245%, 30/03/34	204,259	0.07	EUR 200,000	Standard Chartered PLC, 4.874%, perpetual	209,328	0.07
EUR 500,000	Nationwide Building Society, 0.250%, 22/07/25	475,692	0.15	EUR 100,000	Swiss Re Finance Uk PLC, 2.714%, 04/06/52	88,580	0.03
EUR 100,000	Nationwide Building Society, 0.250%, 14/09/28	87,182	0.03	EUR 200,000	Tesco Corporate Treasury Services PLC, 0.875%, 29/05/26	189,204	0.06
				EUR 200,000	Tesco Corporate Treasury Services PLC, 4.250%, perpetual	207,683	0.07
				EUR 100,000	Thames Water Utilities Finance PLC, 4.000%, 18/04/27	96,557	0.03

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as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.15% (continued)				Corporate Bonds - 98.15% (continued)			
United Kingdom (continued)				United States (continued)			
EUR 100,000	Thames Water Utilities Finance PLC, 0.875%, 31/01/28	85,251	0.03	EUR 100,000	AT&T Inc, 3.375%, 15/03/34	97,824	0.03
EUR 100,000	Thames Water Utilities Finance PLC, 1.250%, 31/01/32	75,063	0.02	EUR 400,000	AT&T Inc, 2.450%, 15/03/35	355,531	0.12
EUR 300,000	Unilever PLC, 1.500%, 11/06/39	243,176	0.08	EUR 300,000	AT&T Inc, 3.150%, 04/09/36	279,282	0.09
EUR 200,000	Vodafone Group PLC, 1.125%, 20/11/25	192,407	0.06	EUR 300,000	AT&T Inc, 1.800%, 14/09/39	228,012	0.07
EUR 500,000	Vodafone Group PLC, 2.200%, 25/08/26	490,028	0.16	EUR 100,000	AT&T Inc, 3.550%, perpetual	100,502	0.03
EUR 150,000	Vodafone Group PLC, 1.625%, 24/11/30	135,938	0.04	EUR 400,000	Athene Global Funding, 0.625%, 12/01/28	355,563	0.12
EUR 400,000	Vodafone Group PLC, 2.875%, 20/11/37	369,108	0.12	EUR 100,000	Avery Dennison Corp, 1.250%, 03/03/25	96,955	0.03
EUR 200,000	Vodafone Group PLC, 2.500%, 24/05/39	174,315	0.06	EUR 100,000	Baxter International Inc, 1.300%, 30/05/25	96,549	0.03
EUR 305,000	Yorkshire Building Society, 0.500%, 01/07/28	266,528	0.09	EUR 200,000	Baxter International Inc, 1.300%, 15/05/29	179,294	0.06
Total United Kingdom		22,358,925	7.21	EUR 200,000	Becton Dickinson & Co, 1.900%, 15/12/26	193,053	0.06
United States				EUR 100,000	Berry Global Inc, 1.000%, 15/01/25	96,853	0.03
EUR 100,000	AbbVie Inc, 0.750%, 18/11/27	92,169	0.03	EUR 300,000	BMW US Capital LLC, 1.000%, 20/04/27	282,638	0.09
EUR 200,000	AbbVie Inc, 2.125%, 17/11/28	192,462	0.06	EUR 175,000	Booking Holdings Inc, 0.100%, 08/03/25	168,159	0.05
EUR 100,000	AbbVie Inc, 2.125%, 01/06/29	95,400	0.03	EUR 300,000	Booking Holdings Inc, 4.000%, 15/11/26	308,022	0.10
EUR 200,000	AbbVie Inc, 1.250%, 18/11/31	174,141	0.06	EUR 200,000	Booking Holdings Inc, 1.800%, 03/03/27	192,310	0.06
EUR 100,000	Air Products and Chemicals Inc, 0.800%, 05/05/32	82,915	0.03	EUR 105,000	Booking Holdings Inc, 0.500%, 08/03/28	95,123	0.03
EUR 100,000	Air Products and Chemicals Inc, 4.000%, 03/03/35	105,362	0.03	EUR 122,000	Booking Holdings Inc, 4.250%, 15/05/29	129,036	0.04
EUR 100,000	American Tower Corp, 1.375%, 04/04/25	96,994	0.03	EUR 111,000	Booking Holdings Inc, 4.500%, 15/11/31	120,690	0.04
EUR 100,000	American Tower Corp, 0.400%, 15/02/27	91,069	0.03	EUR 200,000	Booking Holdings Inc, 4.750%, 15/11/34	225,310	0.07
EUR 100,000	American Tower Corp, 0.500%, 15/01/28	89,091	0.03	EUR 200,000	Booking Holdings Inc, 3.625%, perpetual	205,481	0.07
EUR 300,000	American Tower Corp, 0.875%, 21/05/29	261,181	0.08	EUR 200,000	BorgWarner Inc, 1.000%, 19/05/31	164,416	0.05
EUR 170,000	American Tower Corp, 1.000%, 15/01/32	138,995	0.05	EUR 100,000	Bristol-Myers Squibb Co, 1.000%, 15/05/25	96,965	0.03
EUR 300,000	American Tower Corp, 1.250%, 21/05/33	241,177	0.08	EUR 400,000	Chubb INA Holdings Inc, 1.550%, 15/03/28	376,986	0.12
EUR 200,000	Amgen Inc, 2.000%, 25/02/26	195,202	0.06	EUR 175,000	Chubb INA Holdings Inc, 0.875%, 15/12/29	154,827	0.05
EUR 200,000	Apple Inc, 0.875%, 24/05/25	193,649	0.06	EUR 200,000	Chubb INA Holdings Inc, 2.500%, 15/03/38	175,125	0.06
EUR 100,000	Apple Inc, 0.010%, 15/11/25	94,770	0.03	EUR 100,000	Coca-Cola Co, 1.125%, 09/03/27	94,203	0.03
EUR 200,000	Apple Inc, 1.625%, 10/11/26	194,127	0.06	EUR 280,000	Coca-Cola Co, 0.125%, 09/03/29	243,636	0.08
EUR 200,000	Apple Inc, 2.000%, 17/09/27	195,594	0.06	EUR 455,000	Coca-Cola Co, 0.400%, 06/05/30	390,308	0.13
EUR 300,000	Apple Inc, 1.375%, 24/05/29	281,624	0.09	EUR 100,000	Coca-Cola Co, 1.250%, 08/03/31	89,485	0.03
EUR 200,000	Apple Inc, 0.500%, 15/11/31	170,384	0.06	EUR 100,000	Coca-Cola Co, 0.500%, 09/03/33	80,292	0.03
EUR 200,000	Archer-Daniels-Midland Co, 1.000%, 12/09/25	192,585	0.06	EUR 200,000	Coca-Cola Co, 0.375%, 15/03/33	158,973	0.05
EUR 300,000	AT&T Inc, 3.550%, 18/11/25	301,505	0.10	EUR 400,000	Coca-Cola Co, 1.625%, 09/03/35	345,591	0.11
EUR 300,000	AT&T Inc, 3.500%, 17/12/25	300,532	0.10	EUR 300,000	Colgate-Palmolive Co, 0.500%, 06/03/26	285,177	0.09
EUR 200,000	AT&T Inc, 1.800%, 05/09/26	193,030	0.06	EUR 100,000	Colgate-Palmolive Co, 1.375%, 06/03/34	87,393	0.03
EUR 300,000	AT&T Inc, 1.600%, 19/05/28	281,526	0.09	EUR 330,000	Comcast Corp, 0.010%, 14/09/26	304,335	0.10
EUR 300,000	AT&T Inc, 2.350%, 05/09/29	287,498	0.09				
EUR 200,000	AT&T Inc, 0.800%, 04/03/30	173,733	0.06				
EUR 200,000	AT&T Inc, 3.550%, 17/12/32	200,471	0.07				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.15% (continued)				Corporate Bonds - 98.15% (continued)			
United States (continued)				United States (continued)			
EUR 100,000	Comcast Corp, 0.250%, 20/05/27	91,639	0.03	EUR 165,000	Goldman Sachs Group Inc, 4.000%, 21/09/29	170,173	0.06
EUR 70,000	Comcast Corp, 0.250%, 14/09/29	60,458	0.02	EUR 200,000	Goldman Sachs Group Inc, 0.875%, 21/01/30	172,042	0.06
EUR 100,000	Corning Inc, 4.125%, perpetual	104,542	0.03	EUR 300,000	Goldman Sachs Group Inc, 3.000%, 12/02/31	294,826	0.10
EUR 200,000	Digital Euro Finco LLC, 2.500%, 16/01/26	194,621	0.06	EUR 200,000	Goldman Sachs Group Inc, 0.750%, 23/03/32	159,675	0.05
EUR 100,000	Digital Euro Finco LLC, 1.125%, 09/04/28	90,390	0.03	EUR 200,000	International Business Machines Corp, 0.950%, 23/05/25	193,358	0.06
EUR 100,000	Discovery Communications LLC, 1.900%, 19/03/27	95,060	0.03	EUR 400,000	International Business Machines Corp, 3.375%, 06/02/27	404,686	0.13
EUR 200,000	Dover Corp, 0.750%, 04/11/27	182,992	0.06	EUR 200,000	International Business Machines Corp, 0.300%, 11/02/28	180,106	0.06
EUR 100,000	Dow Chemical Co, 0.500%, 15/03/27	91,487	0.03	EUR 200,000	International Business Machines Corp, 1.750%, 07/03/28	191,338	0.06
EUR 200,000	Dow Chemical Co, 1.125%, 15/03/32	166,315	0.05	EUR 300,000	International Business Machines Corp, 1.500%, 23/05/29	279,179	0.09
EUR 100,000	Duke Energy Corp, 3.100%, 15/06/28	98,517	0.03	EUR 200,000	International Business Machines Corp, 0.875%, 09/02/30	176,742	0.06
EUR 100,000	Duke Energy Corp, 3.850%, 15/06/34	98,791	0.03	EUR 200,000	International Business Machines Corp, 1.750%, 31/01/31	183,341	0.06
EUR 200,000	DXC Technology Co, 1.750%, 15/01/26	192,876	0.06	EUR 200,000	International Business Machines Corp, 3.625%, 06/02/31	206,165	0.07
EUR 200,000	Eli Lilly & Co, 0.500%, 14/09/33	162,727	0.05	EUR 100,000	International Business Machines Corp, 0.650%, 11/02/32	82,631	0.03
EUR 700,000	Eli Lilly & Co, 1.375%, 14/09/61	436,670	0.14	EUR 100,000	International Business Machines Corp, 1.250%, 09/02/34	83,558	0.03
EUR 100,000	Equinix Inc, 1.000%, 15/03/33	80,679	0.03	EUR 200,000	International Business Machines Corp, 1.250%, 09/02/34	167,303	0.05
EUR 190,000	FedEx Corp, 0.450%, 04/05/29	164,849	0.05	EUR 100,000	International Business Machines Corp, 3.750%, 06/02/35	104,286	0.03
EUR 100,000	FedEx Corp, 1.300%, 05/08/31	88,166	0.03	EUR 100,000	International Business Machines Corp, 4.000%, 06/02/43	103,868	0.03
EUR 180,000	FedEx Corp, 0.950%, 04/05/33	141,750	0.05	EUR 100,000	International Flavors & Fragrances Inc, 1.800%, 25/09/26	94,848	0.03
EUR 100,000	Fidelity National Information Services Inc, 0.625%, 03/12/25	94,973	0.03	EUR 130,000	Johnson Controls International PLC / Tyco Fire & Security Finance SCA, 3.000%, 15/09/28	129,273	0.04
EUR 200,000	Fidelity National Information Services Inc, 2.000%, 21/05/30	185,413	0.06	EUR 100,000	Kellanova, 1.250%, 10/03/25	97,404	0.03
EUR 100,000	Fidelity National Information Services Inc, 2.950%, 21/05/39	87,549	0.03	EUR 100,000	Kinder Morgan Inc, 2.250%, 16/03/27	96,015	0.03
EUR 100,000	Fiserv Inc, 1.625%, 01/07/30	90,284	0.03	EUR 200,000	Linde Inc/CT, 1.625%, 01/12/25	194,046	0.06
EUR 200,000	Fiserv Inc, 4.500%, perpetual	211,876	0.07	EUR 200,000	ManpowerGroup Inc, 1.750%, 22/06/26	193,275	0.06
EUR 90,000	General Mills Inc, 0.125%, 15/11/25	84,939	0.03	EUR 200,000	Marsh & McLennan Cos Inc, 1.979%, 21/03/30	188,103	0.06
EUR 150,000	General Mills Inc, 0.450%, 15/01/26	141,459	0.05	EUR 100,000	McDonald's Corp, 1.875%, 26/05/27	96,112	0.03
EUR 300,000	General Motors Financial Co Inc, 0.850%, 26/02/26	284,534	0.09	EUR 100,000	McDonald's Corp, 3.625%, 28/11/27	102,091	0.03
EUR 100,000	General Motors Financial Co Inc, 0.600%, 20/05/27	91,290	0.03	EUR 200,000	McDonald's Corp, 1.750%, 03/05/28	189,696	0.06
EUR 200,000	General Motors Financial Co Inc, 4.300%, 15/02/29	205,839	0.07	EUR 100,000	McDonald's Corp, 0.250%, 04/10/28	88,102	0.03
EUR 300,000	Goldman Sachs Group Inc, 3.375%, 27/03/25	299,286	0.10	EUR 100,000	McDonald's Corp, 2.375%, 31/05/29	96,854	0.03
EUR 300,000	Goldman Sachs Group Inc, 2.875%, 03/06/26	297,250	0.10				
EUR 300,000	Goldman Sachs Group Inc, 1.625%, 27/07/26	288,257	0.09				
EUR 200,000	Goldman Sachs Group Inc, 2.000%, 22/03/28	190,736	0.06				
EUR 400,000	Goldman Sachs Group Inc, 2.000%, 01/11/28	378,077	0.12				
EUR 205,000	Goldman Sachs Group Inc, 0.875%, 09/05/29	178,106	0.06				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.15% (continued)				Corporate Bonds - 98.15% (continued)			
United States (continued)				United States (continued)			
EUR 100,000	McDonald's Corp, 1.500%, 28/11/29	91,371	0.03	EUR 200,000	Netflix Inc, 3.625%, 15/06/30	203,414	0.07
EUR 100,000	McDonald's Corp, 4.000%, 07/03/30	104,620	0.03	EUR 200,000	New York Life Global Funding, 0.250%, 23/01/27	180,851	0.06
EUR 100,000	McDonald's Corp, 3.875%, 20/02/31	103,817	0.03	EUR 200,000	New York Life Global Funding, 3.625%, 09/01/30	205,724	0.07
EUR 100,000	McDonald's Corp, 1.600%, 15/03/31	89,870	0.03	EUR 300,000	PepsiCo Inc, 0.875%, 18/07/28	275,797	0.09
EUR 15,000	McDonald's Corp, 3.000%, 31/05/34	14,529	0.01	EUR 200,000	PepsiCo Inc, 1.125%, 18/03/31	178,090	0.06
EUR 100,000	McKesson Corp, 1.625%, 30/10/26	96,240	0.03	EUR 250,000	PepsiCo Inc, 0.400%, 09/10/32	201,702	0.07
EUR 300,000	Merck & Co Inc, 1.875%, 15/10/26	291,612	0.09	EUR 220,000	PepsiCo Inc, 0.750%, 14/10/33	179,754	0.06
EUR 200,000	Metropolitan Life Global Funding I, 1.750%, 25/05/25	195,211	0.06	EUR 100,000	PepsiCo Inc, 0.875%, 16/10/39	72,472	0.02
EUR 300,000	Metropolitan Life Global Funding I, 4.000%, 05/04/28	309,382	0.10	EUR 50,000	PepsiCo Inc, 1.050%, 09/10/50	32,444	0.01
EUR 100,000	Metropolitan Life Global Funding I, 0.500%, 25/05/29	86,909	0.03	EUR 200,000	PPG Industries Inc, 1.400%, 13/03/27	188,407	0.06
EUR 100,000	MMS USA Holdings Inc, 0.625%, 13/06/25	95,786	0.03	EUR 100,000	PPG Industries Inc, 2.750%, 01/06/29	97,625	0.03
EUR 400,000	MMS USA Holdings Inc, 1.750%, 13/06/31	361,336	0.12	EUR 100,000	Procter & Gamble Co, 4.875%, 11/05/27	106,329	0.03
EUR 200,000	Mondelez International Inc, 0.250%, 17/03/28	178,690	0.06	EUR 300,000	Procter & Gamble Co, 1.200%, 30/10/28	279,597	0.09
EUR 55,000	Mondelez International Inc, 0.750%, 17/03/33	44,405	0.01	EUR 100,000	Procter & Gamble Co, 1.250%, 25/10/29	92,208	0.03
EUR 300,000	Mondelez International Inc, 1.375%, 17/03/41	219,338	0.07	EUR 200,000	Procter & Gamble Co, 3.250%, 02/08/31	206,058	0.07
EUR 200,000	Moody's Corp, 1.750%, 09/03/27	192,330	0.06	EUR 100,000	Prologis Euro Finance LLC, 1.875%, 05/01/29	92,863	0.03
EUR 175,000	Moody's Corp, 0.950%, 25/02/30	154,714	0.05	EUR 100,000	Prologis Euro Finance LLC, 3.875%, 31/01/30	101,756	0.03
EUR 200,000	Morgan Stanley, 2.103%, 08/05/26	195,438	0.06	EUR 200,000	Prologis Euro Finance LLC, 0.625%, 10/09/31	163,217	0.05
EUR 200,000	Morgan Stanley, 1.342%, 23/10/26	191,865	0.06	EUR 385,000	Prologis Euro Finance LLC, 0.500%, 16/02/32	301,286	0.10
EUR 200,000	Morgan Stanley, 1.375%, 27/10/26	189,969	0.06	EUR 275,000	Prologis Euro Finance LLC, 1.000%, 06/02/35	184,787	0.06
EUR 300,000	Morgan Stanley, 1.875%, 27/04/27	285,975	0.09	EUR 193,000	Prologis Euro Finance LLC, 4.625%, perpetual	205,918	0.07
EUR 500,000	Morgan Stanley, 0.406%, 29/10/27	458,886	0.15	EUR 200,000	Public Storage Operating Co, 0.875%, 24/01/32	165,210	0.05
EUR 200,000	Morgan Stanley, 4.813%, 25/10/28	209,280	0.07	EUR 300,000	RELEX Capital Inc, 1.300%, 12/05/25	291,252	0.09
EUR 300,000	Morgan Stanley, 4.656%, 02/03/29	311,396	0.10	EUR 100,000	Thermo Fisher Scientific Inc, 3.200%, 21/01/26	100,189	0.03
EUR 300,000	Morgan Stanley, 0.495%, 26/10/29	258,794	0.08	EUR 400,000	Thermo Fisher Scientific Inc, 0.500%, 01/03/28	363,372	0.12
EUR 300,000	Morgan Stanley, 0.497%, 07/02/31	248,437	0.08	EUR 300,000	Thermo Fisher Scientific Inc, 1.375%, 12/09/28	280,099	0.09
EUR 300,000	Morgan Stanley, 2.950%, 07/05/32	283,131	0.09	EUR 500,000	Thermo Fisher Scientific Inc, 1.950%, 24/07/29	474,285	0.15
EUR 200,000	Morgan Stanley, 1.102%, 29/04/33	162,220	0.05	EUR 200,000	Thermo Fisher Scientific Inc, 2.375%, 15/04/32	189,545	0.06
EUR 300,000	Morgan Stanley, 5.148%, 25/01/34	328,956	0.11	EUR 174,000	Thermo Fisher Scientific Inc, 3.650%, 21/11/34	180,916	0.06
EUR 100,000	Nasdaq Inc, 1.750%, 28/03/29	92,747	0.03	EUR 100,000	Thermo Fisher Scientific Inc, 2.875%, 24/07/37	94,539	0.03
EUR 195,000	Nasdaq Inc, 0.875%, 13/02/30	169,077	0.05	EUR 200,000	Thermo Fisher Scientific Inc, 1.875%, 01/10/49	142,708	0.05
EUR 200,000	Nasdaq Inc, 4.500%, 15/02/32	213,881	0.07	EUR 100,000	Unilever Capital Corp, 3.300%, 06/06/29	102,196	0.03
EUR 100,000	National Grid North America Inc, 4.151%, 12/09/27	102,666	0.03				
EUR 100,000	National Grid North America Inc, 1.054%, 20/01/31	84,455	0.03				
EUR 100,000	National Grid North America Inc, 4.668%, 12/09/33	106,658	0.03				
EUR 200,000	Netflix Inc, 3.625%, 15/05/27	202,355	0.07				
EUR 100,000	Netflix Inc, 4.625%, 15/05/29	106,698	0.03				
EUR 200,000	Netflix Inc, 3.875%, 15/11/29	206,611	0.07				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets	
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				
Corporate Bonds - 98.15% (continued)				Government Bonds - 0.36% (continued)				
United States (continued)				Germany				
EUR 200,000	United Parcel Service Inc, 1.625%, 15/11/25	194,543	0.06	EUR 200,000	GEWOBAG Wohnungsbau-AG Berlin, 0.125%, 24/06/27	178,476	0.06	
EUR 100,000	United Parcel Service Inc, 1.000%, 15/11/28	91,912	0.03	Total Germany			178,476	0.06
EUR 200,000	Verizon Communications Inc, 0.875%, 02/04/25	193,682	0.06	Total Government Bonds			1,109,369	0.36
EUR 400,000	Verizon Communications Inc, 3.250%, 17/02/26	400,874	0.14	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			305,446,812	98.51
EUR 200,000	Verizon Communications Inc, 0.875%, 08/04/27	186,832	0.06	TOTAL INVESTMENTS			305,446,812	98.51
EUR 200,000	Verizon Communications Inc, 1.375%, 02/11/28	185,228	0.06	Other Net Assets/(Liabilities)			4,625,608	1.49
EUR 200,000	Verizon Communications Inc, 0.375%, 22/03/29	173,729	0.06	TOTAL NET ASSETS			310,072,420	100.00
EUR 200,000	Verizon Communications Inc, 1.250%, 08/04/30	177,997	0.06					
EUR 400,000	Verizon Communications Inc, 4.250%, 31/10/30	423,596	0.14					
EUR 100,000	Verizon Communications Inc, 2.625%, 01/12/31	95,480	0.03					
EUR 200,000	Verizon Communications Inc, 0.875%, 19/03/32	165,363	0.05					
EUR 200,000	Verizon Communications Inc, 4.750%, 31/10/34	221,374	0.07					
EUR 200,000	Verizon Communications Inc, 2.875%, 15/01/38	184,280	0.06					
EUR 200,000	Verizon Communications Inc, 1.500%, 19/09/39	149,712	0.05					
EUR 200,000	VF Corp, 4.125%, 07/03/26	197,734	0.06					
EUR 400,000	VF Corp, 0.250%, perpetual	335,564	0.11					
EUR 200,000	Visa Inc, 1.500%, 15/06/26	193,169	0.06					
EUR 100,000	Worley US Finance Sub Ltd, 0.875%, 09/06/26	93,326	0.03					
EUR 200,000	Zimmer Biomet Holdings Inc, 1.164%, 15/11/27	185,274	0.06					
Total United States		38,966,512	12.57					
Total Corporate Bonds		304,337,443	98.15					
Government Bonds - 0.36%				Canada				
EUR 200,000	Ontario Teachers' Finance Trust, 0.500%, 06/05/25	192,738	0.06					
EUR 200,000	Ontario Teachers' Finance Trust, 0.100%, 19/05/28	177,832	0.06					
EUR 100,000	Ontario Teachers' Finance Trust, 3.300%, 05/10/29	101,922	0.03					
EUR 100,000	Ontario Teachers' Finance Trust, 0.050%, 25/11/30	81,899	0.03					
EUR 200,000	Ontario Teachers' Finance Trust, 1.850%, 03/05/32	182,467	0.06					
EUR 200,000	Ontario Teachers' Finance Trust, 0.900%, 20/05/41	137,903	0.04					
EUR 100,000	Ontario Teachers' Finance Trust, 0.950%, 24/11/51	56,132	0.02					
Total Canada		930,893	0.30					

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.40%				Government Bonds - 98.40% <i>(continued)</i>			
Australia				Austria			
AUD 1,699,000	Australia Government Bond, 3.250%, 21/04/25	1,150,386	0.06	EUR 650,000	Republic of Austria Government Bond, 0.010%, 20/04/25	693,315	0.03
AUD 2,250,000	Australia Government Bond, 0.250%, 21/11/25	1,439,593	0.07	EUR 851,000	Republic of Austria Government Bond, 1.200%, 20/10/25	919,846	0.05
AUD 1,769,000	Australia Government Bond, 4.250%, 21/04/26	1,223,034	0.06	EUR 516,000	Republic of Austria Government Bond, 4.850%, 15/03/26	599,292	0.03
AUD 2,600,000	Australia Government Bond, 0.500%, 21/09/26	1,632,695	0.08	EUR 500,000	Republic of Austria Government Bond, 2.000%, 15/07/26	547,807	0.03
AUD 1,524,000	Australia Government Bond, 4.750%, 21/04/27	1,076,630	0.05	EUR 824,000	Republic of Austria Government Bond, 0.750%, 20/10/26	871,538	0.04
AUD 1,967,000	Australia Government Bond, 2.750%, 21/11/27	1,300,668	0.06	EUR 516,000	Republic of Austria Government Bond, 0.500%, 20/04/27	538,108	0.03
AUD 2,116,000	Australia Government Bond, 2.250%, 21/05/28	1,364,397	0.07	EUR 263,289	Republic of Austria Government Bond, 6.250%, 15/07/27	329,446	0.02
AUD 2,109,000	Australia Government Bond, 2.750%, 21/11/28	1,382,362	0.07	EUR 731,000	Republic of Austria Government Bond, 0.750%, 20/02/28	758,920	0.04
AUD 1,499,000	Australia Government Bond, 3.250%, 21/04/29	1,002,038	0.05	EUR 550,000	Republic of Austria Government Bond, 0.010%, 20/10/28	544,469	0.03
AUD 1,851,000	Australia Government Bond, 2.750%, 21/11/29	1,198,893	0.06	EUR 722,000	Republic of Austria Government Bond, 0.500%, 20/02/29	728,425	0.04
AUD 2,122,000	Australia Government Bond, 2.500%, 21/05/30	1,345,461	0.07	EUR 400,000	Republic of Austria Government Bond, 2.900%, 23/05/29	455,513	0.02
AUD 2,050,000	Australia Government Bond, 1.000%, 21/12/30	1,160,794	0.06	EUR 700,000	Republic of Austria Government Bond, 0.010%, 20/02/30	669,523	0.03
AUD 2,200,000	Australia Government Bond, 1.500%, 21/06/31	1,275,168	0.06	EUR 500,000	Republic of Austria Government Bond, 3.450%, 20/10/30	586,691	0.03
AUD 2,150,000	Australia Government Bond, 1.000%, 21/11/31	1,183,207	0.06	EUR 900,000	Republic of Austria Government Bond, 0.010%, 20/02/31	836,378	0.04
AUD 2,350,000	Australia Government Bond, 1.250%, 21/05/32	1,302,172	0.07	EUR 700,000	Republic of Austria Government Bond, 0.900%, 20/02/32	680,542	0.03
AUD 1,700,000	Australia Government Bond, 1.750%, 21/11/32	971,797	0.05	EUR 900,000	Republic of Austria Government Bond, 2.900%, 20/02/33	1,019,815	0.05
AUD 1,477,000	Australia Government Bond, 4.500%, 21/04/33	1,051,288	0.05	EUR 420,000	Republic of Austria Government Bond, 2.400%, 23/05/34	454,743	0.02
AUD 1,300,000	Australia Government Bond, 3.000%, 21/11/33	818,148	0.04	EUR 475,000	Republic of Austria Government Bond, 0.250%, 20/10/36	385,273	0.02
AUD 2,000,000	Australia Government Bond, 3.750%, 21/05/34	1,339,589	0.07	EUR 699,000	Republic of Austria Government Bond, 4.150%, 15/03/37	886,529	0.04
AUD 1,500,000	Australia Government Bond, 3.500%, 21/12/34	979,697	0.05	EUR 400,000	Republic of Austria Government Bond, 0.010%, 20/10/40	276,967	0.01
AUD 534,000	Australia Government Bond, 2.750%, 21/06/35	322,534	0.02	EUR 590,000	Republic of Austria Government Bond, 3.150%, 20/06/44	681,059	0.03
AUD 1,018,000	Australia Government Bond, 3.750%, 21/04/37	671,126	0.03	EUR 595,000	Republic of Austria Government Bond, 1.500%, 20/02/47	505,583	0.03
AUD 651,000	Australia Government Bond, 3.250%, 21/06/39	397,657	0.02	EUR 800,000	Republic of Austria Government Bond, 1.850%, 23/05/49	723,228	0.04
AUD 801,000	Australia Government Bond, 2.750%, 21/05/41	446,465	0.02	EUR 200,000	Republic of Austria Government Bond, 0.750%, 20/03/51	134,677	0.01
AUD 697,000	Australia Government Bond, 3.000%, 21/03/47	384,017	0.02	EUR 200,000	Republic of Austria Government Bond, 3.150%, 20/10/53	231,325	0.01
AUD 1,050,000	Australia Government Bond, 1.750%, 21/06/51	422,988	0.02	EUR 316,000	Republic of Austria Government Bond, 3.800%, 26/01/62	419,218	0.02
AUD 500,000	Australia Government Bond, 4.750%, 21/06/54	367,633	0.02	EUR 175,000	Republic of Austria Government Bond, 0.700%, 20/04/71	92,443	0.00
Total Australia		27,210,437	1.36	EUR 128,000	Republic of Austria Government Bond, 1.500%, 02/11/86	89,577	0.00

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 98.40% <i>(continued)</i>				Government Bonds - 98.40% <i>(continued)</i>			
Austria <i>(continued)</i>				Belgium <i>(continued)</i>			
EUR 340,000	Republic of Austria Government Bond, 2.100%, 20/09/17	295,781	0.02	EUR 584,000	Kingdom of Belgium Government Bond, 1.700%, 22/06/50	481,089	0.02
EUR 250,000	Republic of Austria Government Bond, 0.850%, 30/06/20	131,000	0.01	EUR 600,000	Kingdom of Belgium Government Bond, 1.400%, 22/06/53	444,646	0.02
Total Austria		16,087,031	0.80	EUR 550,000	Kingdom of Belgium Government Bond, 3.300%, 22/06/54	620,170	0.03
Belgium				EUR 800,000	Kingdom of Belgium Government Bond, 2.250%, 22/06/57	725,976	0.04
EUR 1,198,490	Kingdom of Belgium Government Bond, 0.800%, 22/06/25	1,288,577	0.06	EUR 374,000	Kingdom of Belgium Government Bond, 2.150%, 22/06/66	327,979	0.02
EUR 513,785	Kingdom of Belgium Government Bond, 4.500%, 28/03/26	593,302	0.03	EUR 330,000	Kingdom of Belgium Government Bond, 0.650%, 22/06/71	164,336	0.01
EUR 734,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/26	785,013	0.04	Total Belgium		24,090,581	1.20
EUR 963,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/27	1,013,302	0.05	Canada			
EUR 600,000	Kingdom of Belgium Government Bond, 0.010%, 22/10/27	609,813	0.03	CAD 1,000,000	Canadian Government Bond, 3.750%, 01/02/25	752,889	0.04
EUR 1,603,362	Kingdom of Belgium Government Bond, 5.500%, 28/03/28	2,003,264	0.10	CAD 800,000	Canadian Government Bond, 1.250%, 01/03/25	585,955	0.03
EUR 1,434,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/28	1,489,959	0.07	CAD 750,000	Canadian Government Bond, 1.500%, 01/04/25	549,708	0.03
EUR 1,097,000	Kingdom of Belgium Government Bond, 0.900%, 22/06/29	1,126,830	0.06	CAD 500,000	Canadian Government Bond, 3.750%, 01/05/25	376,904	0.02
EUR 950,000	Kingdom of Belgium Government Bond, 0.100%, 22/06/30	910,065	0.04	CAD 861,000	Canadian Government Bond, 2.250%, 01/06/25	636,733	0.03
EUR 932,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/31	930,071	0.05	CAD 66,000	Canadian Government Bond, 9.000%, 01/06/25	53,378	0.00
EUR 800,000	Kingdom of Belgium Government Bond, 0.010%, 22/10/31	730,969	0.04	CAD 1,800,000	Canadian Government Bond, 0.500%, 01/09/25	1,290,742	0.06
EUR 286,994	Kingdom of Belgium Government Bond, 4.000%, 28/03/32	352,478	0.02	CAD 500,000	Canadian Government Bond, 3.000%, 01/10/25	373,339	0.02
EUR 1,000,000	Kingdom of Belgium Government Bond, 0.350%, 22/06/32	923,443	0.05	CAD 500,000	Canadian Government Bond, 4.500%, 01/11/25	383,263	0.02
EUR 613,000	Kingdom of Belgium Government Bond, 1.250%, 22/04/33	606,165	0.03	CAD 1,000,000	Canadian Government Bond, 4.500%, 01/02/26	769,854	0.04
EUR 450,000	Kingdom of Belgium Government Bond, 3.000%, 22/06/33	513,313	0.02	CAD 1,700,000	Canadian Government Bond, 0.250%, 01/03/26	1,199,644	0.06
EUR 506,000	Kingdom of Belgium Government Bond, 3.000%, 22/06/34	575,414	0.03	CAD 1,000,000	Canadian Government Bond, 3.000%, 01/04/26	747,520	0.04
EUR 948,000	Kingdom of Belgium Government Bond, 5.000%, 28/03/35	1,274,819	0.06	CAD 763,000	Canadian Government Bond, 1.500%, 01/06/26	551,413	0.03
EUR 448,000	Kingdom of Belgium Government Bond, 1.450%, 22/06/37	417,964	0.02	CAD 1,000,000	Canadian Government Bond, 1.000%, 01/09/26	711,201	0.04
EUR 504,000	Kingdom of Belgium Government Bond, 1.900%, 22/06/38	491,421	0.02	CAD 1,200,000	Canadian Government Bond, 1.250%, 01/03/27	852,413	0.04
EUR 1,050,000	Kingdom of Belgium Government Bond, 2.750%, 22/04/39	1,133,008	0.06	CAD 793,000	Canadian Government Bond, 1.000%, 01/06/27	558,179	0.03
EUR 825,000	Kingdom of Belgium Government Bond, 0.400%, 22/06/40	607,880	0.03	CAD 128,000	Canadian Government Bond, 8.000%, 01/06/27	111,781	0.01
EUR 755,471	Kingdom of Belgium Government Bond, 4.250%, 28/03/41	975,792	0.05	CAD 800,000	Canadian Government Bond, 3.245%, 24/08/27	605,351	0.03
EUR 700,000	Kingdom of Belgium Government Bond, 3.450%, 22/06/43	816,062	0.04	CAD 900,000	Canadian Government Bond, 2.750%, 01/09/27	669,581	0.03
EUR 510,167	Kingdom of Belgium Government Bond, 3.750%, 22/06/45	623,473	0.03	CAD 750,000	Canadian Government Bond, 3.500%, 01/03/28	574,922	0.03
EUR 642,000	Kingdom of Belgium Government Bond, 1.600%, 22/06/47	533,988	0.03	CAD 566,000	Canadian Government Bond, 2.000%, 01/06/28	409,597	0.02

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 98.40% <i>(continued)</i>				Government Bonds - 98.40% <i>(continued)</i>			
Canada <i>(continued)</i>				Chile			
CAD 500,000	Canadian Government Bond, 3.250%, 01/09/28	380,631	0.02	CLP 350,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.500%, 01/03/26	394,315	0.02
CAD 500,000	Canadian Government Bond, 4.000%, 01/03/29	394,809	0.02	CLP 200,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/10/28	226,036	0.01
CAD 769,000	Canadian Government Bond, 2.250%, 01/06/29	560,030	0.03	CLP 290,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/03/35	325,125	0.02
CAD 256,000	Canadian Government Bond, 5.750%, 01/06/29	219,728	0.01	CLP 310,000,000	Bonos de la Tesoreria de la Republica en pesos, 6.000%, 01/01/43	385,076	0.02
CAD 700,000	Canadian Government Bond, 2.250%, 01/12/29	508,538	0.02	Total Chile		1,330,552	0.07
CAD 2,600,000	Canadian Government Bond, 1.250%, 01/06/30	1,763,232	0.09	China			
CAD 2,250,000	Canadian Government Bond, 0.500%, 01/12/30	1,434,772	0.07	CNY 20,000,000	China Government Bond, 3.770%, 08/03/25	2,883,055	0.14
CAD 2,450,000	Canadian Government Bond, 1.500%, 01/06/31	1,662,120	0.08	CNY 20,000,000	China Government Bond, 1.990%, 09/04/25	2,812,132	0.14
CAD 1,550,000	Canadian Government Bond, 1.500%, 01/12/31	1,044,399	0.05	CNY 25,000,000	China Government Bond, 2.240%, 25/05/25	3,526,550	0.18
CAD 1,350,000	Canadian Government Bond, 2.000%, 01/06/32	941,202	0.05	CNY 10,800,000	China Government Bond, 3.610%, 07/06/25	1,558,951	0.08
CAD 1,950,000	Canadian Government Bond, 2.500%, 01/12/32	1,411,273	0.07	CNY 15,000,000	China Government Bond, 2.180%, 25/08/25	2,113,752	0.11
CAD 2,400,000	Canadian Government Bond, 2.750%, 01/06/33	1,770,805	0.09	CNY 5,800,000	China Government Bond, 3.600%, 06/09/25	838,735	0.04
CAD 1,150,000	Canadian Government Bond, 5.750%, 01/06/33	1,057,309	0.05	CNY 20,000,000	China Government Bond, 2.220%, 25/09/25	2,821,212	0.14
CAD 1,000,000	Canadian Government Bond, 3.250%, 01/12/33	769,058	0.04	CNY 20,000,000	China Government Bond, 3.020%, 22/10/25	2,862,638	0.14
CAD 498,000	Canadian Government Bond, 5.000%, 01/06/37	455,519	0.02	CNY 25,000,000	China Government Bond, 2.280%, 25/11/25	3,527,150	0.18
CAD 1,178,000	Canadian Government Bond, 4.000%, 01/06/41	1,002,765	0.05	CNY 21,600,000	China Government Bond, 3.220%, 06/12/25	3,108,156	0.15
CAD 1,425,000	Canadian Government Bond, 3.500%, 01/12/45	1,156,578	0.06	CNY 35,000,000	China Government Bond, 2.460%, 15/02/26	4,954,887	0.25
CAD 662,000	Canadian Government Bond, 2.750%, 01/12/48	478,045	0.02	CNY 20,000,000	China Government Bond, 3.030%, 11/03/26	2,870,111	0.14
CAD 2,369,000	Canadian Government Bond, 2.000%, 01/12/51	1,451,385	0.07	CNY 22,000,000	China Government Bond, 3.250%, 06/06/26	3,182,403	0.16
CAD 1,800,000	Canadian Government Bond, 1.750%, 01/12/53	1,029,628	0.05	CNY 28,000,000	China Government Bond, 2.690%, 12/08/26	3,987,163	0.20
CAD 500,000	Canadian Government Bond, 2.750%, 01/12/55	358,755	0.02	CNY 15,000,000	China Government Bond, 2.180%, 15/08/26	2,109,099	0.11
CAD 393,000	Canadian Government Bond, 2.750%, 01/12/64	283,955	0.01	CNY 20,000,000	China Government Bond, 3.120%, 05/12/26	2,890,358	0.14
Total Canada		32,898,903	1.64	CNY 10,000,000	China Government Bond, 2.370%, 20/01/27	1,410,973	0.07
				CNY 16,000,000	China Government Bond, 2.480%, 15/04/27	2,263,580	0.11
				CNY 20,000,000	China Government Bond, 2.850%, 04/06/27	2,865,204	0.14
				CNY 10,000,000	China Government Bond, 2.500%, 25/07/27	1,416,500	0.07
				CNY 25,000,000	China Government Bond, 2.440%, 15/10/27	3,532,049	0.18

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 98.40% <i>(continued)</i>				Government Bonds - 98.40% <i>(continued)</i>			
China <i>(continued)</i>				China <i>(continued)</i>			
CNY 45,000,000	China Government Bond, 3.820%, 02/11/27	6,737,944	0.34	CNY 7,000,000	China Government Bond, 3.270%, 22/08/46	1,049,408	0.05
CNY 25,000,000	China Government Bond, 3.280%, 03/12/27	3,657,116	0.18	CNY 9,070,000	China Government Bond, 4.050%, 24/07/47	1,529,861	0.08
CNY 20,000,000	China Government Bond, 2.640%, 15/01/28	2,846,733	0.14	CNY 6,000,000	China Government Bond, 4.280%, 23/10/47	1,049,581	0.05
CNY 15,000,000	China Government Bond, 3.010%, 13/05/28	2,171,512	0.11	CNY 5,800,000	China Government Bond, 4.220%, 19/03/48	1,007,987	0.05
CNY 20,000,000	China Government Bond, 3.690%, 17/05/28	3,000,197	0.15	CNY 12,800,000	China Government Bond, 3.970%, 23/07/48	2,142,008	0.11
CNY 20,000,000	China Government Bond, 2.400%, 15/07/28	2,820,789	0.14	CNY 15,150,000	China Government Bond, 4.080%, 22/10/48	2,584,079	0.13
CNY 15,800,000	China Government Bond, 3.540%, 16/08/28	2,350,774	0.12	CNY 21,300,000	China Government Bond, 3.860%, 22/07/49	3,521,939	0.18
CNY 30,000,000	China Government Bond, 2.910%, 14/10/28	4,327,205	0.22	CNY 20,000,000	China Government Bond, 3.390%, 16/03/50	3,068,582	0.15
CNY 20,000,000	China Government Bond, 3.250%, 22/11/28	2,934,125	0.15	CNY 10,000,000	China Government Bond, 3.810%, 14/09/50	1,646,259	0.08
CNY 18,000,000	China Government Bond, 2.800%, 24/03/29	2,579,851	0.13	CNY 17,000,000	China Government Bond, 3.720%, 12/04/51	2,763,021	0.14
CNY 17,000,000	China Government Bond, 2.750%, 15/06/29	2,430,342	0.12	CNY 11,000,000	China Government Bond, 3.530%, 18/10/51	1,734,886	0.09
CNY 10,000,000	China Government Bond, 2.620%, 25/09/29	1,418,869	0.07	CNY 26,000,000	China Government Bond, 3.320%, 15/04/52	3,959,646	0.20
CNY 10,000,000	China Government Bond, 3.130%, 21/11/29	1,460,887	0.07	CNY 37,000,000	China Government Bond, 3.120%, 25/10/52	5,441,852	0.27
CNY 10,000,000	China Government Bond, 2.790%, 15/12/29	1,430,233	0.07	CNY 19,000,000	China Government Bond, 3.400%, 15/07/72	3,002,971	0.15
CNY 20,000,000	China Government Bond, 2.800%, 25/03/30	2,861,002	0.14	CNY 10,000,000	China Government Bond, 3.270%, 25/03/73	1,539,297	0.08
CNY 20,000,000	China Government Bond, 2.680%, 21/05/30	2,842,306	0.14	Total China		171,900,636	8.58
CNY 10,000,000	China Government Bond, 3.270%, 19/11/30	1,479,569	0.07	Colombia			
CNY 25,000,000	China Government Bond, 3.020%, 27/05/31	3,637,130	0.18	COP 4,000,000,000	Colombian TES, 6.250%, 26/11/25	979,143	0.05
CNY 15,000,000	China Government Bond, 2.890%, 18/11/31	2,162,925	0.11	COP 4,000,000,000	Colombian TES, 6.000%, 28/04/28	910,955	0.05
CNY 10,000,000	China Government Bond, 2.750%, 17/02/32	1,425,919	0.07	COP 3,950,000,000	Colombian TES, 7.000%, 26/03/31	879,329	0.04
CNY 10,000,000	China Government Bond, 2.760%, 15/05/32	1,427,202	0.07	COP 2,000,000,000	Colombian TES, 7.250%, 18/10/34	425,116	0.02
CNY 12,000,000	China Government Bond, 2.690%, 15/08/32	1,703,590	0.08	COP 1,500,000,000	Colombian TES, 9.250%, 28/05/42	351,268	0.02
CNY 12,000,000	China Government Bond, 2.600%, 01/09/32	1,692,135	0.08	COP 500,000,000	Colombian TES, 7.250%, 26/10/50	93,778	0.00
CNY 32,000,000	China Government Bond, 2.800%, 15/11/32	4,585,860	0.23	Total Colombia		3,639,589	0.18
CNY 35,000,000	China Government Bond, 2.880%, 25/02/33	5,054,623	0.25	Croatia			
CNY 25,000,000	China Government Bond, 2.670%, 25/05/33	3,547,700	0.18	EUR 200,000	Croatia Government International Bond, 2.700%, 15/06/28	220,634	0.01
CNY 10,000,000	China Government Bond, 4.630%, 11/08/34	1,680,635	0.08	EUR 700,000	Croatia Government International Bond, 1.125%, 04/03/33	652,364	0.03
CNY 19,800,000	China Government Bond, 3.740%, 22/09/35	3,117,547	0.16	Total Croatia		872,998	0.04
CNY 5,800,000	China Government Bond, 3.910%, 23/10/38	939,881	0.05				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.40% (continued)				Government Bonds - 98.40% (continued)			
Cyprus				Denmark (continued)			
EUR 203,000	Cyprus Government International Bond, 2.375%, 25/09/28	220,910	0.01	DKK 3,000,000	Denmark Government Bond, 2.250%, 15/11/33	444,362	0.02
EUR 200,000	Cyprus Government International Bond, 2.750%, 26/02/34	211,589	0.01	DKK 5,105,669	Denmark Government Bond, 4.500%, 15/11/39	966,191	0.05
EUR 100,000	Cyprus Government International Bond, 2.750%, 03/05/49	93,163	0.01	DKK 3,750,000	Denmark Government Bond, 0.250%, 15/11/52	316,583	0.02
Total Cyprus		525,662	0.03	Total Denmark		3,778,530	0.19
Czech Republic				Finland			
CZK 6,380,000	Czech Republic Government Bond, 2.400%, 17/09/25	275,558	0.01	EUR 196,000	Finland Government Bond, 4.000%, 04/07/25	220,755	0.01
CZK 7,520,000	Czech Republic Government Bond, 1.000%, 26/06/26	311,498	0.02	EUR 482,000	Finland Government Bond, 0.875%, 15/09/25	517,980	0.03
CZK 9,360,000	Czech Republic Government Bond, 0.250%, 10/02/27	373,519	0.02	EUR 576,000	Finland Government Bond, 0.500%, 15/04/26	609,835	0.03
CZK 7,220,000	Czech Republic Government Bond, 2.500%, 25/08/28	306,108	0.02	EUR 200,000	Finland Government Bond, 1.375%, 15/04/27	214,311	0.01
CZK 9,800,000	Czech Republic Government Bond, 2.750%, 23/07/29	416,005	0.02	EUR 464,000	Finland Government Bond, 0.500%, 15/09/27	481,374	0.02
CZK 10,000,000	Czech Republic Government Bond, 0.050%, 29/11/29	361,282	0.02	EUR 262,000	Finland Government Bond, 2.750%, 04/07/28	295,525	0.02
CZK 6,640,000	Czech Republic Government Bond, 0.950%, 15/05/30	250,797	0.01	EUR 332,000	Finland Government Bond, 0.500%, 15/09/28	337,767	0.02
CZK 5,500,000	Czech Republic Government Bond, 5.000%, 30/09/30	264,369	0.01	EUR 500,000	Finland Government Bond, 2.875%, 15/04/29	567,790	0.03
CZK 10,000,000	Czech Republic Government Bond, 1.200%, 13/03/31	376,718	0.02	EUR 277,000	Finland Government Bond, 0.500%, 15/09/29	276,965	0.01
CZK 12,000,000	Czech Republic Government Bond, 1.750%, 23/06/32	461,571	0.02	EUR 300,000	Finland Government Bond, 0.010%, 15/09/30	283,263	0.01
CZK 15,000,000	Czech Republic Government Bond, 4.500%, 11/11/32	707,905	0.04	EUR 232,000	Finland Government Bond, 0.750%, 15/04/31	228,480	0.01
CZK 7,880,000	Czech Republic Government Bond, 2.000%, 13/10/33	302,400	0.02	EUR 350,000	Finland Government Bond, 0.125%, 15/09/31	324,098	0.02
CZK 10,000,000	Czech Republic Government Bond, 4.900%, 14/04/34	488,523	0.02	EUR 450,000	Finland Government Bond, 1.500%, 15/09/32	458,498	0.02
CZK 5,000,000	Czech Republic Government Bond, 3.500%, 30/05/35	217,075	0.01	EUR 300,000	Finland Government Bond, 3.000%, 15/09/33	343,733	0.02
CZK 2,780,000	Czech Republic Government Bond, 4.200%, 04/12/36	129,134	0.01	EUR 300,000	Finland Government Bond, 1.125%, 15/04/34	288,068	0.01
CZK 1,000,000	Czech Republic Government Bond, 1.950%, 30/07/37	35,877	0.00	EUR 450,000	Finland Government Bond, 0.125%, 15/04/36	363,986	0.02
CZK 2,000,000	Czech Republic Government Bond, 1.500%, 24/04/40	63,861	0.00	EUR 250,000	Finland Government Bond, 2.750%, 15/04/38	275,572	0.01
CZK 880,000	Czech Republic Government Bond, 4.850%, 26/11/57	44,284	0.00	EUR 200,000	Finland Government Bond, 0.250%, 15/09/40	146,782	0.01
Total Czech Republic		5,386,484	0.27	EUR 418,000	Finland Government Bond, 2.625%, 04/07/42	449,600	0.02
Denmark				EUR 300,000	Finland Government Bond, 0.500%, 15/04/43	217,581	0.01
DKK 2,030,000	Denmark Government Bond, 1.750%, 15/11/25	297,024	0.01	EUR 281,000	Finland Government Bond, 1.375%, 15/04/47	236,173	0.01
DKK 3,510,000	Denmark Government Bond, 0.500%, 15/11/27	489,944	0.02	EUR 275,000	Finland Government Bond, 0.125%, 15/04/52	150,313	0.01
DKK 4,240,000	Denmark Government Bond, 0.500%, 15/11/29	574,155	0.03	Total Finland		7,288,449	0.36
DKK 4,500,000	Denmark Government Bond, 0.010%, 15/11/31	564,678	0.03				
DKK 1,000,000	Denmark Government Bond, 0.010%, 15/11/31	125,593	0.01				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.40% (continued)				Government Bonds - 98.40% (continued)			
France				France (continued)			
EUR 1,750,000	French Republic Government Bond OAT, 0.010%, 25/02/25	1,870,465	0.09	EUR 1,888,000	French Republic Government Bond OAT, 1.250%, 25/05/36	1,764,713	0.09
EUR 3,267,000	French Republic Government Bond OAT, 0.010%, 25/03/25	3,485,757	0.17	EUR 1,550,000	French Republic Government Bond OAT, 1.250%, 25/05/38	1,393,669	0.07
EUR 2,710,000	French Republic Government Bond OAT, 0.500%, 25/05/25	2,904,842	0.15	EUR 2,300,000	French Republic Government Bond OAT, 4.000%, 25/10/38	2,906,530	0.15
EUR 2,009,331	French Republic Government Bond OAT, 6.000%, 25/10/25	2,355,292	0.12	EUR 1,904,000	French Republic Government Bond OAT, 1.750%, 25/06/39	1,829,263	0.09
EUR 2,232,000	French Republic Government Bond OAT, 1.000%, 25/11/25	2,400,389	0.12	EUR 1,700,000	French Republic Government Bond OAT, 0.500%, 25/05/40	1,300,806	0.07
EUR 3,100,000	French Republic Government Bond OAT, 0.010%, 25/02/26	3,257,235	0.16	EUR 1,632,294	French Republic Government Bond OAT, 4.500%, 25/04/41	2,199,096	0.11
EUR 2,438,238	French Republic Government Bond OAT, 3.500%, 25/04/26	2,762,136	0.14	EUR 1,100,000	French Republic Government Bond OAT, 2.500%, 25/05/43	1,131,029	0.06
EUR 3,246,000	French Republic Government Bond OAT, 0.500%, 25/05/26	3,433,840	0.17	EUR 850,000	French Republic Government Bond OAT, 0.500%, 25/06/44	588,517	0.03
EUR 2,250,000	French Republic Government Bond OAT, 2.500%, 24/09/26	2,495,877	0.12	EUR 1,327,167	French Republic Government Bond OAT, 3.250%, 25/05/45	1,530,224	0.08
EUR 2,301,000	French Republic Government Bond OAT, 0.250%, 25/11/26	2,400,781	0.12	EUR 2,065,000	French Republic Government Bond OAT, 2.000%, 25/05/48	1,887,476	0.09
EUR 2,700,000	French Republic Government Bond OAT, 0.010%, 25/02/27	2,781,382	0.14	EUR 1,989,000	French Republic Government Bond OAT, 1.500%, 25/05/50	1,596,778	0.08
EUR 2,395,000	French Republic Government Bond OAT, 1.000%, 25/05/27	2,539,574	0.13	EUR 2,025,000	French Republic Government Bond OAT, 0.750%, 25/05/52	1,283,118	0.06
EUR 3,003,291	French Republic Government Bond OAT, 2.750%, 25/10/27	3,379,359	0.17	EUR 2,400,000	French Republic Government Bond OAT, 0.750%, 25/05/53	1,489,369	0.07
EUR 2,650,000	French Republic Government Bond OAT, 0.750%, 25/02/28	2,758,563	0.14	EUR 1,300,000	French Republic Government Bond OAT, 3.000%, 25/05/54	1,411,216	0.07
EUR 2,332,000	French Republic Government Bond OAT, 0.750%, 25/05/28	2,419,446	0.12	EUR 986,124	French Republic Government Bond OAT, 4.000%, 25/04/55	1,287,328	0.06
EUR 3,324,000	French Republic Government Bond OAT, 0.750%, 25/11/28	3,424,190	0.17	EUR 1,119,510	French Republic Government Bond OAT, 4.000%, 25/04/60	1,481,354	0.07
EUR 2,747,687	French Republic Government Bond OAT, 5.500%, 25/04/29	3,518,442	0.18	EUR 897,000	French Republic Government Bond OAT, 1.750%, 25/05/66	709,622	0.04
EUR 3,275,000	French Republic Government Bond OAT, 0.500%, 25/05/29	3,302,878	0.16	EUR 775,000	French Republic Government Bond OAT, 0.500%, 25/05/72	359,221	0.02
EUR 2,500,000	French Republic Government Bond OAT, 0.010%, 25/11/29	2,423,161	0.12	EUR 2,500,000	French Republic Government Bond OAT, 2.750%, perpetual	2,828,153	0.14
EUR 2,772,485	French Republic Government Bond OAT, 2.500%, 25/05/30	3,101,613	0.15	EUR 1,800,000	French Republic Government Bond OAT, 3.000%, perpetual	2,068,521	0.10
EUR 3,850,000	French Republic Government Bond OAT, 0.010%, 25/11/30	3,636,870	0.18	Total France		113,684,053	5.67
EUR 3,790,000	French Republic Government Bond OAT, 1.500%, 25/05/31	3,952,550	0.20	Germany			
EUR 3,050,000	French Republic Government Bond OAT, 0.010%, 25/11/31	2,798,376	0.14	EUR 1,150,000	Bundesobligation, 0.010%, 11/04/25	1,227,334	0.06
EUR 3,300,000	French Republic Government Bond OAT, 0.010%, 25/05/32	2,981,783	0.15	EUR 1,900,000	Bundesobligation, 0.010%, 10/10/25	2,012,573	0.10
EUR 1,828,164	French Republic Government Bond OAT, 5.750%, 25/10/32	2,538,125	0.13	EUR 970,000	Bundesobligation, 0.010%, 10/10/25	1,030,697	0.05
EUR 2,700,000	French Republic Government Bond OAT, 2.000%, 25/11/32	2,872,529	0.14	EUR 1,500,000	Bundesobligation, 0.010%, 10/04/26	1,577,059	0.08
EUR 1,500,000	French Republic Government Bond OAT, 3.500%, 25/11/33	1,792,002	0.09	EUR 1,300,000	Bundesobligation, 0.010%, 09/10/26	1,355,354	0.07
EUR 2,419,000	French Republic Government Bond OAT, 1.250%, 25/05/34	2,348,605	0.12	EUR 1,250,000	Bundesobligation, 0.010%, 16/04/27	1,293,380	0.06
EUR 2,031,825	French Republic Government Bond OAT, 4.750%, 25/04/35	2,701,988	0.13	EUR 2,400,000	Bundesobligation, 1.300%, 15/10/27	2,588,620	0.13

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.40% (continued)				Government Bonds - 98.40% (continued)			
Germany (continued)				Germany (continued)			
EUR 1,400,000	Bundesobligation, 1.300%, 15/10/27	1,513,771	0.08	EUR 1,500,000	Bundesrepublik Deutschland Bundesanleihe, 1.700%, 15/08/32	1,622,328	0.08
EUR 2,350,000	Bundesobligation, 2.200%, 13/04/28	2,620,823	0.13	EUR 1,750,000	Bundesrepublik Deutschland Bundesanleihe, 2.300%, 15/02/33	1,982,220	0.10
EUR 800,000	Bundesobligation, 2.400%, 19/10/28	902,057	0.05	EUR 1,300,000	Bundesrepublik Deutschland Bundesanleihe, 2.600%, 15/08/33	1,507,718	0.08
EUR 1,610,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25	1,732,513	0.09	EUR 1,234,337	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/34	1,706,093	0.09
EUR 1,720,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25	1,854,265	0.09	EUR 950,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/05/35	826,962	0.04
EUR 2,430,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	2,586,672	0.13	EUR 1,550,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/05/36	1,313,469	0.07
EUR 2,069,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/26	2,163,657	0.11	EUR 1,672,000	Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37	2,223,278	0.11
EUR 1,724,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27	1,803,578	0.09	EUR 950,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/05/38	892,561	0.04
EUR 612,539	Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27	777,535	0.04	EUR 1,172,647	Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39	1,631,110	0.08
EUR 1,601,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27	1,679,039	0.08	EUR 1,458,603	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40	2,157,684	0.10
EUR 1,250,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/11/27	1,280,731	0.06	EUR 1,161,121	Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42	1,466,472	0.07
EUR 890,285	Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28	1,120,773	0.06	EUR 1,627,330	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44	1,859,235	0.09
EUR 1,577,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28	1,645,472	0.08	EUR 2,097,627	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46	2,408,022	0.12
EUR 622,514	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28	770,131	0.04	EUR 1,925,000	Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48	1,728,252	0.09
EUR 1,422,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28	1,458,201	0.07	EUR 1,570,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/50	967,428	0.05
EUR 1,650,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/11/28	1,663,572	0.08	EUR 700,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/50	433,332	0.02
EUR 1,980,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29	2,015,949	0.10	EUR 1,400,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/52	825,202	0.04
EUR 1,227,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/29	1,221,451	0.06	EUR 1,550,000	Bundesrepublik Deutschland Bundesanleihe, 1.800%, 15/08/53	1,545,627	0.08
EUR 1,100,000	Bundesrepublik Deutschland Bundesanleihe, 2.100%, 15/11/29	1,227,400	0.06	EUR 1,000,000	Bundesrepublik Deutschland Bundesanleihe, 1.800%, 15/08/53	999,918	0.05
EUR 1,266,999	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30	1,739,341	0.09	EUR 800,000	Bundesrepublik Deutschland Bundesanleihe, 2.300%, perpetual	906,715	0.05
EUR 1,600,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/02/30	1,575,920	0.08	EUR 1,000,000	Bundesschatzanweisungen, 2.200%, 12/12/24	1,095,890	0.05
EUR 1,800,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/30	1,757,878	0.09	EUR 1,200,000	Bundesschatzanweisungen, 2.500%, 13/03/25	1,320,503	0.07
EUR 950,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/30	928,682	0.05	EUR 700,000	Bundesschatzanweisungen, 3.100%, 18/09/25	780,709	0.04
EUR 2,000,000	Bundesrepublik Deutschland Bundesanleihe, 2.400%, 15/11/30	2,274,917	0.11	EUR 500,000	Bundesschatzanweisungen, 2.800%, perpetual	553,380	0.03
EUR 930,610	Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31	1,266,977	0.06	Total Germany		89,724,155	4.48
EUR 1,550,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/02/31	1,497,617	0.07	Hong Kong			
EUR 1,700,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/31	1,625,984	0.08	HKD 300,000	Hong Kong Government Bond Programme, 1.250%, 29/06/27	35,949	0.00
EUR 1,200,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/31	1,148,218	0.06	Total Hong Kong		35,949	0.00
EUR 2,150,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/02/32	2,031,906	0.10				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.40% (continued)				Government Bonds - 98.40% (continued)			
Hungary				Indonesia (continued)			
HUF 118,500,000	Hungary Government Bond, 2.750%, 22/12/26	311,636	0.02	IDR 5,000,000,000	Indonesia Treasury Bond, 7.125%, 15/06/43	336,897	0.02
HUF 78,500,000	Hungary Government Bond, 3.000%, 27/10/27	206,570	0.01	IDR 3,000,000,000	Indonesia Treasury Bond, 7.375%, 15/05/48	205,413	0.01
HUF 75,000,000	Hungary Government Bond, 4.500%, 23/03/28	206,481	0.01	Total Indonesia		15,632,943	0.78
HUF 17,500,000	Hungary Government Bond, 6.750%, 22/10/28	52,526	0.00	Ireland			
HUF 135,000,000	Hungary Government Bond, 3.000%, 21/08/30	334,092	0.02	EUR 217,443	Ireland Government Bond, 5.400%, 13/03/25	246,984	0.01
HUF 23,000,000	Hungary Government Bond, 3.250%, 22/10/31	56,509	0.00	EUR 1,081,000	Ireland Government Bond, 1.000%, 15/05/26	1,159,700	0.06
HUF 240,000,000	Hungary Government Bond, 2.250%, 20/04/33	524,246	0.03	EUR 450,000	Ireland Government Bond, 0.200%, 15/05/27	465,820	0.02
HUF 250,000,000	Hungary Government Bond, 2.250%, 22/06/34	525,439	0.03	EUR 451,000	Ireland Government Bond, 0.900%, 15/05/28	473,202	0.02
HUF 50,000,000	Hungary Government Bond, 3.000%, 27/10/38	101,126	0.00	EUR 756,000	Ireland Government Bond, 1.100%, 15/05/29	790,437	0.04
Total Hungary		2,318,625	0.12	EUR 434,628	Ireland Government Bond, 2.400%, 15/05/30	485,201	0.03
Indonesia				EUR 650,000	Ireland Government Bond, 0.200%, 18/10/30	625,879	0.03
IDR 14,000,000,000	Indonesia Treasury Bond, 6.500%, 15/06/25	909,559	0.05	EUR 324,000	Ireland Government Bond, 1.350%, 18/03/31	336,658	0.02
IDR 12,000,000,000	Indonesia Treasury Bond, 5.500%, 15/04/26	765,274	0.04	EUR 850,000	Ireland Government Bond, 0.010%, 18/10/31	787,903	0.04
IDR 10,000,000,000	Indonesia Treasury Bond, 5.125%, 15/04/27	626,661	0.03	EUR 300,000	Ireland Government Bond, 0.350%, 18/10/32	279,376	0.01
IDR 8,200,000,000	Indonesia Treasury Bond, 7.000%, 15/05/27	541,625	0.03	EUR 244,000	Ireland Government Bond, 1.300%, 15/05/33	245,158	0.01
IDR 16,400,000,000	Indonesia Treasury Bond, 6.125%, 15/05/28	1,052,063	0.05	EUR 200,000	Ireland Government Bond, 0.400%, 15/05/35	175,454	0.01
IDR 13,200,000,000	Indonesia Treasury Bond, 6.375%, 15/08/28	855,167	0.04	EUR 311,000	Ireland Government Bond, 1.700%, 15/05/37	306,529	0.02
IDR 8,000,000,000	Indonesia Treasury Bond, 9.000%, 15/03/29	575,780	0.03	EUR 275,000	Ireland Government Bond, 0.550%, 22/04/41	212,876	0.01
IDR 4,550,000,000	Indonesia Treasury Bond, 8.250%, 15/05/29	318,491	0.02	EUR 400,000	Ireland Government Bond, 3.000%, 18/10/43	458,571	0.02
IDR 12,000,000,000	Indonesia Treasury Bond, 7.000%, 15/09/30	797,672	0.04	EUR 485,074	Ireland Government Bond, 2.000%, 18/02/45	463,703	0.02
IDR 12,300,000,000	Indonesia Treasury Bond, 7.500%, 15/08/32	845,830	0.04	EUR 453,000	Ireland Government Bond, 1.500%, 15/05/50	377,497	0.02
IDR 36,500,000,000	Indonesia Treasury Bond, 7.000%, 15/02/33	2,454,748	0.12	Total Ireland		7,890,948	0.39
IDR 8,700,000,000	Indonesia Treasury Bond, 6.625%, 15/05/33	567,537	0.03	Israel			
IDR 16,600,000,000	Indonesia Treasury Bond, 8.375%, 15/03/34	1,217,998	0.06	ILS 600,000	Israel Government Bond - Fixed, 0.500%, 30/04/25	159,452	0.01
IDR 11,000,000,000	Indonesia Treasury Bond, 7.500%, 15/06/35	763,692	0.04	ILS 545,000	Israel Government Bond - Fixed, 1.750%, 31/08/25	146,378	0.01
IDR 8,700,000,000	Indonesia Treasury Bond, 8.250%, 15/05/36	637,602	0.03	ILS 1,168,000	Israel Government Bond - Fixed, 6.250%, 30/10/26	346,777	0.02
IDR 4,400,000,000	Indonesia Treasury Bond, 7.500%, 15/05/38	305,874	0.01	ILS 500,000	Israel Government Bond - Fixed, 2.000%, 31/03/27	131,932	0.01
IDR 5,000,000,000	Indonesia Treasury Bond, 8.375%, 15/04/39	373,543	0.02	ILS 1,400,000	Israel Government Bond - Fixed, 2.250%, 28/09/28	365,208	0.02
IDR 22,000,000,000	Indonesia Treasury Bond, 7.125%, 15/06/42	1,481,517	0.07	ILS 1,050,000	Israel Government Bond - Fixed, 1.000%, 31/03/30	246,869	0.01
				ILS 1,000,000	Israel Government Bond - Fixed, 1.300%, 30/04/32	226,012	0.01

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.40% (continued)				Government Bonds - 98.40% (continued)			
Israel (continued)				Italy (continued)			
ILS 1,350,000	Israel Government Bond - Fixed, 1.500%, 31/05/37	268,980	0.01	EUR 1,300,000	Italy Buoni Poliennali Del Tesoro, 0.850%, 15/01/27	1,356,172	0.07
ILS 839,000	Israel Government Bond - Fixed, 5.500%, 31/01/42	264,459	0.01	EUR 1,650,000	Italy Buoni Poliennali Del Tesoro, 1.100%, 01/04/27	1,727,876	0.09
ILS 1,700,000	Israel Government Bond - Fixed, 3.750%, 31/03/47	418,001	0.02	EUR 780,000	Italy Buoni Poliennali Del Tesoro, 2.200%, 01/06/27	845,075	0.04
ILS 1,000,000	Israel Government Bond - Fixed, 2.800%, 29/11/52	197,249	0.01	EUR 753,000	Italy Buoni Poliennali Del Tesoro, 2.050%, 01/08/27	810,291	0.04
Total Israel		2,771,317	0.14	EUR 1,750,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 15/09/27	1,806,846	0.09
Italy				EUR 1,464,991	Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27	1,830,624	0.09
EUR 1,247,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24	1,367,553	0.07	EUR 1,050,000	Italy Buoni Poliennali Del Tesoro, 2.650%, 01/12/27	1,150,940	0.06
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 0.010%, 15/12/24	1,071,378	0.05	EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/02/28	1,602,080	0.08
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 0.350%, 01/02/25	1,071,301	0.05	EUR 900,000	Italy Buoni Poliennali Del Tesoro, 0.250%, 15/03/28	891,287	0.04
EUR 1,369,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/25	1,543,147	0.08	EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 3.400%, 01/04/28	1,125,362	0.06
EUR 950,000	Italy Buoni Poliennali Del Tesoro, 3.400%, 28/03/25	1,052,272	0.05	EUR 1,050,000	Italy Buoni Poliennali Del Tesoro, 0.500%, 15/07/28	1,041,412	0.05
EUR 1,392,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/05/25	1,505,351	0.07	EUR 1,400,000	Italy Buoni Poliennali Del Tesoro, 3.800%, 01/08/28	1,599,818	0.08
EUR 987,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25	1,067,263	0.05	EUR 1,147,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28	1,364,671	0.07
EUR 500,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 01/07/25	542,941	0.03	EUR 1,366,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/12/28	1,497,816	0.07
EUR 750,000	Italy Buoni Poliennali Del Tesoro, 1.200%, 15/08/25	805,555	0.04	EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 4.100%, 01/02/29	1,158,546	0.06
EUR 800,000	Italy Buoni Poliennali Del Tesoro, 3.600%, 29/09/25	892,990	0.04	EUR 1,550,000	Italy Buoni Poliennali Del Tesoro, 0.450%, 15/02/29	1,504,945	0.07
EUR 1,182,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 15/11/25	1,297,510	0.06	EUR 1,100,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 15/06/29	1,197,569	0.06
EUR 1,066,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/12/25	1,159,058	0.06	EUR 1,182,000	Italy Buoni Poliennali Del Tesoro, 3.000%, 01/08/29	1,300,774	0.06
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 15/01/26	1,118,933	0.06	EUR 1,324,406	Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29	1,629,773	0.08
EUR 2,250,000	Italy Buoni Poliennali Del Tesoro, 0.500%, 01/02/26	2,368,596	0.12	EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 15/12/29	1,717,140	0.09
EUR 681,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26	778,393	0.04	EUR 1,480,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30	1,665,651	0.08
EUR 1,350,000	Italy Buoni Poliennali Del Tesoro, 0.010%, 01/04/26	1,400,459	0.07	EUR 1,350,000	Italy Buoni Poliennali Del Tesoro, 1.350%, 01/04/30	1,336,960	0.07
EUR 1,100,000	Italy Buoni Poliennali Del Tesoro, 3.800%, 15/04/26	1,241,617	0.06	EUR 1,150,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 01/08/30	1,098,406	0.05
EUR 1,205,000	Italy Buoni Poliennali Del Tesoro, 1.600%, 01/06/26	1,294,924	0.06	EUR 1,200,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 15/11/30	1,382,289	0.07
EUR 1,210,000	Italy Buoni Poliennali Del Tesoro, 2.100%, 15/07/26	1,314,759	0.07	EUR 1,300,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/12/30	1,290,918	0.06
EUR 1,050,000	Italy Buoni Poliennali Del Tesoro, 0.010%, 01/08/26	1,080,466	0.05	EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 0.900%, 01/04/31	1,401,337	0.07
EUR 800,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 15/09/26	907,439	0.05	EUR 1,364,000	Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31	1,772,080	0.09
EUR 363,000	Italy Buoni Poliennali Del Tesoro, 7.250%, 01/11/26	449,331	0.02	EUR 1,300,000	Italy Buoni Poliennali Del Tesoro, 0.600%, 01/08/31	1,173,551	0.06
EUR 1,351,000	Italy Buoni Poliennali Del Tesoro, 1.250%, 01/12/26	1,429,837	0.07	EUR 1,400,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 30/10/31	1,611,649	0.08

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 98.40% <i>(continued)</i>				Government Bonds - 98.40% <i>(continued)</i>			
Italy <i>(continued)</i>				Italy <i>(continued)</i>			
EUR 1,400,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 01/12/31	1,286,233	0.06	EUR 1,200,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/50	969,410	0.05
EUR 1,318,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/03/32	1,273,254	0.06	EUR 750,000	Italy Buoni Poliennali Del Tesoro, 1.700%, 01/09/51	508,575	0.03
EUR 1,140,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 01/06/32	1,031,342	0.05	EUR 550,000	Italy Buoni Poliennali Del Tesoro, 2.150%, 01/09/52	404,348	0.02
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/32	1,019,990	0.05	EUR 600,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/10/53	681,746	0.03
EUR 1,199,000	Italy Buoni Poliennali Del Tesoro, 5.750%, 01/02/33	1,546,829	0.08	EUR 641,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/03/67	518,584	0.03
EUR 1,450,000	Italy Buoni Poliennali Del Tesoro, 4.400%, 01/05/33	1,706,993	0.09	EUR 450,000	Italy Buoni Poliennali Del Tesoro, 2.150%, 01/03/72	303,400	0.02
EUR 1,021,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/33	1,023,860	0.05	EUR 500,000	Italy Buoni Poliennali Del Tesoro, 3.700%, perpetual	566,669	0.03
EUR 1,400,000	Italy Buoni Poliennali Del Tesoro, 4.350%, 01/11/33	1,637,863	0.08	Total Italy		102,621,452	5.12
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 4.200%, 01/03/34	1,153,774	0.06	Japan			
EUR 1,233,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/34	1,516,488	0.08	JPY 300,000,000	Japan Government Five Year Bond, 0.100%, 20/12/24	2,131,026	0.11
EUR 889,000	Italy Buoni Poliennali Del Tesoro, 3.350%, 01/03/35	944,461	0.05	JPY 350,000,000	Japan Government Five Year Bond, 0.100%, 20/03/25	2,486,445	0.12
EUR 650,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 30/04/35	733,360	0.04	JPY 425,000,000	Japan Government Five Year Bond, 0.100%, 20/06/25	3,019,948	0.15
EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 01/03/36	1,275,291	0.06	JPY 375,000,000	Japan Government Five Year Bond, 0.100%, 20/09/25	2,664,287	0.13
EUR 1,023,000	Italy Buoni Poliennali Del Tesoro, 2.250%, 01/09/36	947,338	0.05	JPY 400,000,000	Japan Government Five Year Bond, 0.100%, 20/12/25	2,842,077	0.14
EUR 1,377,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/37	1,539,889	0.08	JPY 575,000,000	Japan Government Five Year Bond, 0.005%, 20/03/26	4,076,594	0.20
EUR 1,150,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 01/03/37	890,260	0.04	JPY 625,000,000	Japan Government Five Year Bond, 0.005%, 20/06/26	4,430,460	0.22
EUR 650,000	Italy Buoni Poliennali Del Tesoro, 3.250%, 01/03/38	659,410	0.03	JPY 625,000,000	Japan Government Five Year Bond, 0.005%, 20/09/26	4,428,731	0.22
EUR 945,000	Italy Buoni Poliennali Del Tesoro, 2.950%, 01/09/38	925,402	0.05	JPY 600,000,000	Japan Government Five Year Bond, 0.005%, 20/12/26	4,248,815	0.21
EUR 827,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/39	1,009,002	0.05	JPY 700,000,000	Japan Government Five Year Bond, 0.005%, 20/03/27	4,955,015	0.25
EUR 756,000	Italy Buoni Poliennali Del Tesoro, 3.100%, 01/03/40	739,695	0.04	JPY 520,000,000	Japan Government Five Year Bond, 0.100%, 20/03/27	3,692,229	0.18
EUR 954,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/40	1,164,352	0.06	JPY 900,000,000	Japan Government Five Year Bond, 0.005%, 20/06/27	6,364,733	0.32
EUR 1,550,000	Italy Buoni Poliennali Del Tesoro, 1.800%, 01/03/41	1,234,861	0.06	JPY 675,000,000	Japan Government Five Year Bond, 0.100%, 20/09/27	4,787,626	0.24
EUR 1,150,000	Italy Buoni Poliennali Del Tesoro, 4.450%, 01/09/43	1,310,287	0.07	JPY 370,000,000	Japan Government Five Year Bond, 0.200%, 20/12/27	2,631,178	0.13
EUR 978,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/44	1,162,022	0.06	JPY 400,000,000	Japan Government Five Year Bond, 0.300%, 20/12/27	2,855,951	0.14
EUR 900,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 30/04/45	628,842	0.03	JPY 140,000,000	Japan Government Five Year Bond, 0.100%, 20/03/28	990,477	0.05
EUR 893,000	Italy Buoni Poliennali Del Tesoro, 3.250%, 01/09/46	854,811	0.04	JPY 250,000,000	Japan Government Five Year Bond, 0.200%, 20/03/28	1,776,138	0.09
EUR 877,000	Italy Buoni Poliennali Del Tesoro, 2.700%, 01/03/47	763,630	0.04	JPY 200,000,000	Japan Government Five Year Bond, 0.100%, 20/06/28	1,413,747	0.07
EUR 1,322,000	Italy Buoni Poliennali Del Tesoro, 3.450%, 01/03/48	1,304,674	0.06	JPY 300,000,000	Japan Government Five Year Bond, 0.200%, 20/06/28	2,129,749	0.11
EUR 701,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 01/09/49	731,576	0.04	JPY 250,000,000	Japan Government Five Year Bond, 0.300%, 20/06/28	1,782,451	0.09

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.40% (continued)				Government Bonds - 98.40% (continued)			
Japan (continued)				Japan (continued)			
JPY 180,000,000	Japan Government Five Year Bond, 0.400%, 20/09/28	1,287,732	0.06	JPY 612,300,000	Japan Government Ten Year Bond, 0.100%, 20/03/28	4,335,873	0.22
JPY 11,600,000	Japan Government Forty Year Bond, 2.400%, 20/03/48	96,452	0.01	JPY 230,700,000	Japan Government Ten Year Bond, 0.100%, 20/06/28	1,631,477	0.08
JPY 75,400,000	Japan Government Forty Year Bond, 2.200%, 20/03/49	603,168	0.03	JPY 516,700,000	Japan Government Ten Year Bond, 0.100%, 20/09/28	3,645,964	0.18
JPY 87,700,000	Japan Government Forty Year Bond, 2.200%, 20/03/50	701,606	0.04	JPY 381,500,000	Japan Government Ten Year Bond, 0.100%, 20/12/28	2,689,875	0.13
JPY 78,900,000	Japan Government Forty Year Bond, 2.200%, 20/03/51	630,349	0.03	JPY 290,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/29	2,042,815	0.10
JPY 95,300,000	Japan Government Forty Year Bond, 2.000%, 20/03/52	731,122	0.04	JPY 393,100,000	Japan Government Ten Year Bond, 0.100%, 20/06/29	2,767,817	0.14
JPY 116,200,000	Japan Government Forty Year Bond, 1.900%, 20/03/53	872,085	0.04	JPY 425,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/29	2,989,530	0.15
JPY 128,900,000	Japan Government Forty Year Bond, 1.700%, 20/03/54	922,680	0.05	JPY 385,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/29	2,705,514	0.14
JPY 104,100,000	Japan Government Forty Year Bond, 1.400%, 20/03/55	689,860	0.03	JPY 325,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/30	2,283,599	0.11
JPY 211,900,000	Japan Government Forty Year Bond, 0.400%, 20/03/56	1,027,786	0.05	JPY 696,200,000	Japan Government Ten Year Bond, 0.100%, 20/06/30	4,882,980	0.24
JPY 191,600,000	Japan Government Forty Year Bond, 0.900%, 20/03/57	1,088,198	0.05	JPY 480,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/30	3,353,293	0.17
JPY 123,400,000	Japan Government Forty Year Bond, 0.800%, 20/03/58	673,186	0.03	JPY 510,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/30	3,553,395	0.18
JPY 233,500,000	Japan Government Forty Year Bond, 0.500%, 20/03/59	1,133,282	0.06	JPY 325,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/31	2,257,987	0.11
JPY 266,100,000	Japan Government Forty Year Bond, 0.500%, 20/03/60	1,278,443	0.06	JPY 425,000,000	Japan Government Ten Year Bond, 0.100%, 20/06/31	2,944,221	0.15
JPY 235,000,000	Japan Government Forty Year Bond, 0.700%, 20/03/61	1,202,854	0.06	JPY 625,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/31	4,317,323	0.22
JPY 260,000,000	Japan Government Forty Year Bond, 1.000%, 20/03/62	1,463,879	0.07	JPY 615,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/31	4,235,988	0.21
JPY 200,000,000	Japan Government Forty Year Bond, 1.300%, 20/03/63	1,231,522	0.06	JPY 695,000,000	Japan Government Ten Year Bond, 0.200%, 20/03/32	4,820,238	0.24
JPY 379,900,000	Japan Government Ten Year Bond, 0.400%, 20/03/25	2,709,098	0.14	JPY 1,000,000,000	Japan Government Ten Year Bond, 0.200%, 20/06/32	6,909,278	0.35
JPY 408,400,000	Japan Government Ten Year Bond, 0.400%, 20/06/25	2,914,738	0.15	JPY 750,000,000	Japan Government Ten Year Bond, 0.200%, 20/09/32	5,175,787	0.26
JPY 424,100,000	Japan Government Ten Year Bond, 0.400%, 20/09/25	3,028,834	0.15	JPY 695,000,000	Japan Government Ten Year Bond, 0.500%, 20/12/32	4,906,854	0.25
JPY 383,000,000	Japan Government Ten Year Bond, 0.300%, 20/12/25	2,731,938	0.14	JPY 550,000,000	Japan Government Ten Year Bond, 0.500%, 20/03/33	3,874,071	0.19
JPY 465,700,000	Japan Government Ten Year Bond, 0.100%, 20/03/26	3,309,152	0.17	JPY 230,000,000	Japan Government Ten Year Bond, 0.400%, 20/06/33	1,601,696	0.08
JPY 436,300,000	Japan Government Ten Year Bond, 0.100%, 20/06/26	3,100,490	0.15	JPY 350,000,000	Japan Government Ten Year Bond, 0.800%, 20/09/33	2,525,074	0.13
JPY 388,600,000	Japan Government Ten Year Bond, 0.100%, 20/09/26	2,760,995	0.14	JPY 180,000,000	Japan Government Thirty Year Bond, 2.400%, 20/02/30	1,442,107	0.07
JPY 443,400,000	Japan Government Ten Year Bond, 0.100%, 20/12/26	3,149,876	0.16	JPY 100,000,000	Japan Government Thirty Year Bond, 2.300%, 20/05/32	814,406	0.04
JPY 528,600,000	Japan Government Ten Year Bond, 0.100%, 20/03/27	3,753,292	0.19	JPY 7,300,000	Japan Government Thirty Year Bond, 1.800%, 22/11/32	57,401	0.00
JPY 434,100,000	Japan Government Ten Year Bond, 0.100%, 20/06/27	3,080,946	0.15	JPY 57,400,000	Japan Government Thirty Year Bond, 1.400%, 20/12/32	437,206	0.02
JPY 590,600,000	Japan Government Ten Year Bond, 0.100%, 20/09/27	4,188,032	0.21	JPY 50,000,000	Japan Government Thirty Year Bond, 1.100%, 20/03/33	372,290	0.02
JPY 410,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/27	2,906,324	0.15	JPY 150,400,000	Japan Government Thirty Year Bond, 1.700%, 20/06/33	1,174,961	0.06

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 98.40% <i>(continued)</i>				Government Bonds - 98.40% <i>(continued)</i>			
Japan <i>(continued)</i>				Japan <i>(continued)</i>			
JPY 8,700,000	Japan Government Thirty Year Bond, 2.100%, 20/09/33	70,509	0.00	JPY 144,500,000	Japan Government Thirty Year Bond, 1.700%, 20/12/43	1,079,865	0.05
JPY 151,600,000	Japan Government Thirty Year Bond, 2.000%, 20/12/33	1,216,123	0.06	JPY 142,800,000	Japan Government Thirty Year Bond, 1.700%, 20/03/44	1,065,561	0.05
JPY 77,200,000	Japan Government Thirty Year Bond, 2.400%, 20/03/34	641,174	0.03	JPY 104,300,000	Japan Government Thirty Year Bond, 1.700%, 20/06/44	776,317	0.04
JPY 70,800,000	Japan Government Thirty Year Bond, 2.500%, 20/06/34	594,613	0.03	JPY 146,900,000	Japan Government Thirty Year Bond, 1.700%, 20/09/44	1,092,362	0.05
JPY 22,100,000	Japan Government Thirty Year Bond, 2.500%, 20/09/34	185,685	0.01	JPY 113,400,000	Japan Government Thirty Year Bond, 1.500%, 20/12/44	813,209	0.04
JPY 46,400,000	Japan Government Thirty Year Bond, 2.400%, 20/12/34	386,685	0.02	JPY 231,600,000	Japan Government Thirty Year Bond, 1.500%, 20/03/45	1,658,048	0.08
JPY 26,700,000	Japan Government Thirty Year Bond, 2.300%, 20/03/35	220,696	0.01	JPY 156,700,000	Japan Government Thirty Year Bond, 1.600%, 20/06/45	1,140,015	0.06
JPY 16,150,000	Japan Government Thirty Year Bond, 2.300%, 20/06/35	133,563	0.01	JPY 164,200,000	Japan Government Thirty Year Bond, 1.400%, 20/09/45	1,153,325	0.06
JPY 93,500,000	Japan Government Thirty Year Bond, 2.500%, 20/09/35	789,504	0.04	JPY 165,800,000	Japan Government Thirty Year Bond, 1.400%, 20/12/45	1,159,224	0.06
JPY 12,200,000	Japan Government Thirty Year Bond, 2.300%, 20/12/35	101,020	0.01	JPY 135,100,000	Japan Government Thirty Year Bond, 0.800%, 20/03/46	835,257	0.04
JPY 87,100,000	Japan Government Thirty Year Bond, 2.500%, 20/03/36	736,062	0.04	JPY 153,000,000	Japan Government Thirty Year Bond, 0.300%, 20/06/46	840,328	0.04
JPY 145,600,000	Japan Government Thirty Year Bond, 2.500%, 20/06/36	1,231,290	0.06	JPY 103,800,000	Japan Government Thirty Year Bond, 0.500%, 20/09/46	595,160	0.03
JPY 36,300,000	Japan Government Thirty Year Bond, 2.500%, 20/09/36	307,126	0.02	JPY 109,000,000	Japan Government Thirty Year Bond, 0.600%, 20/12/46	637,694	0.03
JPY 23,800,000	Japan Government Thirty Year Bond, 2.300%, 20/12/36	197,438	0.01	JPY 174,600,000	Japan Government Thirty Year Bond, 0.800%, 20/03/47	1,065,917	0.05
JPY 63,300,000	Japan Government Thirty Year Bond, 2.400%, 20/03/37	530,718	0.03	JPY 108,000,000	Japan Government Thirty Year Bond, 0.800%, 20/06/47	657,522	0.03
JPY 56,600,000	Japan Government Thirty Year Bond, 2.500%, 20/09/37	479,763	0.02	JPY 97,200,000	Japan Government Thirty Year Bond, 0.800%, 20/09/47	590,708	0.03
JPY 120,500,000	Japan Government Thirty Year Bond, 2.500%, 20/03/38	1,021,361	0.05	JPY 150,300,000	Japan Government Thirty Year Bond, 0.800%, 20/12/47	909,561	0.05
JPY 55,800,000	Japan Government Thirty Year Bond, 2.400%, 20/09/38	469,637	0.02	JPY 230,900,000	Japan Government Thirty Year Bond, 0.800%, 20/03/48	1,392,868	0.07
JPY 121,800,000	Japan Government Thirty Year Bond, 2.300%, 20/03/39	1,008,051	0.05	JPY 102,100,000	Japan Government Thirty Year Bond, 0.700%, 20/06/48	599,405	0.03
JPY 17,400,000	Japan Government Thirty Year Bond, 2.200%, 20/09/39	142,151	0.01	JPY 130,900,000	Japan Government Thirty Year Bond, 0.900%, 20/09/48	803,738	0.04
JPY 78,400,000	Japan Government Thirty Year Bond, 2.300%, 20/03/40	647,837	0.03	JPY 71,300,000	Japan Government Thirty Year Bond, 0.700%, 20/12/48	415,126	0.02
JPY 187,500,000	Japan Government Thirty Year Bond, 2.000%, 20/09/40	1,485,862	0.07	JPY 146,100,000	Japan Government Thirty Year Bond, 0.500%, 20/03/49	804,545	0.04
JPY 97,200,000	Japan Government Thirty Year Bond, 2.200%, 20/03/41	789,831	0.04	JPY 133,200,000	Japan Government Thirty Year Bond, 0.400%, 20/06/49	710,822	0.04
JPY 131,200,000	Japan Government Thirty Year Bond, 2.000%, 20/09/41	1,034,970	0.05	JPY 135,000,000	Japan Government Thirty Year Bond, 0.400%, 20/09/49	717,536	0.04
JPY 166,700,000	Japan Government Thirty Year Bond, 2.000%, 20/03/42	1,314,232	0.07	JPY 140,000,000	Japan Government Thirty Year Bond, 0.400%, 20/12/49	743,982	0.04
JPY 141,600,000	Japan Government Thirty Year Bond, 1.900%, 20/09/42	1,097,957	0.06	JPY 165,000,000	Japan Government Thirty Year Bond, 0.400%, 20/03/50	870,996	0.04
JPY 151,000,000	Japan Government Thirty Year Bond, 1.800%, 20/03/43	1,149,873	0.06	JPY 195,000,000	Japan Government Thirty Year Bond, 0.600%, 20/06/50	1,083,275	0.05
JPY 129,500,000	Japan Government Thirty Year Bond, 1.900%, 20/06/43	1,000,093	0.05	JPY 300,000,000	Japan Government Thirty Year Bond, 0.600%, 20/09/50	1,661,661	0.08
JPY 134,200,000	Japan Government Thirty Year Bond, 1.800%, 20/09/43	1,019,018	0.05	JPY 220,000,000	Japan Government Thirty Year Bond, 0.700%, 20/12/50	1,249,403	0.06

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 98.40% <i>(continued)</i>				Government Bonds - 98.40% <i>(continued)</i>			
Japan <i>(continued)</i>				Japan <i>(continued)</i>			
JPY 205,000,000	Japan Government Thirty Year Bond, 0.700%, 20/03/51	1,160,363	0.06	JPY 150,000,000	Japan Government Twenty Year Bond, 2.300%, 20/09/26	1,128,937	0.06
JPY 200,000,000	Japan Government Thirty Year Bond, 0.700%, 20/06/51	1,128,231	0.06	JPY 206,100,000	Japan Government Twenty Year Bond, 2.100%, 20/12/26	1,551,159	0.08
JPY 215,000,000	Japan Government Thirty Year Bond, 0.700%, 20/09/51	1,209,707	0.06	JPY 200,000,000	Japan Government Twenty Year Bond, 2.000%, 20/03/27	1,506,795	0.08
JPY 205,000,000	Japan Government Thirty Year Bond, 0.700%, 20/12/51	1,151,522	0.06	JPY 136,400,000	Japan Government Twenty Year Bond, 2.100%, 20/06/27	1,034,746	0.05
JPY 235,000,000	Japan Government Thirty Year Bond, 1.000%, 20/03/52	1,428,419	0.07	JPY 12,100,000	Japan Government Twenty Year Bond, 2.300%, 20/06/27	92,386	0.00
JPY 185,000,000	Japan Government Thirty Year Bond, 1.300%, 20/06/52	1,210,688	0.06	JPY 196,400,000	Japan Government Twenty Year Bond, 2.100%, 20/09/27	1,495,763	0.07
JPY 180,000,000	Japan Government Thirty Year Bond, 1.400%, 20/09/52	1,205,482	0.06	JPY 129,000,000	Japan Government Twenty Year Bond, 2.200%, 20/09/27	985,864	0.05
JPY 175,000,000	Japan Government Thirty Year Bond, 1.600%, 20/12/52	1,226,638	0.06	JPY 48,800,000	Japan Government Twenty Year Bond, 2.100%, 20/12/27	373,034	0.02
JPY 130,000,000	Japan Government Thirty Year Bond, 1.400%, 20/03/53	868,772	0.04	JPY 29,000,000	Japan Government Twenty Year Bond, 2.400%, 20/03/28	225,012	0.01
JPY 100,000,000	Japan Government Thirty Year Bond, 1.200%, 20/06/53	634,934	0.03	JPY 100,000,000	Japan Government Twenty Year Bond, 2.100%, 20/06/28	769,868	0.04
JPY 50,000,000	Japan Government Thirty Year Bond, 1.800%, 20/09/53	366,329	0.02	JPY 250,000,000	Japan Government Twenty Year Bond, 2.300%, 20/06/28	1,940,346	0.10
JPY 47,900,000	Japan Government Twenty Year Bond, 2.000%, 20/12/24	346,560	0.02	JPY 10,150,000	Japan Government Twenty Year Bond, 2.400%, 20/06/28	79,098	0.00
JPY 11,600,000	Japan Government Twenty Year Bond, 2.100%, 20/12/24	84,011	0.00	JPY 12,200,000	Japan Government Twenty Year Bond, 2.100%, 20/09/28	94,181	0.00
JPY 150,000,000	Japan Government Twenty Year Bond, 1.900%, 20/03/25	1,089,144	0.05	JPY 188,100,000	Japan Government Twenty Year Bond, 2.200%, 20/09/28	1,458,529	0.07
JPY 26,100,000	Japan Government Twenty Year Bond, 2.000%, 20/03/25	189,739	0.01	JPY 12,900,000	Japan Government Twenty Year Bond, 1.900%, 20/12/28	99,211	0.01
JPY 29,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/25	211,033	0.01	JPY 29,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/28	224,743	0.01
JPY 20,300,000	Japan Government Twenty Year Bond, 1.900%, 20/06/25	148,018	0.01	JPY 10,750,000	Japan Government Twenty Year Bond, 1.900%, 20/03/29	82,832	0.00
JPY 150,000,000	Japan Government Twenty Year Bond, 2.000%, 20/06/25	1,095,506	0.05	JPY 11,600,000	Japan Government Twenty Year Bond, 2.100%, 20/03/29	90,225	0.00
JPY 34,800,000	Japan Government Twenty Year Bond, 2.100%, 20/06/25	254,468	0.01	JPY 8,700,000	Japan Government Twenty Year Bond, 2.100%, 20/06/29	67,944	0.00
JPY 14,500,000	Japan Government Twenty Year Bond, 2.000%, 20/09/25	106,398	0.01	JPY 9,900,000	Japan Government Twenty Year Bond, 2.200%, 20/06/29	77,692	0.00
JPY 58,100,000	Japan Government Twenty Year Bond, 2.100%, 20/09/25	426,856	0.02	JPY 298,400,000	Japan Government Twenty Year Bond, 2.100%, 20/09/29	2,339,132	0.12
JPY 25,900,000	Japan Government Twenty Year Bond, 2.000%, 20/12/25	190,932	0.01	JPY 29,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/29	228,063	0.01
JPY 58,100,000	Japan Government Twenty Year Bond, 2.100%, 20/12/25	429,028	0.02	JPY 85,400,000	Japan Government Twenty Year Bond, 2.200%, 20/12/29	675,343	0.03
JPY 19,300,000	Japan Government Twenty Year Bond, 2.100%, 20/03/26	143,148	0.01	JPY 225,700,000	Japan Government Twenty Year Bond, 2.100%, 20/03/30	1,782,226	0.09
JPY 58,100,000	Japan Government Twenty Year Bond, 2.200%, 20/03/26	432,070	0.02	JPY 29,000,000	Japan Government Twenty Year Bond, 2.200%, 20/03/30	230,192	0.01
JPY 258,100,000	Japan Government Twenty Year Bond, 2.300%, 20/03/26	1,922,825	0.10	JPY 52,200,000	Japan Government Twenty Year Bond, 1.600%, 20/06/30	401,168	0.02
JPY 150,000,000	Japan Government Twenty Year Bond, 2.200%, 20/06/26	1,120,829	0.06	JPY 11,600,000	Japan Government Twenty Year Bond, 1.800%, 20/06/30	90,196	0.00
JPY 110,800,000	Japan Government Twenty Year Bond, 2.300%, 20/06/26	829,939	0.04	JPY 100,000,000	Japan Government Twenty Year Bond, 2.000%, 20/06/30	787,126	0.04
JPY 34,800,000	Japan Government Twenty Year Bond, 2.200%, 20/09/26	261,262	0.01	JPY 81,000,000	Japan Government Twenty Year Bond, 1.900%, 20/09/30	634,527	0.03

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 98.40% <i>(continued)</i>				Government Bonds - 98.40% <i>(continued)</i>			
Japan <i>(continued)</i>				Japan <i>(continued)</i>			
JPY 300,000,000	Japan Government Twenty Year Bond, 2.000%, 20/12/30	2,368,293	0.12	JPY 191,400,000	Japan Government Twenty Year Bond, 1.200%, 20/03/35	1,422,263	0.07
JPY 163,300,000	Japan Government Twenty Year Bond, 2.100%, 20/12/30	1,298,570	0.07	JPY 199,000,000	Japan Government Twenty Year Bond, 1.300%, 20/06/35	1,494,688	0.07
JPY 15,700,000	Japan Government Twenty Year Bond, 1.900%, 20/03/31	123,326	0.01	JPY 154,800,000	Japan Government Twenty Year Bond, 1.200%, 20/09/35	1,149,504	0.06
JPY 150,000,000	Japan Government Twenty Year Bond, 2.000%, 20/03/31	1,186,583	0.06	JPY 137,700,000	Japan Government Twenty Year Bond, 1.000%, 20/12/35	996,103	0.05
JPY 114,200,000	Japan Government Twenty Year Bond, 2.200%, 20/03/31	914,847	0.05	JPY 164,800,000	Japan Government Twenty Year Bond, 0.400%, 20/03/36	1,112,266	0.06
JPY 50,000,000	Japan Government Twenty Year Bond, 1.800%, 20/06/31	390,687	0.02	JPY 219,300,000	Japan Government Twenty Year Bond, 0.200%, 20/06/36	1,432,574	0.07
JPY 129,900,000	Japan Government Twenty Year Bond, 1.900%, 20/06/31	1,021,398	0.05	JPY 160,600,000	Japan Government Twenty Year Bond, 0.500%, 20/09/36	1,089,740	0.05
JPY 43,000,000	Japan Government Twenty Year Bond, 1.700%, 20/09/31	333,999	0.02	JPY 146,100,000	Japan Government Twenty Year Bond, 0.600%, 20/12/36	997,155	0.05
JPY 199,000,000	Japan Government Twenty Year Bond, 1.800%, 20/09/31	1,558,095	0.08	JPY 134,500,000	Japan Government Twenty Year Bond, 0.700%, 20/03/37	926,598	0.05
JPY 8,100,000	Japan Government Twenty Year Bond, 1.700%, 20/12/31	62,982	0.00	JPY 167,200,000	Japan Government Twenty Year Bond, 0.600%, 20/06/37	1,135,141	0.06
JPY 191,100,000	Japan Government Twenty Year Bond, 1.800%, 20/12/31	1,496,485	0.07	JPY 115,400,000	Japan Government Twenty Year Bond, 0.600%, 20/09/37	778,938	0.04
JPY 36,600,000	Japan Government Twenty Year Bond, 1.600%, 20/03/32	282,795	0.01	JPY 189,900,000	Japan Government Twenty Year Bond, 0.600%, 20/12/37	1,278,653	0.06
JPY 108,100,000	Japan Government Twenty Year Bond, 1.700%, 20/03/32	841,314	0.04	JPY 132,200,000	Japan Government Twenty Year Bond, 0.500%, 20/03/38	873,431	0.04
JPY 164,800,000	Japan Government Twenty Year Bond, 1.800%, 20/03/32	1,295,103	0.06	JPY 157,900,000	Japan Government Twenty Year Bond, 0.500%, 20/06/38	1,039,286	0.05
JPY 18,600,000	Japan Government Twenty Year Bond, 1.500%, 20/06/32	142,804	0.01	JPY 184,000,000	Japan Government Twenty Year Bond, 0.700%, 20/09/38	1,241,772	0.06
JPY 227,200,000	Japan Government Twenty Year Bond, 1.600%, 20/06/32	1,758,858	0.09	JPY 308,000,000	Japan Government Twenty Year Bond, 0.500%, 20/12/38	2,010,083	0.10
JPY 128,000,000	Japan Government Twenty Year Bond, 1.700%, 20/06/32	999,059	0.05	JPY 204,000,000	Japan Government Twenty Year Bond, 0.400%, 20/03/39	1,305,250	0.07
JPY 287,200,000	Japan Government Twenty Year Bond, 1.700%, 20/09/32	2,241,231	0.11	JPY 295,000,000	Japan Government Twenty Year Bond, 0.300%, 20/06/39	1,849,661	0.09
JPY 138,600,000	Japan Government Twenty Year Bond, 1.700%, 20/12/32	1,081,450	0.05	JPY 400,000,000	Japan Government Twenty Year Bond, 0.300%, 20/09/39	2,495,361	0.12
JPY 96,400,000	Japan Government Twenty Year Bond, 1.800%, 20/12/32	758,105	0.04	JPY 305,000,000	Japan Government Twenty Year Bond, 0.300%, 20/12/39	1,893,778	0.09
JPY 148,800,000	Japan Government Twenty Year Bond, 1.500%, 20/03/33	1,145,099	0.06	JPY 260,000,000	Japan Government Twenty Year Bond, 0.400%, 20/03/40	1,632,571	0.08
JPY 190,900,000	Japan Government Twenty Year Bond, 1.600%, 20/03/33	1,478,263	0.07	JPY 200,000,000	Japan Government Twenty Year Bond, 0.400%, 20/06/40	1,249,709	0.06
JPY 271,100,000	Japan Government Twenty Year Bond, 1.700%, 20/06/33	2,118,495	0.11	JPY 295,000,000	Japan Government Twenty Year Bond, 0.400%, 20/09/40	1,833,926	0.09
JPY 273,800,000	Japan Government Twenty Year Bond, 1.700%, 20/09/33	2,139,808	0.11	JPY 265,000,000	Japan Government Twenty Year Bond, 0.500%, 20/12/40	1,668,252	0.08
JPY 288,500,000	Japan Government Twenty Year Bond, 1.600%, 20/12/33	2,235,374	0.11	JPY 305,000,000	Japan Government Twenty Year Bond, 0.500%, 20/03/41	1,909,874	0.10
JPY 254,500,000	Japan Government Twenty Year Bond, 1.500%, 20/03/34	1,957,762	0.10	JPY 290,000,000	Japan Government Twenty Year Bond, 0.400%, 20/06/41	1,776,615	0.09
JPY 506,700,000	Japan Government Twenty Year Bond, 1.500%, 20/06/34	3,898,226	0.19	JPY 195,000,000	Japan Government Twenty Year Bond, 0.500%, 20/09/41	1,211,551	0.06
JPY 304,400,000	Japan Government Twenty Year Bond, 1.400%, 20/09/34	2,311,177	0.12	JPY 360,000,000	Japan Government Twenty Year Bond, 0.500%, 20/12/41	2,226,775	0.11
JPY 231,900,000	Japan Government Twenty Year Bond, 1.200%, 20/12/34	1,727,637	0.09	JPY 425,000,000	Japan Government Twenty Year Bond, 0.800%, 20/03/42	2,765,756	0.14

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 98.40% <i>(continued)</i>				Government Bonds - 98.40% <i>(continued)</i>			
Japan <i>(continued)</i>				Korea <i>(continued)</i>			
JPY 315,000,000	Japan Government Twenty Year Bond, 0.900%, 20/06/42	2,079,362	0.10	KRW 1,380,000,000	Korea Treasury Bond, 1.875%, 10/06/29	1,001,901	0.05
JPY 450,000,000	Japan Government Twenty Year Bond, 1.100%, 20/09/42	3,067,265	0.15	KRW 1,500,000,000	Korea Treasury Bond, 1.375%, 10/12/29	1,053,160	0.05
JPY 280,000,000	Japan Government Twenty Year Bond, 1.400%, 20/12/42	2,002,046	0.10	KRW 70,000,000	Korea Treasury Bond, 5.500%, 10/12/29	61,111	0.00
JPY 170,000,000	Japan Government Twenty Year Bond, 1.100%, 20/03/43	1,152,341	0.06	KRW 600,000,000	Korea Treasury Bond, 1.375%, 10/06/30	416,726	0.02
JPY 110,000,000	Japan Government Twenty Year Bond, 1.100%, 20/06/43	743,565	0.04	KRW 2,950,000,000	Korea Treasury Bond, 1.500%, 10/12/30	2,044,927	0.10
JPY 200,000,000	Japan Government Twenty Year Bond, 1.500%, 20/09/43	1,445,042	0.07	KRW 323,000,000	Korea Treasury Bond, 4.750%, 10/12/30	274,760	0.01
JPY 250,000,000	Japan Government Two Year Bond, 0.005%, 01/01/25	1,774,206	0.09	KRW 2,700,000,000	Korea Treasury Bond, 2.000%, 10/06/31	1,929,169	0.10
JPY 160,000,000	Japan Government Two Year Bond, 0.005%, 01/02/25	1,135,571	0.06	KRW 445,000,000	Korea Treasury Bond, 4.000%, 10/12/31	364,546	0.02
JPY 100,000,000	Japan Government Two Year Bond, 0.005%, 01/03/25	709,618	0.04	KRW 1,800,000,000	Korea Treasury Bond, 3.375%, 10/06/32	1,413,820	0.07
JPY 250,000,000	Japan Government Two Year Bond, 0.005%, 01/04/25	1,774,596	0.09	KRW 1,500,000,000	Korea Treasury Bond, 3.250%, 10/06/33	1,165,600	0.06
JPY 100,000,000	Japan Government Two Year Bond, 0.005%, 01/05/25	709,938	0.04	KRW 625,000,000	Korea Treasury Bond, 3.750%, 10/12/33	508,073	0.03
JPY 150,000,000	Japan Government Two Year Bond, 0.005%, 01/06/25	1,064,396	0.05	KRW 425,000,000	Korea Treasury Bond, 2.625%, 10/09/35	312,198	0.02
JPY 150,000,000	Japan Government Two Year Bond, 0.005%, 01/07/25	1,064,268	0.05	KRW 375,000,000	Korea Treasury Bond, 1.500%, 10/09/36	240,401	0.01
JPY 70,000,000	Japan Government Two Year Bond, 0.005%, 01/10/25	496,420	0.03	KRW 905,000,000	Korea Treasury Bond, 2.250%, 10/09/37	631,441	0.03
Total Japan		391,453,810	19.53	KRW 95,000,000	Korea Treasury Bond, 2.375%, 10/09/38	66,983	0.00
Korea				KRW 600,000,000	Korea Treasury Bond, 1.125%, 10/09/39	347,874	0.02
KRW 1,200,000,000	Korea Treasury Bond, 1.500%, 10/03/25	911,791	0.05	KRW 1,000,000,000	Korea Treasury Bond, 1.500%, 10/09/40	616,344	0.03
KRW 520,000,000	Korea Treasury Bond, 2.250%, 10/06/25	397,721	0.02	KRW 1,650,000,000	Korea Treasury Bond, 1.875%, 10/09/41	1,059,625	0.05
KRW 2,600,000,000	Korea Treasury Bond, 1.125%, 10/09/25	1,947,731	0.10	KRW 1,100,000,000	Korea Treasury Bond, 3.250%, 10/09/42	867,068	0.04
KRW 400,000,000	Korea Treasury Bond, 2.250%, 10/12/25	304,824	0.02	KRW 480,000,000	Korea Treasury Bond, 3.000%, 10/12/42	364,612	0.02
KRW 2,800,000,000	Korea Treasury Bond, 1.250%, 10/03/26	2,084,972	0.10	KRW 430,000,000	Korea Treasury Bond, 2.750%, 10/12/44	315,971	0.02
KRW 405,000,000	Korea Treasury Bond, 1.875%, 10/06/26	304,613	0.01	KRW 420,000,000	Korea Treasury Bond, 2.000%, 10/03/46	268,396	0.01
KRW 2,255,000,000	Korea Treasury Bond, 1.500%, 10/12/26	1,667,803	0.08	KRW 2,125,000,000	Korea Treasury Bond, 2.125%, 10/03/47	1,385,704	0.07
KRW 325,000,000	Korea Treasury Bond, 2.125%, 10/06/27	243,587	0.01	KRW 1,655,000,000	Korea Treasury Bond, 2.625%, 10/03/48	1,181,322	0.06
KRW 1,085,000,000	Korea Treasury Bond, 2.375%, 10/12/27	817,404	0.04	KRW 1,865,000,000	Korea Treasury Bond, 2.000%, 10/03/49	1,172,889	0.06
KRW 1,500,000,000	Korea Treasury Bond, 3.250%, 10/03/28	1,167,138	0.06	KRW 1,700,000,000	Korea Treasury Bond, 1.500%, 10/03/50	946,962	0.05
KRW 1,225,000,000	Korea Treasury Bond, 2.625%, 10/06/28	929,685	0.05	KRW 2,350,000,000	Korea Treasury Bond, 1.875%, 10/03/51	1,426,429	0.07
KRW 1,000,000,000	Korea Treasury Bond, 3.500%, 10/09/28	787,167	0.04	KRW 2,350,000,000	Korea Treasury Bond, 2.500%, 10/03/52	1,628,972	0.08
KRW 1,365,000,000	Korea Treasury Bond, 2.375%, 10/12/28	1,021,491	0.05				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 98.40% <i>(continued)</i>				Government Bonds - 98.40% <i>(continued)</i>			
Korea <i>(continued)</i>				Malaysia <i>(continued)</i>			
KRW 3,400,000,000	Korea Treasury Bond, 3.125%, 10/09/52	2,673,945	0.13	MYR 370,000	Malaysia Government Bond, 3.733%, 15/06/28	80,989	0.01
KRW 500,000,000	Korea Treasury Bond, 3.625%, 10/09/53	429,186	0.02	MYR 55,000	Malaysia Government Bond, 5.248%, 15/09/28	12,814	0.00
Total Korea		38,756,042	1.93	MYR 4,550,000	Malaysia Government Bond, 4.504%, 30/04/29	1,030,597	0.05
Latvia				MYR 6,205,000	Malaysia Government Bond, 3.885%, 15/08/29	1,363,790	0.07
EUR 100,000	Latvia Government International Bond, 0.375%, 07/10/26	103,006	0.01	MYR 1,160,000	Malaysia Government Bond, 4.498%, 15/04/30	263,309	0.01
EUR 100,000	Latvia Government International Bond, 1.125%, 30/05/28	102,390	0.00	MYR 85,000	Malaysia Government Bond, 4.127%, 15/04/32	18,905	0.00
EUR 300,000	Latvia Government International Bond, 1.375%, 16/05/36	262,107	0.01	MYR 3,500,000	Malaysia Government Bond, 3.582%, 15/07/32	748,871	0.04
Total Latvia		467,503	0.02	MYR 2,320,000	Malaysia Government Bond, 4.642%, 07/11/33	542,441	0.03
Lithuania				MYR 230,000	Malaysia Government Bond, 4.254%, 31/05/35	51,496	0.00
EUR 76,000	Lithuania Government International Bond, 2.125%, 29/10/26	82,033	0.01	MYR 695,000	Malaysia Government Bond, 4.762%, 07/04/37	163,182	0.01
EUR 58,000	Lithuania Government International Bond, 0.950%, 26/05/27	59,589	0.00	MYR 290,000	Malaysia Government Bond, 4.893%, 08/06/38	69,380	0.00
EUR 58,000	Lithuania Government International Bond, 2.125%, 22/10/35	56,455	0.00	MYR 2,000,000	Malaysia Government Bond, 3.757%, 22/05/40	416,871	0.02
EUR 29,000	Lithuania Government International Bond, 2.100%, 26/05/47	25,534	0.00	MYR 2,250,000	Malaysia Government Bond, 4.696%, 15/10/42	527,283	0.03
EUR 100,000	Lithuania Government International Bond, 1.625%, 19/06/49	73,666	0.01	MYR 520,000	Malaysia Government Bond, 4.736%, 15/03/46	121,309	0.01
EUR 50,000	Lithuania Government International Bond, 0.500%, 28/07/50	27,607	0.00	MYR 960,000	Malaysia Government Bond, 4.921%, 06/07/48	231,158	0.01
Total Lithuania		324,884	0.02	MYR 3,200,000	Malaysia Government Bond, 4.065%, 15/06/50	678,574	0.03
Luxembourg				MYR 820,000	Malaysia Government Investment Issue, 4.128%, 15/08/25	180,607	0.01
EUR 116,000	Luxembourg Government Bond, 0.625%, 01/02/27	121,322	0.01	MYR 1,160,000	Malaysia Government Investment Issue, 4.258%, 26/07/27	258,267	0.01
EUR 58,000	Luxembourg Government Bond, 2.250%, 19/03/28	63,874	0.00	MYR 1,160,000	Malaysia Government Investment Issue, 4.369%, 31/10/28	260,698	0.01
EUR 200,000	State of the Grand-Duchy of Luxembourg, 0.010%, 14/09/32	179,568	0.01	MYR 950,000	Malaysia Government Investment Issue, 4.130%, 09/07/29	211,138	0.01
EUR 300,000	State of the Grand-Duchy of Luxembourg, 3.250%, 02/03/43	351,083	0.02	MYR 3,900,000	Malaysia Government Investment Issue, 4.193%, 07/10/32	871,987	0.04
Total Luxembourg		715,847	0.04	MYR 815,000	Malaysia Government Investment Issue, 4.724%, 15/06/33	189,786	0.01
Malaysia				MYR 1,045,000	Malaysia Government Investment Issue, 4.582%, 30/08/33	242,097	0.01
MYR 205,000	Malaysia Government Bond, 4.392%, 15/04/26	45,549	0.00	MYR 465,000	Malaysia Government Investment Issue, 4.786%, 31/10/35	109,360	0.01
MYR 1,500,000	Malaysia Government Bond, 3.906%, 15/07/26	329,879	0.02	MYR 1,870,000	Malaysia Government Investment Issue, 4.755%, 04/08/37	439,798	0.02
MYR 3,030,000	Malaysia Government Bond, 3.900%, 30/11/26	667,226	0.03	MYR 1,750,000	Malaysia Government Investment Issue, 4.467%, 15/09/39	398,139	0.02
MYR 2,000,000	Malaysia Government Bond, 3.502%, 31/05/27	434,890	0.02	MYR 2,500,000	Malaysia Government Investment Issue, 4.291%, 14/08/43	557,394	0.03
MYR 3,350,000	Malaysia Government Bond, 3.899%, 16/11/27	737,984	0.04	MYR 435,000	Malaysia Government Investment Issue, 4.895%, 08/05/47	103,343	0.01
MYR 1,200,000	Malaysia Government Bond, 3.519%, 20/04/28	260,553	0.01	Total Malaysia		12,619,664	0.63

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.40% (continued)				Government Bonds - 98.40% (continued)			
Mexico				Netherlands (continued)			
MXN 8,150,000	Mexican Bonos, 10.000%, 05/12/24	478,932	0.02	EUR 1,184,702	Netherlands Government Bond, 2.750%, 15/01/47	1,372,375	0.07
MXN 28,975,000	Mexican Bonos, 5.750%, 05/03/26	1,577,512	0.08	EUR 1,000,000	Netherlands Government Bond, 0.010%, 15/01/52	569,558	0.03
MXN 9,000,000	Mexican Bonos, 5.500%, 04/03/27	475,986	0.02	EUR 400,000	Netherlands Government Bond, 2.000%, 15/01/54	399,057	0.02
MXN 18,425,000	Mexican Bonos, 7.500%, 03/06/27	1,032,320	0.05	EUR 800,000	Netherlands Government Bond, 2.500%, perpetual	900,564	0.04
MXN 18,099,000	Mexican Bonos, 8.500%, 31/05/29	1,049,655	0.05	Total Netherlands		20,864,950	1.04
MXN 16,200,000	Mexican Bonos, 7.750%, 29/05/31	895,728	0.05	New Zealand			
MXN 20,000,000	Mexican Bonos, 7.500%, 26/05/33	1,074,422	0.05	NZD 355,000	New Zealand Government Bond, 2.750%, 15/04/25	218,542	0.01
MXN 8,825,000	Mexican Bonos, 7.750%, 23/11/34	478,732	0.02	NZD 500,000	New Zealand Government Bond, 0.500%, 15/05/26	289,087	0.02
MXN 10,000,000	Mexican Bonos, 8.000%, 24/05/35	542,904	0.03	NZD 990,000	New Zealand Government Bond, 4.500%, 15/04/27	631,074	0.03
MXN 3,350,000	Mexican Bonos, 10.000%, 20/11/36	214,299	0.01	NZD 500,000	New Zealand Government Bond, 0.250%, 15/05/28	267,306	0.01
MXN 13,575,000	Mexican Bonos, 8.500%, 18/11/38	768,840	0.04	NZD 771,000	New Zealand Government Bond, 3.000%, 20/04/29	461,617	0.02
MXN 11,450,000	Mexican Bonos, 7.750%, 13/11/42	597,831	0.03	NZD 350,000	New Zealand Government Bond, 1.500%, 15/05/31	183,146	0.01
MXN 17,300,000	Mexican Bonos, 8.000%, 07/11/47	918,710	0.05	NZD 750,000	New Zealand Government Bond, 2.000%, 15/05/32	398,752	0.02
MXN 15,000,000	Mexican Bonos, 8.000%, 31/07/53	792,149	0.04	NZD 432,000	New Zealand Government Bond, 3.500%, 14/04/33	256,237	0.01
Total Mexico		10,898,020	0.54	NZD 250,000	New Zealand Government Bond, 4.250%, 15/05/34	156,589	0.01
Netherlands				NZD 425,000	New Zealand Government Bond, 2.750%, 15/04/37	221,196	0.01
EUR 1,392,000	Netherlands Government Bond, 0.250%, 15/07/25	1,485,054	0.07	NZD 250,000	New Zealand Government Bond, 1.750%, 15/05/41	104,190	0.01
EUR 800,000	Netherlands Government Bond, 0.010%, 15/01/26	842,132	0.04	NZD 1,050,000	New Zealand Government Bond, 2.750%, 15/05/51	474,094	0.02
EUR 831,000	Netherlands Government Bond, 0.500%, 15/07/26	879,447	0.04	Total New Zealand		3,661,830	0.18
EUR 1,400,000	Netherlands Government Bond, 0.010%, 15/01/27	1,448,879	0.07	Norway			
EUR 929,000	Netherlands Government Bond, 0.750%, 15/07/27	978,665	0.05	NOK 4,390,000	Norway Government Bond, 1.750%, 17/02/27	411,935	0.02
EUR 549,956	Netherlands Government Bond, 5.500%, 15/01/28	685,106	0.03	NOK 2,320,000	Norway Government Bond, 2.000%, 26/04/28	217,019	0.01
EUR 436,000	Netherlands Government Bond, 0.750%, 15/07/28	453,375	0.02	NOK 2,380,000	Norway Government Bond, 1.750%, 06/09/29	216,029	0.01
EUR 1,000,000	Netherlands Government Bond, 0.010%, 15/01/29	993,567	0.05	NOK 3,000,000	Norway Government Bond, 1.375%, 19/08/30	262,301	0.01
EUR 714,000	Netherlands Government Bond, 0.250%, 15/07/29	712,475	0.04	NOK 4,000,000	Norway Government Bond, 1.250%, 17/09/31	340,790	0.02
EUR 750,000	Netherlands Government Bond, 0.010%, 15/07/30	720,966	0.04	NOK 2,000,000	Norway Government Bond, 2.125%, 18/05/32	180,435	0.01
EUR 1,000,000	Netherlands Government Bond, 0.010%, 15/07/31	937,981	0.05	NOK 2,000,000	Norway Government Bond, 3.000%, 15/08/33	192,670	0.01
EUR 850,000	Netherlands Government Bond, 0.500%, 15/07/32	810,673	0.04	NOK 1,500,000	Norway Government Bond, 3.500%, 06/10/42	155,533	0.01
EUR 1,014,000	Netherlands Government Bond, 2.500%, 15/01/33	1,140,165	0.06	Total Norway		1,976,712	0.10
EUR 500,000	Netherlands Government Bond, 2.500%, 15/07/33	560,499	0.03				
EUR 1,005,839	Netherlands Government Bond, 4.000%, 15/01/37	1,296,843	0.06				
EUR 650,000	Netherlands Government Bond, 0.010%, 15/01/38	508,295	0.03				
EUR 848,000	Netherlands Government Bond, 0.500%, 15/01/40	694,473	0.03				
EUR 1,049,393	Netherlands Government Bond, 3.750%, 15/01/42	1,367,696	0.07				
EUR 900,000	Netherlands Government Bond, 3.250%, 15/01/44	1,107,105	0.06				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.40% (continued)				Government Bonds - 98.40% (continued)			
Peru				Portugal (continued)			
PEN 3,000,000	Peru Government Bond, 5.940%, 12/02/29	809,974	0.04	EUR 401,000	Portugal Obrigacoes do Tesouro OT, 4.100%, 15/04/37	494,233	0.02
PEN 1,500,000	Peru Government Bond, 6.150%, 12/08/32	396,107	0.02	EUR 250,000	Portugal Obrigacoes do Tesouro OT, 3.500%, 18/06/38	288,316	0.01
PEN 1,000,000	Peru Government Bond, 5.350%, 12/08/40	231,756	0.01	EUR 200,000	Portugal Obrigacoes do Tesouro OT, 1.150%, 11/04/42	159,249	0.01
Total Peru		1,437,837	0.07	EUR 303,000	Portugal Obrigacoes do Tesouro OT, 4.100%, 15/02/45	380,069	0.02
Poland				EUR 275,000	Portugal Obrigacoes do Tesouro OT, 1.000%, 12/04/52	176,304	0.01
PLN 2,425,000	Republic of Poland Government Bond, 3.250%, 25/07/25	600,414	0.03	Total Portugal		9,269,416	0.46
PLN 2,410,000	Republic of Poland Government Bond, 2.500%, 25/07/26	577,401	0.03	Romania			
PLN 1,500,000	Republic of Poland Government Bond, 0.250%, 25/10/26	335,453	0.02	RON 500,000	Romania Government Bond, 3.650%, 28/07/25	107,205	0.00
PLN 1,500,000	Republic of Poland Government Bond, 3.750%, 25/05/27	367,595	0.02	RON 1,000,000	Romania Government Bond, 4.850%, 22/04/26	216,363	0.01
PLN 1,620,000	Republic of Poland Government Bond, 2.500%, 25/07/27	380,808	0.02	RON 500,000	Romania Government Bond, 5.800%, 26/07/27	109,720	0.00
PLN 2,175,000	Republic of Poland Government Bond, 2.750%, 25/04/28	507,481	0.03	RON 1,000,000	Romania Government Bond, 4.150%, 26/01/28	206,388	0.01
PLN 205,000	Republic of Poland Government Bond, 5.750%, 25/04/29	53,868	0.00	RON 1,000,000	Romania Government Bond, 5.000%, 12/02/29	210,105	0.01
PLN 2,580,000	Republic of Poland Government Bond, 2.750%, 25/10/29	586,125	0.03	RON 1,000,000	Romania Government Bond, 4.150%, 24/10/30	197,014	0.01
PLN 2,500,000	Republic of Poland Government Bond, 1.250%, 25/10/30	503,249	0.02	RON 1,000,000	Romania Government Bond, 3.650%, 24/09/31	186,995	0.01
PLN 3,000,000	Republic of Poland Government Bond, 1.750%, 25/04/32	593,271	0.03	RON 1,500,000	Romania Government Bond, 6.700%, 25/02/32	340,987	0.02
PLN 4,000,000	Republic of Poland Government Bond, 6.000%, 25/10/33	1,078,466	0.05	RON 1,000,000	Romania Government Bond, 4.750%, 11/10/34	195,437	0.01
Total Poland		5,584,131	0.28	RON 2,000,000	Romania Government Bond, 7.900%, 24/02/38	511,657	0.03
Portugal				Total Romania		2,281,871	0.11
EUR 639,000	Portugal Obrigacoes do Tesouro OT, 2.875%, 15/10/25	711,314	0.04	Singapore			
EUR 935,000	Portugal Obrigacoes do Tesouro OT, 2.875%, 21/07/26	1,051,346	0.05	SGD 100,000	Singapore Government Bond, 2.375%, 01/06/25	74,677	0.00
EUR 527,000	Portugal Obrigacoes do Tesouro OT, 4.125%, 14/04/27	616,183	0.03	SGD 250,000	Singapore Government Bond, 0.500%, 01/11/25	180,261	0.01
EUR 550,000	Portugal Obrigacoes do Tesouro OT, 0.700%, 15/10/27	574,579	0.03	SGD 390,000	Singapore Government Bond, 2.125%, 01/06/26	289,152	0.01
EUR 697,000	Portugal Obrigacoes do Tesouro OT, 2.125%, 17/10/28	766,353	0.04	SGD 300,000	Singapore Government Bond, 1.250%, 01/11/26	217,078	0.01
EUR 582,000	Portugal Obrigacoes do Tesouro OT, 1.950%, 15/06/29	631,701	0.03	SGD 579,000	Singapore Government Bond, 3.500%, 01/03/27	447,003	0.02
EUR 455,000	Portugal Obrigacoes do Tesouro OT, 3.875%, 15/02/30	544,906	0.03	SGD 700,000	Singapore Government Bond, 2.875%, 01/09/27	533,514	0.03
EUR 650,000	Portugal Obrigacoes do Tesouro OT, 0.475%, 18/10/30	631,214	0.03	SGD 569,000	Singapore Government Bond, 2.625%, 01/05/28	430,595	0.02
EUR 550,000	Portugal Obrigacoes do Tesouro OT, 0.300%, 17/10/31	512,451	0.03	SGD 503,000	Singapore Government Bond, 2.875%, 01/07/29	384,066	0.02
EUR 900,000	Portugal Obrigacoes do Tesouro OT, 1.650%, 16/07/32	920,894	0.05	SGD 263,000	Singapore Government Bond, 2.875%, 01/09/30	200,947	0.01
EUR 474,000	Portugal Obrigacoes do Tesouro OT, 2.250%, 18/04/34	500,047	0.02	SGD 700,000	Singapore Government Bond, 1.625%, 01/07/31	491,327	0.03
EUR 350,000	Portugal Obrigacoes do Tesouro OT, 0.900%, 12/10/35	310,257	0.01	SGD 250,000	Singapore Government Bond, 2.625%, 01/08/32	188,140	0.01

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.40% (continued)				Government Bonds - 98.40% (continued)			
Singapore (continued)				Slovenia (continued)			
SGD 277,000	Singapore Government Bond, 3.375%, 01/09/33	221,913	0.01	EUR 100,000	Slovenia Government Bond, 0.875%, 15/07/30	98,209	0.00
SGD 574,000	Singapore Government Bond, 2.250%, 01/08/36	412,883	0.02	EUR 199,000	Slovenia Government Bond, 2.250%, 03/03/32	210,659	0.01
SGD 274,000	Singapore Government Bond, 2.375%, 01/07/39	197,539	0.01	EUR 500,000	Slovenia Government Bond, 3.625%, 11/03/33	584,940	0.03
SGD 441,000	Singapore Government Bond, 2.750%, 01/04/42	333,878	0.02	EUR 145,000	Slovenia Government Bond, 1.500%, 25/03/35	135,381	0.01
SGD 271,000	Singapore Government Bond, 2.750%, 01/03/46	204,747	0.01	EUR 189,000	Slovenia Government Bond, 1.750%, 03/11/40	169,787	0.01
SGD 350,000	Singapore Government Bond, 1.875%, 01/03/50	222,898	0.01	EUR 17,000	Slovenia Government Bond, 3.125%, 07/08/45	18,673	0.00
SGD 250,000	Singapore Government Bond, 1.875%, 01/10/51	158,906	0.01	EUR 100,000	Slovenia Government Bond, 0.488%, 20/10/50	57,662	0.00
SGD 600,000	Singapore Government Bond, 3.000%, 01/08/72	486,868	0.02				
Total Singapore		5,676,392	0.28	Total Slovenia		1,858,448	0.09
Slovakia				Spain			
EUR 259,827	Slovakia Government Bond, 4.350%, 14/10/25	293,467	0.01	EUR 1,200,000	Spain Government Bond, 0.010%, 31/01/25	1,283,056	0.06
EUR 58,000	Slovakia Government Bond, 0.625%, 22/05/26	60,896	0.00	EUR 997,000	Spain Government Bond, 1.600%, 30/04/25	1,081,942	0.05
EUR 186,879	Slovakia Government Bond, 1.375%, 21/01/27	198,061	0.01	EUR 1,000,000	Spain Government Bond, 0.010%, 31/05/25	1,060,122	0.05
EUR 374,000	Slovakia Government Bond, 1.000%, 12/06/28	383,042	0.02	EUR 1,161,000	Spain Government Bond, 4.650%, 30/07/25	1,317,421	0.07
EUR 114,556	Slovakia Government Bond, 3.625%, 16/01/29	131,334	0.01	EUR 1,819,000	Spain Government Bond, 2.150%, 31/10/25	1,990,089	0.10
EUR 200,000	Slovakia Government Bond, 1.000%, 09/10/30	194,352	0.01	EUR 1,200,000	Spain Government Bond, 0.010%, 31/01/26	1,254,993	0.06
EUR 116,000	Slovakia Government Bond, 1.625%, 21/01/31	117,436	0.01	EUR 1,465,000	Spain Government Bond, 1.950%, 30/04/26	1,594,135	0.08
EUR 300,000	Slovakia Government Bond, 1.000%, 14/05/32	280,801	0.01	EUR 500,000	Spain Government Bond, 2.800%, 31/05/26	554,612	0.03
EUR 100,000	Slovakia Government Bond, 4.000%, 19/10/32	117,821	0.01	EUR 929,000	Spain Government Bond, 5.900%, 30/07/26	1,109,015	0.06
EUR 700,000	Slovakia Government Bond, 3.750%, 23/02/35	797,311	0.04	EUR 1,558,000	Spain Government Bond, 1.300%, 31/10/26	1,663,700	0.08
EUR 400,000	Slovakia Government Bond, 0.375%, 21/04/36	305,290	0.02	EUR 1,700,000	Spain Government Bond, 0.010%, 31/01/27	1,738,302	0.09
EUR 174,000	Slovakia Government Bond, 1.875%, 09/03/37	159,360	0.01	EUR 1,501,000	Spain Government Bond, 1.500%, 30/04/27	1,604,209	0.08
EUR 116,000	Slovakia Government Bond, 2.000%, 17/10/47	94,974	0.00	EUR 1,750,000	Spain Government Bond, 0.800%, 30/07/27	1,820,358	0.09
EUR 100,000	Slovakia Government Bond, 1.000%, 13/10/51	57,610	0.00	EUR 1,348,000	Spain Government Bond, 1.450%, 31/10/27	1,431,739	0.07
Total Slovakia		3,191,755	0.16	EUR 2,300,000	Spain Government Bond, 0.010%, 31/01/28	2,295,417	0.11
Slovenia				EUR 1,390,000	Spain Government Bond, 1.400%, 30/04/28	1,465,416	0.07
EUR 116,000	Slovenia Government Bond, 2.125%, 28/07/25	126,695	0.01	EUR 1,375,000	Spain Government Bond, 1.400%, 30/07/28	1,445,622	0.07
EUR 42,000	Slovenia Government Bond, 5.125%, 30/03/26	48,675	0.00	EUR 1,800,000	Spain Government Bond, 5.150%, 31/10/28	2,222,024	0.11
EUR 161,000	Slovenia Government Bond, 1.250%, 22/03/27	169,915	0.01	EUR 1,639,476	Spain Government Bond, 6.000%, 31/01/29	2,105,089	0.10
EUR 232,000	Slovenia Government Bond, 1.188%, 14/03/29	237,852	0.01	EUR 1,198,000	Spain Government Bond, 1.450%, 30/04/29	1,250,466	0.06

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 98.40% <i>(continued)</i>				Government Bonds - 98.40% <i>(continued)</i>			
Spain <i>(continued)</i>				Spain <i>(continued)</i>			
EUR 1,000,000	Spain Government Bond, 3.500%, 31/05/29	1,153,840	0.06	EUR 749,000	Spain Government Bond, 3.450%, 30/07/66	775,796	0.04
EUR 1,500,000	Spain Government Bond, 0.800%, 30/07/29	1,502,827	0.07	EUR 400,000	Spain Government Bond, 1.450%, 31/10/71	223,298	0.01
EUR 1,448,000	Spain Government Bond, 0.600%, 31/10/29	1,427,392	0.07	Total Spain		66,546,377	3.32
EUR 1,340,000	Spain Government Bond, 0.500%, 30/04/30	1,296,460	0.06	Sweden			
EUR 1,825,000	Spain Government Bond, 1.950%, 30/07/30	1,928,553	0.10	SEK 4,470,000	Sweden Government Bond, 0.750%, 12/05/28	419,702	0.02
EUR 1,500,000	Spain Government Bond, 1.250%, 31/10/30	1,507,963	0.08	SEK 4,110,000	Sweden Government Bond, 0.750%, 12/11/29	380,068	0.02
EUR 1,500,000	Spain Government Bond, 0.100%, 30/04/31	1,370,203	0.07	SEK 3,250,000	Sweden Government Bond, 0.125%, 12/05/31	282,230	0.02
EUR 1,250,000	Spain Government Bond, 0.500%, 31/10/31	1,161,415	0.06	SEK 3,900,000	Sweden Government Bond, 2.250%, 01/06/32	394,564	0.02
EUR 1,350,000	Spain Government Bond, 0.700%, 30/04/32	1,258,445	0.06	SEK 2,000,000	Sweden Government Bond, 1.750%, 11/11/33	193,377	0.01
EUR 1,505,000	Spain Government Bond, 5.750%, 30/07/32	2,029,528	0.10	SEK 2,635,000	Sweden Government Bond, 3.500%, 30/03/39	304,933	0.02
EUR 1,400,000	Spain Government Bond, 2.550%, 31/10/32	1,507,909	0.08	SEK 1,000,000	Sweden Government Bond, 0.500%, 24/11/45	69,646	0.00
EUR 1,450,000	Spain Government Bond, 3.150%, 30/04/33	1,628,428	0.08	SEK 1,000,000	Sweden Government Bond, 1.375%, 23/06/71	67,496	0.00
EUR 1,095,000	Spain Government Bond, 2.350%, 30/07/33	1,150,310	0.06	SEK 2,000,000	Sweden Government International Bond, 0.125%, perpetual	175,776	0.01
EUR 1,800,000	Spain Government Bond, 3.550%, 31/10/33	2,082,480	0.10	Total Sweden		2,287,792	0.12
EUR 1,164,000	Spain Government Bond, 1.850%, 30/07/35	1,130,602	0.06	Switzerland			
EUR 1,320,000	Spain Government Bond, 4.200%, 31/01/37	1,613,663	0.08	CHF 250,000	Swiss Confederation Government Bond, 1.250%, 28/05/26	299,032	0.01
EUR 1,100,000	Spain Government Bond, 0.850%, 30/07/37	896,099	0.04	CHF 250,000	Swiss Confederation Government Bond, 3.250%, 27/06/27	321,443	0.02
EUR 1,100,000	Spain Government Bond, 3.900%, 30/07/39	1,287,888	0.06	CHF 484,000	Swiss Confederation Government Bond, 0.010%, 22/06/29	552,616	0.03
EUR 759,000	Spain Government Bond, 4.900%, 30/07/40	993,824	0.05	CHF 302,000	Swiss Confederation Government Bond, 0.500%, 27/05/30	354,108	0.02
EUR 650,000	Spain Government Bond, 1.200%, 31/10/40	515,354	0.03	CHF 146,000	Swiss Confederation Government Bond, 2.250%, 22/06/31	192,928	0.01
EUR 609,000	Spain Government Bond, 4.700%, 30/07/41	787,460	0.04	CHF 45,000	Swiss Confederation Government Bond, 0.500%, 27/06/32	52,509	0.00
EUR 950,000	Spain Government Bond, 1.000%, 30/07/42	702,501	0.04	CHF 122,000	Swiss Confederation Government Bond, 3.500%, 08/04/33	181,328	0.01
EUR 1,200,000	Spain Government Bond, 3.450%, 30/07/43	1,314,233	0.07	CHF 100,000	Swiss Confederation Government Bond, 0.010%, 26/06/34	110,504	0.01
EUR 814,000	Spain Government Bond, 5.150%, 31/10/44	1,119,737	0.06	CHF 187,000	Swiss Confederation Government Bond, 2.500%, 08/03/36	269,287	0.01
EUR 922,000	Spain Government Bond, 2.900%, 31/10/46	921,171	0.05	CHF 170,000	Swiss Confederation Government Bond, 1.250%, 27/06/37	216,992	0.01
EUR 1,353,000	Spain Government Bond, 2.700%, 31/10/48	1,286,619	0.06	CHF 100,000	Swiss Confederation Government Bond, 1.500%, 26/10/38	132,704	0.01
EUR 1,170,000	Spain Government Bond, 1.000%, 31/10/50	728,536	0.04	CHF 350,000	Swiss Confederation Government Bond, 0.010%, 24/07/39	375,159	0.02
EUR 1,250,000	Spain Government Bond, 1.900%, 31/10/52	956,116	0.05	CHF 364,000	Swiss Confederation Government Bond, 1.500%, 30/04/42	495,324	0.02
				CHF 300,000	Swiss Confederation Government Bond, 1.250%, 28/06/43	395,819	0.02
				CHF 787,000	Swiss Confederation Government Bond, 0.500%, 28/06/45	909,709	0.04

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.40% (continued)				Government Bonds - 98.40% (continued)			
Switzerland (continued)				United Kingdom			
CHF 42,000	Swiss Confederation Government Bond, 4.000%, 06/01/49	88,931	0.00	GBP 2,100,000	United Kingdom Gilt, 0.250%, 31/01/25	2,562,393	0.13
CHF 102,000	Swiss Confederation Government Bond, 0.500%, 24/05/55	119,107	0.01	GBP 1,894,040	United Kingdom Gilt, 5.000%, 07/03/25	2,435,697	0.12
CHF 116,000	Swiss Confederation Government Bond, 0.500%, 30/05/58	138,559	0.01	GBP 1,750,000	United Kingdom Gilt, 0.625%, 07/06/25	2,125,958	0.11
CHF 91,000	Swiss Confederation Government Bond, 2.000%, 25/06/64	170,125	0.01	GBP 2,332,912	United Kingdom Gilt, 2.000%, 07/09/25	2,884,389	0.14
Total Switzerland		5,376,184	0.27	GBP 1,300,000	United Kingdom Gilt, 3.500%, 22/10/25	1,644,114	0.08
Thailand				GBP 1,900,000	United Kingdom Gilt, 0.125%, 30/01/26	2,252,716	0.11
THB 18,000,000	Thailand Government Bond, 1.450%, 17/12/24	523,032	0.03	GBP 2,390,000	United Kingdom Gilt, 1.500%, 22/07/26	2,897,418	0.15
THB 9,200,000	Thailand Government Bond, 3.850%, 12/12/25	277,217	0.01	GBP 1,750,000	United Kingdom Gilt, 0.375%, 22/10/26	2,045,400	0.10
THB 15,250,000	Thailand Government Bond, 2.350%, 17/06/26	446,761	0.02	GBP 2,000,000	United Kingdom Gilt, 4.125%, 29/01/27	2,589,246	0.13
THB 19,100,000	Thailand Government Bond, 2.125%, 17/12/26	555,930	0.03	GBP 2,224,000	United Kingdom Gilt, 1.250%, 22/07/27	2,632,639	0.13
THB 25,500,000	Thailand Government Bond, 1.000%, 17/06/27	712,274	0.04	GBP 1,647,635	United Kingdom Gilt, 4.250%, 07/12/27	2,166,105	0.11
THB 18,000,000	Thailand Government Bond, 2.650%, 17/06/28	532,087	0.03	GBP 1,900,000	United Kingdom Gilt, 0.125%, 31/01/28	2,125,918	0.11
THB 20,900,000	Thailand Government Bond, 2.875%, 17/12/28	624,309	0.03	GBP 2,600,000	United Kingdom Gilt, 4.500%, 07/06/28	3,456,504	0.17
THB 11,600,000	Thailand Government Bond, 4.875%, 22/06/29	380,390	0.02	GBP 2,219,000	United Kingdom Gilt, 1.625%, 22/10/28	2,619,649	0.13
THB 34,000,000	Thailand Government Bond, 1.600%, 17/12/29	946,691	0.05	GBP 872,689	United Kingdom Gilt, 6.000%, 07/12/28	1,245,170	0.06
THB 750,000	Thailand Government Bond, 3.650%, 20/06/31	23,464	0.00	GBP 2,000,000	United Kingdom Gilt, 0.500%, 31/01/29	2,213,996	0.11
THB 38,000,000	Thailand Government Bond, 2.000%, 17/12/31	1,057,610	0.05	GBP 3,074,000	United Kingdom Gilt, 0.875%, 22/10/29	3,422,583	0.17
THB 10,600,000	Thailand Government Bond, 3.775%, 25/06/32	336,340	0.02	GBP 2,300,000	United Kingdom Gilt, 0.375%, 22/10/30	2,401,487	0.12
THB 10,000,000	Thailand Government Bond, 1.600%, 17/06/35	259,336	0.01	GBP 1,955,114	United Kingdom Gilt, 4.750%, 07/12/30	2,697,227	0.14
THB 10,000,000	Thailand Government Bond, 1.585%, 17/12/35	258,566	0.01	GBP 3,200,000	United Kingdom Gilt, 0.250%, 31/07/31	3,226,895	0.16
THB 11,050,000	Thailand Government Bond, 3.400%, 17/06/36	335,529	0.02	GBP 2,350,000	United Kingdom Gilt, 1.000%, 31/01/32	2,483,801	0.12
THB 6,400,000	Thailand Government Bond, 4.260%, 12/12/37	209,608	0.01	GBP 1,940,897	United Kingdom Gilt, 4.250%, 07/06/32	2,620,409	0.13
THB 13,000,000	Thailand Government Bond, 3.300%, 17/06/38	392,577	0.02	GBP 1,500,000	United Kingdom Gilt, 3.250%, 31/01/33	1,871,183	0.09
THB 32,500,000	Thailand Government Bond, 3.450%, 17/06/43	994,258	0.05	GBP 1,450,000	United Kingdom Gilt, 0.875%, 31/07/33	1,448,065	0.07
THB 16,250,000	Thailand Government Bond, 4.675%, 29/06/44	577,344	0.03	GBP 1,000,000	United Kingdom Gilt, 4.625%, 31/01/34	1,383,884	0.07
THB 16,200,000	Thailand Government Bond, 2.875%, 17/06/46	432,859	0.02	GBP 1,947,911	United Kingdom Gilt, 4.500%, 07/09/34	2,666,729	0.13
THB 4,050,000	Thailand Government Bond, 4.850%, 17/06/61	143,854	0.01	GBP 2,200,000	United Kingdom Gilt, 0.625%, 31/07/35	1,995,079	0.10
THB 16,100,000	Thailand Government Bond, 4.000%, 17/06/66	488,073	0.02	GBP 1,670,420	United Kingdom Gilt, 4.250%, 07/03/36	2,232,623	0.11
THB 3,000,000	Thailand Government Bond, 3.600%, 17/06/67	82,243	0.00	GBP 2,000,000	United Kingdom Gilt, 1.750%, 07/09/37	1,980,325	0.10
Total Thailand		10,590,352	0.53				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 98.40% <i>(continued)</i>				Government Bonds - 98.40% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United Kingdom <i>(continued)</i>			
GBP 1,100,000	United Kingdom Gilt, 3.750%, 29/01/38	1,374,416	0.07	GBP 1,995,000	United Kingdom Gilt, 1.625%, 22/10/71	1,312,355	0.07
GBP 1,304,786	United Kingdom Gilt, 4.750%, 07/12/38	1,814,372	0.09	GBP 950,000	United Kingdom Gilt, 1.125%, 22/10/73	507,373	0.03
GBP 1,100,000	United Kingdom Gilt, 1.125%, 31/01/39	954,055	0.05	Total United Kingdom		109,745,225	5.48
GBP 1,422,802	United Kingdom Gilt, 4.250%, 07/09/39	1,866,641	0.09	United States			
GBP 1,566,282	United Kingdom Gilt, 4.250%, 07/12/40	2,047,951	0.10	USD 3,000,000	United States Treasury Note/Bond, 1.000%, 15/12/24	2,892,891	0.14
GBP 2,750,000	United Kingdom Gilt, 1.250%, 22/10/41	2,276,846	0.11	USD 1,500,000	United States Treasury Note/Bond, 1.750%, 31/12/24	1,455,645	0.07
GBP 1,290,515	United Kingdom Gilt, 4.500%, 07/12/42	1,735,401	0.09	USD 1,654,000	United States Treasury Note/Bond, 2.250%, 31/12/24	1,613,038	0.08
GBP 800,000	United Kingdom Gilt, 4.750%, 22/10/43	1,104,446	0.06	USD 2,500,000	United States Treasury Note/Bond, 4.250%, 31/12/24	2,486,816	0.12
GBP 1,897,699	United Kingdom Gilt, 3.250%, 22/01/44	2,132,295	0.11	USD 3,500,000	United States Treasury Note/Bond, 1.125%, 15/01/25	3,371,758	0.17
GBP 1,443,529	United Kingdom Gilt, 3.500%, 22/01/45	1,676,873	0.08	USD 1,850,000	United States Treasury Note/Bond, 1.375%, 31/01/25	1,785,250	0.09
GBP 1,500,000	United Kingdom Gilt, 0.875%, 31/01/46	1,022,912	0.05	USD 1,971,000	United States Treasury Note/Bond, 2.500%, 31/01/25	1,924,805	0.10
GBP 994,043	United Kingdom Gilt, 4.250%, 07/12/46	1,284,693	0.06	USD 3,000,000	United States Treasury Note/Bond, 4.125%, 31/01/25	2,981,367	0.15
GBP 1,855,000	United Kingdom Gilt, 1.500%, 22/07/47	1,435,027	0.07	USD 2,500,000	United States Treasury Note/Bond, 1.500%, 15/02/25	2,412,793	0.12
GBP 1,324,000	United Kingdom Gilt, 1.750%, 22/01/49	1,068,011	0.05	USD 2,485,300	United States Treasury Note/Bond, 2.000%, 15/02/25	2,411,906	0.12
GBP 1,178,541	United Kingdom Gilt, 4.250%, 07/12/49	1,528,110	0.08	USD 106,900	United States Treasury Note/Bond, 7.625%, 15/02/25	110,454	0.01
GBP 1,250,000	United Kingdom Gilt, 0.625%, 22/10/50	703,817	0.04	USD 1,700,000	United States Treasury Note/Bond, 1.125%, 28/02/25	1,632,598	0.08
GBP 1,700,000	United Kingdom Gilt, 1.250%, 31/07/51	1,154,988	0.06	USD 967,000	United States Treasury Note/Bond, 2.750%, 28/02/25	946,149	0.05
GBP 1,374,937	United Kingdom Gilt, 3.750%, 22/07/52	1,646,744	0.08	USD 2,500,000	United States Treasury Note/Bond, 4.625%, 28/02/25	2,498,047	0.12
GBP 1,250,000	United Kingdom Gilt, 1.500%, 31/07/53	888,758	0.04	USD 2,750,000	United States Treasury Note/Bond, 1.750%, 15/03/25	2,657,617	0.13
GBP 2,050,000	United Kingdom Gilt, 3.750%, 22/10/53	2,441,669	0.12	USD 2,250,000	United States Treasury Note/Bond, 0.500%, 31/03/25	2,139,346	0.11
GBP 1,332,000	United Kingdom Gilt, 1.625%, 22/10/54	972,328	0.05	USD 742,000	United States Treasury Note/Bond, 2.625%, 31/03/25	724,493	0.04
GBP 1,254,359	United Kingdom Gilt, 4.250%, 07/12/55	1,640,232	0.08	USD 3,000,000	United States Treasury Note/Bond, 3.875%, 31/03/25	2,973,867	0.15
GBP 2,168,000	United Kingdom Gilt, 1.750%, 22/07/57	1,612,381	0.08	USD 3,500,000	United States Treasury Note/Bond, 2.625%, 15/04/25	3,413,730	0.17
GBP 1,398,767	United Kingdom Gilt, 4.000%, 22/01/60	1,759,753	0.09	USD 2,500,000	United States Treasury Note/Bond, 0.375%, 30/04/25	2,365,918	0.12
GBP 800,000	United Kingdom Gilt, 0.500%, 22/10/61	343,727	0.02	USD 1,532,000	United States Treasury Note/Bond, 2.875%, 30/04/25	1,498,547	0.07
GBP 550,000	United Kingdom Gilt, 4.000%, 22/10/63	692,824	0.04	USD 2,500,000	United States Treasury Note/Bond, 3.875%, 30/04/25	2,477,539	0.12
GBP 1,192,000	United Kingdom Gilt, 2.500%, 22/07/65	1,065,288	0.05	USD 2,402,000	United States Treasury Note/Bond, 2.125%, 15/05/25	2,325,342	0.12
GBP 1,181,099	United Kingdom Gilt, 3.500%, 22/07/68	1,353,337	0.07	USD 3,000,000	United States Treasury Note/Bond, 2.750%, 15/05/25	2,928,281	0.15
				USD 2,500,000	United States Treasury Note/Bond, 0.250%, 31/05/25	2,354,102	0.12

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 98.40% <i>(continued)</i>				Government Bonds - 98.40% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 1,090,000	United States Treasury Note/Bond, 2.875%, 31/05/25	1,065,092	0.05	USD 800,000	United States Treasury Note/Bond, 2.625%, 31/12/25	775,438	0.04
USD 5,000,000	United States Treasury Note/Bond, 4.250%, 31/05/25	4,981,445	0.25	USD 3,500,000	United States Treasury Note/Bond, 3.875%, 15/01/26	3,474,023	0.17
USD 4,250,000	United States Treasury Note/Bond, 2.875%, 15/06/25	4,154,043	0.21	USD 3,400,000	United States Treasury Note/Bond, 0.375%, 31/01/26	3,141,016	0.16
USD 2,000,000	United States Treasury Note/Bond, 0.250%, 30/06/25	1,878,594	0.09	USD 1,345,000	United States Treasury Note/Bond, 2.625%, 31/01/26	1,302,969	0.07
USD 625,000	United States Treasury Note/Bond, 2.750%, 30/06/25	609,766	0.03	USD 2,977,000	United States Treasury Note/Bond, 1.625%, 15/02/26	2,821,638	0.14
USD 2,000,000	United States Treasury Note/Bond, 4.625%, 30/06/25	2,004,844	0.10	USD 3,500,000	United States Treasury Note/Bond, 4.000%, 15/02/26	3,484,687	0.17
USD 5,500,000	United States Treasury Note/Bond, 3.000%, 15/07/25	5,380,332	0.27	USD 227,900	United States Treasury Note/Bond, 6.000%, 15/02/26	235,075	0.01
USD 2,000,000	United States Treasury Note/Bond, 0.250%, 31/07/25	1,872,969	0.09	USD 3,200,000	United States Treasury Note/Bond, 0.500%, 28/02/26	2,957,250	0.15
USD 1,590,000	United States Treasury Note/Bond, 2.875%, 31/07/25	1,552,051	0.08	USD 1,445,000	United States Treasury Note/Bond, 2.500%, 28/02/26	1,394,764	0.07
USD 3,000,000	United States Treasury Note/Bond, 4.750%, 31/07/25	3,013,945	0.15	USD 5,500,000	United States Treasury Note/Bond, 4.625%, 15/03/26	5,549,414	0.28
USD 3,456,000	United States Treasury Note/Bond, 2.000%, 15/08/25	3,325,860	0.17	USD 3,250,000	United States Treasury Note/Bond, 0.750%, 31/03/26	3,016,406	0.15
USD 2,750,000	United States Treasury Note/Bond, 3.125%, 15/08/25	2,695,107	0.13	USD 1,242,000	United States Treasury Note/Bond, 2.250%, 31/03/26	1,191,544	0.06
USD 113,100	United States Treasury Note/Bond, 6.875%, 15/08/25	117,138	0.01	USD 1,500,000	United States Treasury Note/Bond, 3.750%, 15/04/26	1,486,406	0.07
USD 2,450,000	United States Treasury Note/Bond, 0.250%, 31/08/25	2,287,592	0.11	USD 3,200,000	United States Treasury Note/Bond, 0.750%, 30/04/26	2,961,250	0.15
USD 858,000	United States Treasury Note/Bond, 2.750%, 31/08/25	835,310	0.04	USD 1,477,000	United States Treasury Note/Bond, 2.375%, 30/04/26	1,419,535	0.07
USD 1,500,000	United States Treasury Note/Bond, 5.000%, 31/08/25	1,514,004	0.08	USD 2,099,000	United States Treasury Note/Bond, 1.625%, 15/05/26	1,980,931	0.10
USD 2,700,000	United States Treasury Note/Bond, 3.500%, 15/09/25	2,660,449	0.13	USD 500,000	United States Treasury Note/Bond, 3.625%, 15/05/26	494,375	0.02
USD 2,500,000	United States Treasury Note/Bond, 0.250%, 30/09/25	2,328,320	0.12	USD 3,250,000	United States Treasury Note/Bond, 0.750%, 31/05/26	3,001,172	0.15
USD 1,532,000	United States Treasury Note/Bond, 3.000%, 30/09/25	1,496,932	0.07	USD 1,472,000	United States Treasury Note/Bond, 2.125%, 31/05/26	1,405,760	0.07
USD 3,500,000	United States Treasury Note/Bond, 4.250%, 15/10/25	3,493,848	0.17	USD 3,000,000	United States Treasury Note/Bond, 4.125%, 15/06/26	3,000,469	0.15
USD 2,750,000	United States Treasury Note/Bond, 0.250%, 31/10/25	2,554,600	0.13	USD 3,000,000	United States Treasury Note/Bond, 0.875%, 30/06/26	2,774,766	0.14
USD 1,034,000	United States Treasury Note/Bond, 3.000%, 31/10/25	1,010,048	0.05	USD 1,042,000	United States Treasury Note/Bond, 1.875%, 30/06/26	988,353	0.05
USD 3,209,000	United States Treasury Note/Bond, 2.250%, 15/11/25	3,090,919	0.15	USD 3,250,000	United States Treasury Note/Bond, 0.625%, 31/07/26	2,977,559	0.15
USD 3,200,000	United States Treasury Note/Bond, 4.500%, 15/11/25	3,211,125	0.16	USD 1,122,000	United States Treasury Note/Bond, 1.875%, 31/07/26	1,061,780	0.05
USD 2,250,000	United States Treasury Note/Bond, 0.375%, 30/11/25	2,089,775	0.10	USD 2,378,000	United States Treasury Note/Bond, 1.500%, 15/08/26	2,226,031	0.11
USD 2,492,000	United States Treasury Note/Bond, 2.875%, 30/11/25	2,427,850	0.12	USD 110,000	United States Treasury Note/Bond, 6.750%, 15/08/26	116,823	0.01
USD 3,000,000	United States Treasury Note/Bond, 4.875%, 30/11/25	3,031,523	0.15	USD 1,750,000	United States Treasury Note/Bond, 0.750%, 31/08/26	1,605,078	0.08
USD 2,500,000	United States Treasury Note/Bond, 4.000%, 15/12/25	2,487,109	0.12	USD 1,542,000	United States Treasury Note/Bond, 1.375%, 31/08/26	1,437,915	0.07
USD 2,750,000	United States Treasury Note/Bond, 0.375%, 31/12/25	2,549,014	0.13	USD 2,200,000	United States Treasury Note/Bond, 0.875%, 30/09/26	2,021,422	0.10

Schedule of Investments (continued)
as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.40% (continued)				Government Bonds - 98.40% (continued)			
United States (continued)				United States (continued)			
USD 1,000,000	United States Treasury Note/Bond, 1.625%, 30/09/26	937,891	0.05	USD 4,000,000	United States Treasury Note/Bond, 3.125%, 31/08/27	3,890,000	0.19
USD 3,250,000	United States Treasury Note/Bond, 1.125%, 31/10/26	2,999,902	0.15	USD 2,800,000	United States Treasury Note/Bond, 0.375%, 30/09/27	2,457,656	0.12
USD 1,250,000	United States Treasury Note/Bond, 1.625%, 31/10/26	1,170,605	0.06	USD 2,250,000	United States Treasury Note/Bond, 4.125%, 30/09/27	2,265,293	0.11
USD 2,160,000	United States Treasury Note/Bond, 2.000%, 15/11/26	2,043,056	0.10	USD 3,500,000	United States Treasury Note/Bond, 0.500%, 31/10/27	3,079,727	0.15
USD 5,000,000	United States Treasury Note/Bond, 4.625%, 15/11/26	5,080,859	0.25	USD 4,750,000	United States Treasury Note/Bond, 4.125%, 31/10/27	4,782,656	0.24
USD 144,900	United States Treasury Note/Bond, 6.500%, 15/11/26	154,035	0.01	USD 2,640,000	United States Treasury Note/Bond, 2.250%, 15/11/27	2,483,662	0.12
USD 3,250,000	United States Treasury Note/Bond, 1.250%, 30/11/26	3,005,996	0.15	USD 170,900	United States Treasury Note/Bond, 6.125%, 15/11/27	184,105	0.01
USD 1,500,000	United States Treasury Note/Bond, 1.625%, 30/11/26	1,402,500	0.07	USD 2,650,000	United States Treasury Note/Bond, 0.625%, 30/11/27	2,337,176	0.12
USD 3,800,000	United States Treasury Note/Bond, 1.250%, 31/12/26	3,508,766	0.18	USD 4,500,000	United States Treasury Note/Bond, 3.875%, 30/11/27	4,492,969	0.22
USD 850,000	United States Treasury Note/Bond, 1.750%, 31/12/26	796,676	0.04	USD 2,500,000	United States Treasury Note/Bond, 3.875%, 31/12/27	2,497,852	0.12
USD 3,500,000	United States Treasury Note/Bond, 1.500%, 31/01/27	3,250,625	0.16	USD 4,200,000	United States Treasury Note/Bond, 0.750%, 31/01/28	3,705,516	0.19
USD 3,831,000	United States Treasury Note/Bond, 2.250%, 15/02/27	3,637,954	0.18	USD 2,800,000	United States Treasury Note/Bond, 3.500%, 31/01/28	2,757,781	0.14
USD 101,600	United States Treasury Note/Bond, 6.625%, 15/02/27	109,085	0.01	USD 3,133,000	United States Treasury Note/Bond, 2.750%, 15/02/28	2,996,176	0.15
USD 1,500,000	United States Treasury Note/Bond, 1.125%, 28/02/27	1,374,492	0.07	USD 9,500,000	United States Treasury Note/Bond, 1.125%, 29/02/28	8,499,531	0.42
USD 2,750,000	United States Treasury Note/Bond, 1.875%, 28/02/27	2,579,199	0.13	USD 3,500,000	United States Treasury Note/Bond, 4.000%, 29/02/28	3,514,219	0.18
USD 1,000,000	United States Treasury Note/Bond, 0.625%, 31/03/27	899,141	0.05	USD 1,750,000	United States Treasury Note/Bond, 1.250%, 31/03/28	1,570,762	0.08
USD 4,000,000	United States Treasury Note/Bond, 2.500%, 31/03/27	3,824,688	0.19	USD 3,000,000	United States Treasury Note/Bond, 3.625%, 31/03/28	2,969,531	0.15
USD 3,000,000	United States Treasury Note/Bond, 0.500%, 30/04/27	2,679,375	0.13	USD 3,500,000	United States Treasury Note/Bond, 1.250%, 30/04/28	3,136,055	0.16
USD 2,500,000	United States Treasury Note/Bond, 2.750%, 30/04/27	2,406,055	0.12	USD 1,700,000	United States Treasury Note/Bond, 3.500%, 30/04/28	1,674,500	0.08
USD 2,000,000	United States Treasury Note/Bond, 2.375%, 15/05/27	1,900,625	0.09	USD 1,622,000	United States Treasury Note/Bond, 2.875%, 15/05/28	1,556,740	0.08
USD 1,750,000	United States Treasury Note/Bond, 0.500%, 31/05/27	1,559,004	0.08	USD 2,000,000	United States Treasury Note/Bond, 1.250%, 31/05/28	1,788,281	0.09
USD 3,500,000	United States Treasury Note/Bond, 2.625%, 31/05/27	3,352,070	0.17	USD 1,500,000	United States Treasury Note/Bond, 3.625%, 31/05/28	1,485,586	0.07
USD 3,200,000	United States Treasury Note/Bond, 0.500%, 30/06/27	2,843,750	0.14	USD 2,800,000	United States Treasury Note/Bond, 1.250%, 30/06/28	2,499,000	0.12
USD 2,500,000	United States Treasury Note/Bond, 3.250%, 30/06/27	2,444,141	0.12	USD 3,000,000	United States Treasury Note/Bond, 4.000%, 30/06/28	3,016,875	0.15
USD 2,500,000	United States Treasury Note/Bond, 0.375%, 31/07/27	2,206,445	0.11	USD 3,750,000	United States Treasury Note/Bond, 1.000%, 31/07/28	3,300,586	0.16
USD 5,500,000	United States Treasury Note/Bond, 2.750%, 31/07/27	5,283,008	0.26	USD 2,000,000	United States Treasury Note/Bond, 4.125%, 31/07/28	2,022,500	0.10
USD 1,673,000	United States Treasury Note/Bond, 2.250%, 15/08/27	1,578,371	0.08	USD 3,760,000	United States Treasury Note/Bond, 2.875%, 15/08/28	3,601,375	0.18
USD 153,100	United States Treasury Note/Bond, 6.375%, 15/08/27	165,085	0.01	USD 188,900	United States Treasury Note/Bond, 5.500%, 15/08/28	201,872	0.01
USD 1,750,000	United States Treasury Note/Bond, 0.500%, 31/08/27	1,547,246	0.08	USD 3,500,000	United States Treasury Note/Bond, 1.125%, 31/08/28	3,092,852	0.15

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 98.40% <i>(continued)</i>				Government Bonds - 98.40% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 4,200,000	United States Treasury Note/Bond, 4.375%, 31/08/28	4,293,844	0.21	USD 3,000,000	United States Treasury Note/Bond, 4.000%, 28/02/30	3,018,984	0.15
USD 3,250,000	United States Treasury Note/Bond, 1.250%, 30/09/28	2,882,598	0.14	USD 2,000,000	United States Treasury Note/Bond, 3.625%, 31/03/30	1,972,031	0.10
USD 1,500,000	United States Treasury Note/Bond, 4.625%, 30/09/28	1,549,805	0.08	USD 3,000,000	United States Treasury Note/Bond, 3.500%, 30/04/30	2,936,953	0.15
USD 3,250,000	United States Treasury Note/Bond, 1.375%, 31/10/28	2,895,801	0.14	USD 3,100,000	United States Treasury Note/Bond, 0.625%, 15/05/30	2,537,641	0.13
USD 3,000,000	United States Treasury Note/Bond, 4.875%, 31/10/28	3,134,297	0.16	USD 294,500	United States Treasury Note/Bond, 6.250%, 15/05/30	332,969	0.02
USD 2,934,000	United States Treasury Note/Bond, 3.125%, 15/11/28	2,837,728	0.14	USD 2,000,000	United States Treasury Note/Bond, 3.750%, 31/05/30	1,985,312	0.10
USD 3,241,900	United States Treasury Note/Bond, 5.250%, 15/11/28	3,435,401	0.17	USD 2,000,000	United States Treasury Note/Bond, 3.750%, 30/06/30	1,985,312	0.10
USD 3,000,000	United States Treasury Note/Bond, 1.500%, 30/11/28	2,685,000	0.13	USD 500,000	United States Treasury Note/Bond, 4.000%, 31/07/30	503,594	0.03
USD 5,000,000	United States Treasury Note/Bond, 4.375%, 30/11/28	5,121,875	0.26	USD 4,700,000	United States Treasury Note/Bond, 0.625%, 15/08/30	3,819,484	0.19
USD 3,750,000	United States Treasury Note/Bond, 1.375%, 31/12/28	3,330,469	0.17	USD 2,000,000	United States Treasury Note/Bond, 4.125%, 31/08/30	2,028,437	0.10
USD 4,750,000	United States Treasury Note/Bond, 1.750%, 31/01/29	4,290,215	0.21	USD 1,000,000	United States Treasury Note/Bond, 4.625%, 30/09/30	1,044,063	0.05
USD 4,157,000	United States Treasury Note/Bond, 2.625%, 15/02/29	3,918,947	0.20	USD 2,000,000	United States Treasury Note/Bond, 4.875%, 31/10/30	2,119,062	0.11
USD 177,900	United States Treasury Note/Bond, 5.250%, 15/02/29	188,643	0.01	USD 6,050,000	United States Treasury Note/Bond, 0.875%, 15/11/30	4,978,961	0.25
USD 2,750,000	United States Treasury Note/Bond, 1.875%, 28/02/29	2,496,484	0.12	USD 3,000,000	United States Treasury Note/Bond, 4.375%, 30/11/30	3,090,469	0.15
USD 3,500,000	United States Treasury Note/Bond, 2.375%, 31/03/29	3,253,086	0.16	USD 5,900,000	United States Treasury Note/Bond, 1.125%, 15/02/31	4,933,875	0.25
USD 2,500,000	United States Treasury Note/Bond, 2.875%, 30/04/29	2,381,250	0.12	USD 576,700	United States Treasury Note/Bond, 5.375%, 15/02/31	630,946	0.03
USD 2,585,000	United States Treasury Note/Bond, 2.375%, 15/05/29	2,399,809	0.12	USD 4,850,000	United States Treasury Note/Bond, 1.625%, 15/05/31	4,167,211	0.21
USD 3,500,000	United States Treasury Note/Bond, 2.750%, 31/05/29	3,309,414	0.17	USD 5,250,000	United States Treasury Note/Bond, 1.250%, 15/08/31	4,354,219	0.22
USD 2,500,000	United States Treasury Note/Bond, 3.250%, 30/06/29	2,423,437	0.12	USD 6,300,000	United States Treasury Note/Bond, 1.375%, 15/11/31	5,240,812	0.26
USD 3,000,000	United States Treasury Note/Bond, 2.625%, 31/07/29	2,813,437	0.14	USD 5,800,000	United States Treasury Note/Bond, 1.875%, 15/02/32	4,996,156	0.25
USD 2,566,000	United States Treasury Note/Bond, 1.625%, 15/08/29	2,286,747	0.11	USD 6,500,000	United States Treasury Note/Bond, 2.875%, 15/05/32	6,034,844	0.30
USD 142,100	United States Treasury Note/Bond, 6.125%, 15/08/29	157,687	0.01	USD 6,800,000	United States Treasury Note/Bond, 2.750%, 15/08/32	6,240,062	0.31
USD 2,100,000	United States Treasury Note/Bond, 3.125%, 31/08/29	2,019,937	0.10	USD 5,450,000	United States Treasury Note/Bond, 4.125%, 15/11/32	5,551,336	0.28
USD 1,750,000	United States Treasury Note/Bond, 3.875%, 30/09/29	1,749,180	0.09	USD 5,950,000	United States Treasury Note/Bond, 3.500%, 15/02/33	5,781,727	0.29
USD 1,500,000	United States Treasury Note/Bond, 4.000%, 31/10/29	1,509,375	0.08	USD 5,800,000	United States Treasury Note/Bond, 3.375%, 15/05/33	5,578,875	0.28
USD 1,550,000	United States Treasury Note/Bond, 1.750%, 15/11/29	1,385,434	0.07	USD 6,050,000	United States Treasury Note/Bond, 3.875%, 15/08/33	6,054,727	0.30
USD 1,750,000	United States Treasury Note/Bond, 3.875%, 30/11/29	1,749,453	0.09	USD 4,000,000	United States Treasury Note/Bond, 4.500%, 15/11/33	4,208,125	0.21
USD 2,000,000	United States Treasury Note/Bond, 3.500%, 31/01/30	1,959,062	0.10	USD 1,033,000	United States Treasury Note/Bond, 4.500%, 15/02/36	1,104,180	0.06
USD 3,000,000	United States Treasury Note/Bond, 1.500%, 15/02/30	2,617,500	0.13	USD 348,000	United States Treasury Note/Bond, 4.750%, 15/02/37	381,767	0.02

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 98.40% <i>(continued)</i>				Government Bonds - 98.40% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 66,000	United States Treasury Note/Bond, 5.000%, 15/05/37	73,992	0.00	USD 2,350,000	United States Treasury Note/Bond, 4.000%, 15/11/42	2,292,352	0.11
USD 681,000	United States Treasury Note/Bond, 4.375%, 15/02/38	717,710	0.04	USD 1,454,900	United States Treasury Note/Bond, 3.125%, 15/02/43	1,248,259	0.06
USD 393,000	United States Treasury Note/Bond, 4.500%, 15/05/38	418,791	0.02	USD 1,850,000	United States Treasury Note/Bond, 3.875%, 15/02/43	1,770,508	0.09
USD 696,000	United States Treasury Note/Bond, 3.500%, 15/02/39	660,983	0.03	USD 1,647,100	United States Treasury Note/Bond, 2.875%, 15/05/43	1,357,056	0.07
USD 439,000	United States Treasury Note/Bond, 4.250%, 15/05/39	453,679	0.02	USD 1,400,000	United States Treasury Note/Bond, 3.875%, 15/05/43	1,339,844	0.07
USD 284,000	United States Treasury Note/Bond, 4.500%, 15/08/39	301,484	0.02	USD 711,000	United States Treasury Note/Bond, 3.625%, 15/08/43	656,009	0.03
USD 704,400	United States Treasury Note/Bond, 4.375%, 15/11/39	735,988	0.04	USD 2,800,000	United States Treasury Note/Bond, 4.375%, 15/08/43	2,868,687	0.14
USD 1,045,900	United States Treasury Note/Bond, 4.625%, 15/02/40	1,123,199	0.06	USD 839,600	United States Treasury Note/Bond, 3.750%, 15/11/43	786,994	0.04
USD 2,550,000	United States Treasury Note/Bond, 1.125%, 15/05/40	1,649,531	0.08	USD 2,500,000	United States Treasury Note/Bond, 4.750%, 15/11/43	2,690,625	0.13
USD 529,300	United States Treasury Note/Bond, 4.375%, 15/05/40	551,382	0.03	USD 2,090,800	United States Treasury Note/Bond, 3.625%, 15/02/44	1,921,576	0.10
USD 2,900,000	United States Treasury Note/Bond, 1.125%, 15/08/40	1,857,812	0.09	USD 775,100	United States Treasury Note/Bond, 3.375%, 15/05/44	685,600	0.03
USD 512,700	United States Treasury Note/Bond, 3.875%, 15/08/40	501,485	0.03	USD 1,955,500	United States Treasury Note/Bond, 3.125%, 15/08/44	1,660,647	0.08
USD 3,300,000	United States Treasury Note/Bond, 1.375%, 15/11/40	2,197,594	0.11	USD 1,054,400	United States Treasury Note/Bond, 3.000%, 15/11/44	875,482	0.04
USD 634,000	United States Treasury Note/Bond, 4.250%, 15/11/40	648,166	0.03	USD 2,026,400	United States Treasury Note/Bond, 2.500%, 15/02/45	1,539,747	0.08
USD 3,650,000	United States Treasury Note/Bond, 1.875%, 15/02/41	2,634,273	0.13	USD 1,653,000	United States Treasury Note/Bond, 3.000%, 15/05/45	1,368,116	0.07
USD 711,000	United States Treasury Note/Bond, 4.750%, 15/02/41	771,213	0.04	USD 1,384,000	United States Treasury Note/Bond, 2.875%, 15/08/45	1,119,742	0.06
USD 3,600,000	United States Treasury Note/Bond, 2.250%, 15/05/41	2,751,750	0.14	USD 318,000	United States Treasury Note/Bond, 3.000%, 15/11/45	262,499	0.01
USD 798,100	United States Treasury Note/Bond, 4.375%, 15/05/41	825,285	0.04	USD 1,656,000	United States Treasury Note/Bond, 2.500%, 15/02/46	1,246,916	0.06
USD 4,000,000	United States Treasury Note/Bond, 1.750%, 15/08/41	2,791,875	0.14	USD 1,141,000	United States Treasury Note/Bond, 2.500%, 15/05/46	857,355	0.04
USD 1,189,300	United States Treasury Note/Bond, 3.750%, 15/08/41	1,135,596	0.06	USD 1,282,000	United States Treasury Note/Bond, 2.250%, 15/08/46	915,228	0.05
USD 4,350,000	United States Treasury Note/Bond, 2.000%, 15/11/41	3,157,828	0.16	USD 875,000	United States Treasury Note/Bond, 2.875%, 15/11/46	703,281	0.04
USD 666,000	United States Treasury Note/Bond, 3.125%, 15/11/41	580,981	0.03	USD 1,562,000	United States Treasury Note/Bond, 3.000%, 15/02/47	1,281,816	0.06
USD 3,150,000	United States Treasury Note/Bond, 2.375%, 15/02/42	2,425,992	0.12	USD 1,390,000	United States Treasury Note/Bond, 3.000%, 15/05/47	1,140,017	0.06
USD 570,100	United States Treasury Note/Bond, 3.125%, 15/02/42	495,720	0.02	USD 1,798,000	United States Treasury Note/Bond, 2.750%, 15/08/47	1,406,373	0.07
USD 492,600	United States Treasury Note/Bond, 3.000%, 15/05/42	418,248	0.02	USD 2,280,000	United States Treasury Note/Bond, 2.750%, 15/11/47	1,782,675	0.09
USD 3,250,000	United States Treasury Note/Bond, 3.250%, 15/05/42	2,862,539	0.14	USD 2,028,000	United States Treasury Note/Bond, 3.000%, 15/02/48	1,659,474	0.08
USD 438,900	United States Treasury Note/Bond, 2.750%, 15/08/42	357,086	0.02	USD 2,191,000	United States Treasury Note/Bond, 3.125%, 15/05/48	1,832,908	0.09
USD 3,200,000	United States Treasury Note/Bond, 3.375%, 15/08/42	2,864,000	0.14	USD 2,404,000	United States Treasury Note/Bond, 3.000%, 15/08/48	1,965,270	0.10
USD 725,700	United States Treasury Note/Bond, 2.750%, 15/11/42	588,611	0.03	USD 2,357,000	United States Treasury Note/Bond, 3.375%, 15/11/48	2,062,375	0.10

Schedule of Investments (continued) as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets	
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				
Government Bonds - 98.40% (continued)				Government Bonds - 98.40% (continued)				
United States (continued)				United States (continued)				
USD 2,190,000	United States Treasury Note/Bond, 3.000%, 15/02/49	1,789,983	0.09	USD 3,650,000	United States Treasury Note/Bond, 2.875%, 15/05/52	2,919,430	0.15	
USD 2,687,000	United States Treasury Note/Bond, 2.875%, 15/05/49	2,144,982	0.11	USD 3,450,000	United States Treasury Note/Bond, 3.000%, 15/08/52	2,834,391	0.14	
USD 2,850,000	United States Treasury Note/Bond, 2.250%, 15/08/49	1,999,008	0.10	USD 3,350,000	United States Treasury Note/Bond, 4.000%, 15/11/52	3,319,641	0.17	
USD 2,270,000	United States Treasury Note/Bond, 2.375%, 15/11/49	1,635,464	0.08	USD 3,850,000	United States Treasury Note/Bond, 3.625%, 15/02/53	3,571,477	0.18	
USD 3,150,000	United States Treasury Note/Bond, 2.000%, 15/02/50	2,082,445	0.10	USD 3,950,000	United States Treasury Note/Bond, 3.625%, 15/05/53	3,669,180	0.18	
USD 3,350,000	United States Treasury Note/Bond, 1.250%, 15/05/50	1,815,281	0.09	USD 2,400,000	United States Treasury Note/Bond, 4.125%, 15/08/53	2,437,500	0.12	
USD 3,850,000	United States Treasury Note/Bond, 1.375%, 15/08/50	2,156,000	0.11	USD 1,500,000	United States Treasury Note/Bond, 4.750%, 15/11/53	1,690,078	0.08	
USD 4,500,000	United States Treasury Note/Bond, 1.625%, 15/11/50	2,693,672	0.13	USD 3,500,000	United States Treasury Note/Bond, 0.625%, perpetual	3,079,180	0.15	
USD 4,350,000	United States Treasury Note/Bond, 1.875%, 15/02/51	2,773,125	0.14	USD 1,250,000	United States Treasury Note/Bond, 3.875%, perpetual	1,249,609	0.06	
USD 4,750,000	United States Treasury Note/Bond, 2.375%, 15/05/51	3,405,898	0.17	Total United States		636,878,129	31.78	
USD 4,600,000	United States Treasury Note/Bond, 2.000%, 15/08/51	3,018,031	0.15	Total Government Bonds		1,972,152,465	98.40	
USD 4,000,000	United States Treasury Note/Bond, 1.875%, 15/11/51	2,540,625	0.13	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			1,972,152,465	98.40
USD 3,600,000	United States Treasury Note/Bond, 2.250%, 15/02/52	2,507,625	0.13	TOTAL INVESTMENTS		1,972,152,465	98.40	

Derivatives

Forward Foreign Exchange Contracts Hedge – (0.58)%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought AUD / Sold GBP, due 04/01/24	Citibank NA	211,000	110,668	2,900	0.00
Bought AUD / Sold SGD, due 04/01/24	UBS AG	138,000	122,162	1,553	0.00
Bought AUD / Sold USD, due 04/01/24	Citibank NA	282,000	186,792	5,637	0.00
Bought CAD / Sold EUR, due 04/01/24	BNP Paribas SA	21,609,000	14,792,641	47,043	0.00
Bought CAD / Sold GBP, due 04/01/24	HSBC Bank PLC	11,764,000	6,993,223	6,863	0.00
Bought CAD / Sold USD, due 04/01/24	Westpac Banking Corporation	3,517,000	2,665,567	1,741	0.00
Bought CHF / Sold AUD, due 04/01/24	UBS AG	78,752	136,000	766	0.00
Bought CHF / Sold AUD, due 05/02/24	BNP Paribas SA	89,034	153,000	1,627	0.00
Bought CHF / Sold CAD, due 04/01/24	Bank of Montreal	3,215	5,000	28	0.00
Bought CHF / Sold CAD, due 04/01/24	UBS AG	90,117	140,000	895	0.00
Bought CHF / Sold CAD, due 05/02/24	BNP Paribas SA	104,984	163,000	1,474	0.00
Bought CHF / Sold CLP, due 04/01/24	UBS AG	1,135	1,128,000	57	0.00
Bought CHF / Sold CLP, due 05/02/24	UBS AG	1,123	1,128,000	50	0.00
Bought CHF / Sold CNY, due 04/01/24	Barclays Bank PLC	7,684	63,000	246	0.00
Bought CHF / Sold CNY, due 04/01/24	BNP Paribas SA	4,135	34,000	119	0.00
Bought CHF / Sold CNY, due 04/01/24	Merrill Lynch International	11,102	91,000	358	0.00
Bought CHF / Sold CNY, due 04/01/24	UBS AG	488,859	3,982,000	19,315	0.00
Bought CHF / Sold CNY, due 05/02/24	BNP Paribas SA	62,587	520,000	1,051	0.00
Bought CHF / Sold CNY, due 05/02/24	UBS AG	496,535	4,170,000	2,037	0.00
Bought CHF / Sold COP, due 05/02/24	Royal Bank of Canada	8,915	41,010,000	113	0.00

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – (0.58)% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold CZK, due 04/01/24	UBS AG	14,685	372,000	804	0.00
Bought CHF / Sold CZK, due 05/02/24	UBS AG	14,149	372,000	240	0.00
Bought CHF / Sold DKK, due 04/01/24	HSBC Bank PLC	12,115	94,000	464	0.00
Bought CHF / Sold DKK, due 05/02/24	BNP Paribas SA	11,878	94,000	208	0.00
Bought CHF / Sold EUR, due 04/01/24	Barclays Bank PLC	19,802	21,000	329	0.00
Bought CHF / Sold EUR, due 04/01/24	BNP Paribas SA	2,398,414	2,541,917	41,621	0.00
	Goldman Sachs				
Bought CHF / Sold EUR, due 04/01/24	International	633,648	659,500	24,319	0.00
Bought CHF / Sold EUR, due 04/01/24	Merrill Lynch International	668,580	696,500	24,949	0.00
Bought CHF / Sold EUR, due 05/02/24	Barclays Bank PLC	659,658	701,000	11,018	0.00
	Goldman Sachs				
Bought CHF / Sold EUR, due 05/02/24	International	653,172	694,000	11,028	0.00
	Westpac Banking				
Bought CHF / Sold EUR, due 05/02/24	Corporation	163,957	174,000	2,995	0.00
Bought CHF / Sold GBP, due 04/01/24	Barclays Bank PLC	4,398	4,000	126	0.00
Bought CHF / Sold GBP, due 04/01/24	BNP Paribas SA	1,130,000	1,039,424	17,538	0.00
Bought CHF / Sold GBP, due 04/01/24	Citibank NA	10,992	10,000	312	0.00
	Goldman Sachs				
Bought CHF / Sold GBP, due 04/01/24	International	294,665	266,000	11,006	0.00
	JPMorgan Chase Bank NA				
Bought CHF / Sold GBP, due 04/01/24	London	21,000	19,112	586	0.00
Bought CHF / Sold GBP, due 05/02/24	BNP Paribas SA	40,180	37,000	722	0.00
	Goldman Sachs				
Bought CHF / Sold GBP, due 05/02/24	International	303,127	280,000	4,348	0.00
Bought CHF / Sold HUF, due 04/01/24	UBS AG	6,146	2,429,000	284	0.00
Bought CHF / Sold HUF, due 05/02/24	UBS AG	5,957	2,429,000	113	0.00
Bought CHF / Sold IDR, due 04/01/24	UBS AG	46,935	832,653,000	1,687	0.00
Bought CHF / Sold IDR, due 05/02/24	BNP Paribas SA	46,279	832,653,000	1,107	0.00
Bought CHF / Sold IDR, due 05/02/24	Royal Bank of Canada	5,822	105,328,000	101	0.00
Bought CHF / Sold ILS, due 04/01/24	UBS AG	9,284	39,000	200	0.00
Bought CHF / Sold ILS, due 05/02/24	UBS AG	9,162	39,000	84	0.00
Bought CHF / Sold JPY, due 05/02/24	BNP Paribas SA	565,895	94,416,501	1,622	0.00
Bought CHF / Sold JPY, due 05/02/24	Citibank NA	142,324	23,687,000	828	0.00
Bought CHF / Sold JPY, due 05/02/24	Royal Bank of Canada	565,939	94,416,500	1,675	0.00
	JPMorgan Chase Bank NA				
Bought CHF / Sold KRW, due 04/01/24	London	6,712	10,084,000	144	0.00
Bought CHF / Sold KRW, due 04/01/24	Royal Bank of Canada	102,862	151,924,000	4,244	0.00
Bought CHF / Sold KRW, due 05/02/24	Barclays Bank PLC	107,118	162,008,000	1,672	0.00
Bought CHF / Sold KRW, due 05/02/24	UBS AG	13,643	20,636,000	211	0.00
Bought CHF / Sold MXN, due 04/01/24	BNP Paribas SA	33,807	669,000	668	0.00
Bought CHF / Sold MXN, due 06/02/24	BNP Paribas SA	4,485	90,000	62	0.00
Bought CHF / Sold MXN, due 06/02/24	UBS AG	33,351	669,000	471	0.00
	Goldman Sachs				
Bought CHF / Sold MYR, due 04/01/24	International	33,879	180,000	1,077	0.00
	Goldman Sachs				
Bought CHF / Sold MYR, due 05/02/24	International	33,230	180,000	354	0.00
Bought CHF / Sold NOK, due 05/02/24	HSBC Bank PLC	4,276	51,000	71	0.00
Bought CHF / Sold NZD, due 04/01/24	Merrill Lynch International	2,685	5,000	24	0.00
Bought CHF / Sold NZD, due 04/01/24	UBS AG	9,676	18,000	100	0.00
Bought CHF / Sold NZD, due 05/02/24	BNP Paribas SA	12,372	23,000	184	0.00
Bought CHF / Sold PEN, due 04/01/24	Merrill Lynch International	1,411	6,000	56	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.58)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold PEN, due 05/02/24	Royal Bank of Canada	1,388	6,000	36	0.00
Bought CHF / Sold PLN, due 04/01/24	UBS AG	17,903	81,000	672	0.00
Bought CHF / Sold PLN, due 05/02/24	BNP Paribas SA	17,553	81,000	336	0.00
Bought CHF / Sold RON, due 04/01/24	HSBC Bank PLC	8,293	43,000	306	0.00
Bought CHF / Sold RON, due 05/02/24	UBS AG	8,128	43,000	144	0.00
Bought CHF / Sold SEK, due 04/01/24	UBS AG	5,327	63,000	77	0.00
Bought CHF / Sold SEK, due 05/02/24	BNP Paribas SA	8,423	99,000	205	0.00
Bought CHF / Sold SGD, due 04/01/24	BNP Paribas SA	351,385	544,389	4,778	0.00
Bought CHF / Sold SGD, due 05/02/24	HSBC Bank PLC	18,027	28,000	232	0.00
Bought CHF / Sold THB, due 04/01/24	UBS AG	30,294	1,207,000	629	0.00
	Westpac Banking Corporation				
Bought CHF / Sold THB, due 05/02/24	Corporation	29,842	1,207,000	110	0.00
Bought CHF / Sold USD, due 04/01/24	Barclays Bank PLC	609,329	697,000	26,970	0.00
Bought CHF / Sold USD, due 04/01/24	BNP Paribas SA	385,730	452,253	6,049	0.00
	Goldman Sachs International				
Bought CHF / Sold USD, due 04/01/24	International	581,074	665,000	25,398	0.00
Bought CHF / Sold USD, due 04/01/24	Merrill Lynch International	628,377	719,000	27,602	0.00
Bought CHF / Sold USD, due 05/02/24	Barclays Bank PLC	603,476	710,334	9,066	0.00
Bought CHF / Sold USD, due 05/02/24	BNP Paribas SA	231,414	270,000	5,867	0.00
	Goldman Sachs International				
Bought CHF / Sold USD, due 05/02/24	International	593,992	699,333	8,763	0.00
Bought CHF / Sold USD, due 05/02/24	Royal Bank of Canada	594,566	699,333	9,446	0.00
Bought CNH / Sold GBP, due 04/01/24	HSBC Bank PLC	83,454,000	9,187,933	8,113	0.00
Bought CNY / Sold EUR, due 04/01/24	Royal Bank of Canada	620,384,000	78,323,402	959,846	0.05
Bought CNY / Sold GBP, due 04/01/24	HSBC Bank PLC	253,759,000	27,937,796	168,404	0.01
Bought CNY / Sold SGD, due 04/01/24	BNP Paribas SA	94,732,000	17,509,615	85,962	0.01
Bought CNY / Sold USD, due 04/01/24	Barclays Bank PLC	681,000	95,324	707	0.00
Bought CNY / Sold USD, due 04/01/24	BNP Paribas SA	1,772,000	248,749	1,129	0.00
	Goldman Sachs International				
Bought CNY / Sold USD, due 04/01/24	International	95,458,000	13,348,495	112,463	0.01
	Westpac Banking Corporation				
Bought CNY / Sold USD, due 04/01/24	Corporation	2,112,000	294,596	3,227	0.00
	Goldman Sachs International				
Bought COP / Sold EUR, due 04/01/24	International	5,640,429,000	1,306,044	12,909	0.00
Bought COP / Sold GBP, due 04/01/24	Barclays Bank PLC	3,011,659,000	601,141	10,913	0.00
Bought COP / Sold SGD, due 04/01/24	Barclays Bank PLC	853,804,000	289,177	1,117	0.00
Bought COP / Sold USD, due 04/01/24	Barclays Bank PLC	1,647,662,000	418,850	6,380	0.00
Bought CZK / Sold EUR, due 04/01/24	BNP Paribas SA	63,923,000	2,587,484	1,682	0.00
Bought CZK / Sold GBP, due 04/01/24	Merrill Lynch International	1,812,000	63,581	20	0.00
Bought DKK / Sold GBP, due 04/01/24	Royal Bank of Canada	162,000	18,657	223	0.00
Bought DKK / Sold USD, due 04/01/24	Deutsche Bank AG	658,000	95,645	1,865	0.00
Bought EUR / Sold AUD, due 05/02/24	BNP Paribas SA	12,262,528	19,842,000	9,575	0.00
Bought EUR / Sold CLP, due 04/01/24	Barclays Bank PLC	757,965	726,183,000	5,782	0.00
Bought EUR / Sold CLP, due 05/02/24	Barclays Bank PLC	763,856	726,183,000	14,935	0.00
Bought EUR / Sold CNY, due 04/01/24	BNP Paribas SA	3,532,250	27,498,000	24,434	0.00
Bought EUR / Sold CNY, due 04/01/24	Deutsche Bank AG	73,787,471	577,339,000	99,314	0.01
	JPMorgan Chase Bank NA London				
Bought EUR / Sold CNY, due 04/01/24	London	2,010,765	15,547,000	28,926	0.00
Bought EUR / Sold CZK, due 04/01/24	Barclays Bank PLC	475,104	11,622,000	4,850	0.00
Bought EUR / Sold CZK, due 04/01/24	BNP Paribas SA	2,148,916	52,301,000	33,829	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.58)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold DKK, due 04/01/24	HSBC Bank PLC	1,926,958	14,363,000	219	0.00
Bought EUR / Sold GBP, due 04/01/24	BNP Paribas SA	2,197,434	1,896,000	10,455	0.00
Bought EUR / Sold GBP, due 04/01/24	Deutsche Bank AG	1,774,800	1,523,000	19,078	0.00
Bought EUR / Sold GBP, due 04/01/24	UBS AG	44,259,873	38,338,920	18,842	0.00
Bought EUR / Sold HUF, due 04/01/24	UBS AG	950,619	360,861,000	7,359	0.00
Bought EUR / Sold IDR, due 05/02/24	BNP Paribas SA	7,286,194	23,879,858,000	15,838	0.00
Bought EUR / Sold KRW, due 04/01/24	HSBC Bank PLC	16,325,389	23,175,849,000	38,267	0.00
	JPMorgan Chase Bank NA				
Bought EUR / Sold KRW, due 04/01/24	London	910,990	1,291,001,000	3,890	0.00
Bought EUR / Sold PEN, due 04/01/24	Standard Chartered Bank	630,205	2,573,000	1,289	0.00
Bought EUR / Sold PEN, due 05/02/24	Barclays Bank PLC	629,678	2,573,000	2,210	0.00
Bought EUR / Sold PLN, due 05/02/24	BNP Paribas SA	3,022,040	13,136,000	3,543	0.00
Bought EUR / Sold RON, due 05/02/24	UBS AG	1,383,304	6,893,000	10	0.00
Bought EUR / Sold SEK, due 05/02/24	BNP Paribas SA	1,215,827	13,454,000	8,032	0.00
Bought EUR / Sold USD, due 04/01/24	Barclays Bank PLC	112,243,158	123,302,010	692,156	0.04
Bought EUR / Sold USD, due 04/01/24	BNP Paribas SA	13,638,032	14,902,518	163,313	0.01
	Goldman Sachs				
Bought EUR / Sold USD, due 04/01/24	International	103,386,330	113,734,842	475,252	0.03
Bought EUR / Sold USD, due 04/01/24	Merrill Lynch International	87,576,292	96,256,766	488,099	0.03
	Westpac Banking				
Bought EUR / Sold USD, due 04/01/24	Corporation	703,000	757,843	18,756	0.00
Bought EUR / Sold USD, due 05/02/24	BNP Paribas SA	610,311	671,000	4,049	0.00
Bought GBP / Sold AUD, due 05/02/24	BNP Paribas SA	5,775,765	10,755,000	17,738	0.00
Bought GBP / Sold CLP, due 04/01/24	Barclays Bank PLC	194,401	213,441,000	3,418	0.00
Bought GBP / Sold CLP, due 05/02/24	Royal Bank of Canada	154,031	169,818,000	2,310	0.00
Bought GBP / Sold CNH, due 04/01/24	Barclays Bank PLC	63,065	569,000	481	0.00
Bought GBP / Sold CNH, due 04/01/24	BNP Paribas SA	8,824,447	79,687,000	57,580	0.00
	Westpac Banking				
Bought GBP / Sold CNH, due 04/01/24	Corporation	354,380	3,198,000	2,613	0.00
Bought GBP / Sold CNY, due 04/01/24	Barclays Bank PLC	691,260	6,211,000	5,383	0.00
Bought GBP / Sold CNY, due 04/01/24	BNP Paribas SA	27,073,722	244,462,000	41,081	0.00
	Westpac Banking				
Bought GBP / Sold CNY, due 04/01/24	Corporation	399,629	3,589,000	3,350	0.00
Bought GBP / Sold CZK, due 04/01/24	BNP Paribas SA	1,084,756	30,470,000	19,559	0.00
Bought GBP / Sold CZK, due 05/02/24	BNP Paribas SA	1,209,668	34,472,000	1,605	0.00
Bought GBP / Sold DKK, due 04/01/24	HSBC Bank PLC	788,654	6,783,000	197	0.00
Bought GBP / Sold DKK, due 05/02/24	BNP Paribas SA	771,993	6,621,000	1,560	0.00
Bought GBP / Sold EUR, due 04/01/24	BNP Paribas SA	44,917,351	51,743,437	100,346	0.01
Bought GBP / Sold EUR, due 05/02/24	Barclays Bank PLC	49,607,958	56,967,000	241,890	0.01
Bought GBP / Sold EUR, due 05/02/24	BNP Paribas SA	253,349	292,000	54	0.00
	Goldman Sachs				
Bought GBP / Sold EUR, due 05/02/24	International	49,571,829	56,967,000	195,826	0.01
Bought GBP / Sold HUF, due 04/01/24	BNP Paribas SA	452,736	198,450,000	3,688	0.00
Bought GBP / Sold HUF, due 05/02/24	BNP Paribas SA	448,411	198,450,000	774	0.00
Bought GBP / Sold IDR, due 04/01/24	BNP Paribas SA	439,320	8,601,881,000	1,381	0.00
Bought GBP / Sold IDR, due 04/01/24	UBS AG	2,963,776	58,014,168,000	10,563	0.00
Bought GBP / Sold KRW, due 04/01/24	HSBC Bank PLC	7,267,981	11,843,539,000	71,114	0.00
	Goldman Sachs				
Bought GBP / Sold MYR, due 04/01/24	International	2,796,636	16,329,000	11,017	0.00
Bought GBP / Sold NOK, due 05/02/24	BNP Paribas SA	392,198	5,071,000	327	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.58)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought GBP / Sold PEN, due 04/01/24	BNP Paribas SA	175,056	818,000	2,245	0.00
Bought GBP / Sold PLN, due 05/02/24	BNP Paribas SA	1,385,521	6,931,000	4,780	0.00
Bought GBP / Sold RON, due 05/02/24	UBS AG	598,286	3,432,000	1,037	0.00
Bought GBP / Sold SEK, due 05/02/24	BNP Paribas SA	559,699	7,128,000	5,410	0.00
Bought GBP / Sold USD, due 04/01/24	Barclays Bank PLC	43,700,190	55,359,668	349,620	0.02
Bought GBP / Sold USD, due 04/01/24	BNP Paribas SA	4,627,335	5,850,496	48,460	0.00
Bought GBP / Sold USD, due 04/01/24	Goldman Sachs International	40,022,630	50,769,666	251,441	0.01
Bought GBP / Sold USD, due 04/01/24	HSBC Bank PLC	6,469,100	8,225,525	21,325	0.00
Bought GBP / Sold USD, due 04/01/24	JPMorgan Chase Bank NA London	3,809,571	4,809,000	47,467	0.00
Bought GBP / Sold USD, due 04/01/24	Merrill Lynch International	40,026,637	50,769,666	256,550	0.01
Bought GBP / Sold USD, due 04/01/24	Westpac Banking Corporation	4,505,710	5,673,684	70,222	0.00
Bought GBP / Sold USD, due 05/02/24	Barclays Bank PLC	45,304,015	57,585,999	177,963	0.01
Bought GBP / Sold USD, due 05/02/24	BNP Paribas SA	358,295	454,000	2,836	0.00
Bought GBP / Sold USD, due 05/02/24	Goldman Sachs International	45,143,955	57,445,999	113,881	0.01
Bought GBP / Sold USD, due 05/02/24	Royal Bank of Canada	45,179,143	57,446,002	158,744	0.01
Bought GBP / Sold USD, due 05/02/24	Westpac Banking Corporation	549,163	696,000	4,200	0.00
Bought HUF / Sold EUR, due 04/01/24	BNP Paribas SA	360,861,000	943,650	341	0.00
Bought IDR / Sold GBP, due 04/01/24	BNP Paribas SA	66,616,049,000	3,384,790	11,393	0.00
Bought IDR / Sold USD, due 04/01/24	BNP Paribas SA	19,635,626,000	1,266,422	8,854	0.00
Bought ILS / Sold EUR, due 04/01/24	BNP Paribas SA	6,177,000	1,541,349	12,705	0.00
Bought ILS / Sold GBP, due 04/01/24	BNP Paribas SA	4,057,000	878,752	6,435	0.00
Bought ILS / Sold SGD, due 04/01/24	UBS AG	1,291,000	471,367	1,168	0.00
Bought ILS / Sold USD, due 04/01/24	UBS AG	1,123,000	310,221	1,648	0.00
Bought JPY / Sold EUR, due 04/01/24	Barclays Bank PLC	13,992,138,000	88,821,771	1,128,363	0.06
Bought JPY / Sold EUR, due 04/01/24	BNP Paribas SA	99,677,000	637,741	2,521	0.00
Bought JPY / Sold EUR, due 04/01/24	Goldman Sachs International	13,992,138,000	88,833,331	1,115,592	0.06
Bought JPY / Sold GBP, due 04/01/24	Barclays Bank PLC	49,454,000	267,916	9,245	0.00
Bought JPY / Sold GBP, due 04/01/24	HSBC Bank PLC	7,745,883,501	42,752,420	442,075	0.03
Bought JPY / Sold GBP, due 04/01/24	Merrill Lynch International	7,745,883,500	42,735,909	463,123	0.03
Bought JPY / Sold SGD, due 04/01/24	BNP Paribas SA	2,144,198,000	19,897,176	124,627	0.01
Bought JPY / Sold SGD, due 04/01/24	Royal Bank of Canada	2,144,198,000	19,904,997	118,697	0.01
Bought JPY / Sold USD, due 04/01/24	Barclays Bank PLC	53,831,000	377,672	4,163	0.00
Bought JPY / Sold USD, due 04/01/24	BNP Paribas SA	2,229,140,000	15,638,103	173,644	0.01
Bought JPY / Sold USD, due 04/01/24	Royal Bank of Canada	2,149,113,000	15,076,205	167,894	0.01
Bought JPY / Sold USD, due 04/01/24	Westpac Banking Corporation	95,657,000	664,545	13,969	0.00
Bought JPY / Sold USD, due 04/01/24	JPMorgan Chase Bank NA London	24,466,850,000	17,101,433	106,917	0.01
Bought KRW / Sold EUR, due 04/01/24	UBS AG	12,855,622,000	7,754,249	94,882	0.00
Bought KRW / Sold SGD, due 04/01/24	HSBC Bank PLC	3,608,224,000	3,680,059	8,930	0.00
Bought KRW / Sold USD, due 04/01/24	JPMorgan Chase Bank NA London	3,851,872,000	2,949,027	41,988	0.00
Bought MXN / Sold EUR, due 04/01/24	UBS AG	107,052,000	5,704,431	18,910	0.00
Bought MXN / Sold GBP, due 04/01/24	BNP Paribas SA	56,740,000	2,624,575	4,212	0.00
Bought MXN / Sold USD, due 04/01/24	UBS AG	16,924,000	998,380	845	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.58)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought MYR / Sold EUR, due 04/01/24	Goldman Sachs International	29,645,000	5,798,874	46,018	0.00
Bought MYR / Sold GBP, due 04/01/24	Barclays Bank PLC	1,417,000	240,904	1,352	0.00
Bought MYR / Sold GBP, due 04/01/24	Goldman Sachs International	14,912,000	2,516,453	37,701	0.00
Bought MYR / Sold SGD, due 04/01/24	Goldman Sachs International	4,091,000	1,163,869	8,239	0.00
Bought MYR / Sold USD, due 04/01/24	Goldman Sachs International	4,842,000	1,036,942	16,879	0.00
Bought NOK / Sold EUR, due 04/01/24	BNP Paribas SA	10,911,000	971,657	1,018	0.00
Bought NZD / Sold EUR, due 04/01/24	HSBC Bank PLC	3,394,000	1,943,315	2,145	0.00
Bought NZD / Sold GBP, due 04/01/24	BNP Paribas SA	1,879,000	932,663	723	0.00
Bought NZD / Sold GBP, due 04/01/24	Royal Bank of Canada	104,000	50,797	1,091	0.00
Bought NZD / Sold USD, due 04/01/24	UBS AG	544,000	344,026	408	0.00
Bought PEN / Sold GBP, due 04/01/24	Barclays Bank PLC	818,000	172,867	546	0.00
Bought PEN / Sold USD, due 04/01/24	Barclays Bank PLC	1,006,000	270,818	874	0.00
Bought PLN / Sold GBP, due 04/01/24	Barclays Bank PLC	578,000	114,334	1,234	0.00
Bought SGD / Sold AUD, due 05/02/24	Royal Bank of Canada	2,795,554	3,090,000	11,728	0.00
Bought SGD / Sold CAD, due 05/02/24	Barclays Bank PLC	3,351,312	3,351,000	1,827	0.00
Bought SGD / Sold CLP, due 04/01/24	BNP Paribas SA	125,499	82,328,000	872	0.00
Bought SGD / Sold CLP, due 05/02/24	BNP Paribas SA	126,333	82,328,000	1,823	0.00
Bought SGD / Sold CNY, due 04/01/24	BNP Paribas SA	17,198,949	92,038,000	58,461	0.00
Bought SGD / Sold CNY, due 04/01/24	Citibank NA	504,429	2,694,000	2,474	0.00
Bought SGD / Sold CZK, due 04/01/24	UBS AG	508,091	8,451,000	7,081	0.00
Bought SGD / Sold CZK, due 05/02/24	UBS AG	499,346	8,451,000	1,389	0.00
Bought SGD / Sold DKK, due 04/01/24	UBS AG	427,865	2,180,000	1,319	0.00
Bought SGD / Sold DKK, due 05/02/24	BNP Paribas SA	427,936	2,180,000	1,322	0.00
Bought SGD / Sold EUR, due 04/01/24	BNP Paribas SA	4,217,618	2,883,513	12,100	0.00
Bought SGD / Sold EUR, due 04/01/24	Goldman Sachs International	23,527,504	16,085,000	67,885	0.00
Bought SGD / Sold EUR, due 04/01/24	Merrill Lynch International	22,370,670	15,288,000	71,297	0.00
Bought SGD / Sold EUR, due 05/02/24	Barclays Bank PLC	23,065,807	15,770,500	68,737	0.00
Bought SGD / Sold EUR, due 05/02/24	Citibank NA	23,065,350	15,770,500	68,390	0.00
Bought SGD / Sold GBP, due 04/01/24	BNP Paribas SA	2,083,000	1,235,594	4,038	0.00
Bought SGD / Sold GBP, due 04/01/24	Deutsche Bank AG	479,147	284,000	1,209	0.00
Bought SGD / Sold GBP, due 04/01/24	Goldman Sachs International	10,284,548	6,092,000	30,884	0.00
Bought SGD / Sold GBP, due 05/02/24	Citibank NA	10,726,198	6,376,000	13,982	0.00
Bought SGD / Sold HUF, due 04/01/24	UBS AG	208,307	54,053,000	1,726	0.00
Bought SGD / Sold HUF, due 05/02/24	UBS AG	205,991	54,053,000	876	0.00
Bought SGD / Sold IDR, due 04/01/24	UBS AG	1,536,656	17,927,409,000	845	0.00
Bought SGD / Sold IDR, due 05/02/24	BNP Paribas SA	1,537,382	17,927,409,000	4,400	0.00
Bought SGD / Sold KRW, due 04/01/24	HSBC Bank PLC	3,715,452	3,608,224,000	17,902	0.00
Bought SGD / Sold KRW, due 05/02/24	HSBC Bank PLC	3,681,035	3,608,224,000	7,224	0.00
Bought SGD / Sold MXN, due 06/02/24	HSBC Bank PLC	1,241,974	16,038,000	1,057	0.00
Bought SGD / Sold NOK, due 05/02/24	BNP Paribas SA	271,072	2,082,000	628	0.00
Bought SGD / Sold NZD, due 05/02/24	BNP Paribas SA	378,448	453,000	473	0.00
Bought SGD / Sold PEN, due 04/01/24	BNP Paribas SA	175,964	492,000	528	0.00
Bought SGD / Sold PEN, due 05/02/24	BNP Paribas SA	175,683	492,000	628	0.00
Bought SGD / Sold PLN, due 04/01/24	UBS AG	678,468	2,016,000	1,688	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.58)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought SGD / Sold PLN, due 05/02/24	UBS AG	679,244	2,016,000	3,247	0.00
Bought SGD / Sold RON, due 04/01/24	BNP Paribas SA	284,055	967,000	633	0.00
Bought SGD / Sold RON, due 05/02/24	UBS AG	283,886	967,000	889	0.00
Bought SGD / Sold SEK, due 05/02/24	UBS AG	363,097	2,746,000	2,835	0.00
Bought SGD / Sold USD, due 04/01/24	Barclays Bank PLC	2,005,708	1,501,000	19,584	0.00
Bought SGD / Sold USD, due 04/01/24	BNP Paribas SA	350,482	263,000	2,711	0.00
Bought SGD / Sold USD, due 04/01/24	Citibank NA	20,326,423	15,285,668	124,364	0.01
	Goldman Sachs				
Bought SGD / Sold USD, due 04/01/24	International	20,327,557	15,285,666	125,227	0.01
Bought SGD / Sold USD, due 04/01/24	Merrill Lynch International	20,324,326	15,285,666	122,777	0.01
Bought SGD / Sold USD, due 04/01/24	UBS AG	659,000	498,658	948	0.00
Bought SGD / Sold USD, due 05/02/24	Barclays Bank PLC	20,946,493	15,873,666	29,382	0.00
Bought SGD / Sold USD, due 05/02/24	Citibank NA	20,946,540	15,873,666	29,418	0.00
Bought SGD / Sold USD, due 05/02/24	Royal Bank of Canada	20,953,512	15,873,668	34,709	0.00
	Westpac Banking				
Bought THB / Sold EUR, due 04/01/24	Corporation	199,815,000	5,223,677	84,007	0.01
	JPMorgan Chase Bank NA				
Bought THB / Sold GBP, due 04/01/24	London	104,291,000	2,349,956	59,981	0.00
Bought THB / Sold GBP, due 04/01/24	Merrill Lynch International	10,148,000	228,606	5,907	0.00
	Westpac Banking				
Bought THB / Sold SGD, due 04/01/24	Corporation	29,338,000	1,118,350	11,748	0.00
	JPMorgan Chase Bank NA				
Bought THB / Sold USD, due 04/01/24	London	30,862,000	883,286	20,968	0.00
Bought USD / Sold AUD, due 05/02/24	Royal Bank of Canada	2,196,627	3,205,000	7,354	0.00
Bought USD / Sold CLP, due 05/02/24	Royal Bank of Canada	220,729	191,031,000	2,401	0.00
Bought USD / Sold CZK, due 04/01/24	UBS AG	512,540	11,339,000	5,208	0.00
Bought USD / Sold CZK, due 05/02/24	UBS AG	507,283	11,339,000	476	0.00
Bought USD / Sold DKK, due 05/02/24	BNP Paribas SA	307,199	2,065,000	691	0.00
Bought USD / Sold EUR, due 04/01/24	Barclays Bank PLC	103,658,433	93,778,748	61,761	0.00
	Goldman Sachs				
Bought USD / Sold EUR, due 04/01/24	International	121,495,192	109,977,898	3,442	0.01
Bought USD / Sold EUR, due 04/01/24	Royal Bank of Canada	103,658,436	93,766,112	75,725	0.01
Bought USD / Sold EUR, due 05/02/24	Barclays Bank PLC	17,610,884	15,911,250	11,862	0.00
	Goldman Sachs				
Bought USD / Sold EUR, due 05/02/24	International	17,500,602	15,807,250	16,611	0.00
Bought USD / Sold HUF, due 04/01/24	UBS AG	246,710	85,142,000	675	0.00
Bought USD / Sold HUF, due 05/02/24	BNP Paribas SA	245,519	85,142,000	555	0.00
Bought USD / Sold NOK, due 05/02/24	BNP Paribas SA	236,302	2,395,000	280	0.00
Bought USD / Sold PLN, due 05/02/24	BNP Paribas SA	575,206	2,255,000	2,004	0.00
Bought USD / Sold RON, due 05/02/24	UBS AG	242,456	1,090,000	510	0.00
Bought USD / Sold SEK, due 05/02/24	BNP Paribas SA	231,371	2,310,000	1,855	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				11,804,416	0.59

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought AUD / Sold CHF, due 04/01/24	BNP Paribas SA	136,000	79,342	(1,467)	(0.00)
Bought AUD / Sold EUR, due 04/01/24	BNP Paribas SA	19,842,000	12,266,404	(10,979)	(0.00)
Bought AUD / Sold GBP, due 04/01/24	BNP Paribas SA	10,755,000	5,771,184	(18,233)	(0.00)
Bought AUD / Sold SGD, due 04/01/24	Royal Bank of Canada	3,090,000	2,797,080	(12,016)	(0.00)
Bought AUD / Sold USD, due 04/01/24	Royal Bank of Canada	3,205,000	2,194,500	(7,498)	(0.00)

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.58)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought CAD / Sold CHF, due 04/01/24	BNP Paribas SA	145,000	93,665	(1,319)	(0.00)
Bought CAD / Sold SGD, due 04/01/24	Barclays Bank PLC	3,351,000	3,354,934	(2,057)	(0.00)
Bought CHF / Sold COP, due 04/01/24	UBS AG	8,771	41,010,000	(163)	(0.00)
Bought CHF / Sold JPY, due 04/01/24	Barclays Bank PLC	552,466	92,845,000	(2,161)	(0.00)
Bought CHF / Sold JPY, due 04/01/24	BNP Paribas SA	9,137	1,551,000	(146)	(0.00)
Bought CHF / Sold JPY, due 04/01/24	Citibank NA	26,562	4,466,000	(118)	(0.00)
Bought CHF / Sold JPY, due 04/01/24	UBS AG	534,991	89,971,001	(2,538)	(0.00)
Bought CHF / Sold JPY, due 05/02/24	Barclays Bank PLC	5,924	994,000	(23)	(0.00)
Bought CHF / Sold NOK, due 04/01/24	BNP Paribas SA	4,186	51,000	(48)	(0.00)
	JPMorgan Chase Bank NA				
Bought CHF / Sold SEK, due 04/01/24	London	3,000	36,000	(8)	(0.00)
Bought CLP / Sold CHF, due 04/01/24	UBS AG	1,128,000	1,130	(51)	(0.00)
Bought CLP / Sold EUR, due 04/01/24	Barclays Bank PLC	726,183,000	766,428	(15,131)	(0.00)
Bought CLP / Sold GBP, due 04/01/24	Merrill Lynch International	43,623,000	39,661	(608)	(0.00)
Bought CLP / Sold GBP, due 04/01/24	Royal Bank of Canada	169,818,000	154,371	(2,337)	(0.00)
Bought CLP / Sold SGD, due 04/01/24	BNP Paribas SA	82,328,000	126,768	(1,835)	(0.00)
Bought CLP / Sold USD, due 04/01/24	Royal Bank of Canada	191,031,000	221,172	(2,427)	(0.00)
Bought CNH / Sold GBP, due 05/02/24	Barclays Bank PLC	1,133,000	125,702	(815)	(0.00)
Bought CNY / Sold CHF, due 04/01/24	UBS AG	4,170,000	497,079	(2,571)	(0.00)
Bought CNY / Sold GBP, due 04/01/24	Barclays Bank PLC	503,000	56,133	(629)	(0.00)
Bought COP / Sold CHF, due 04/01/24	Royal Bank of Canada	41,010,000	9,002	(112)	(0.00)
Bought CZK / Sold CHF, due 04/01/24	UBS AG	372,000	14,212	(241)	(0.00)
Bought CZK / Sold GBP, due 04/01/24	BNP Paribas SA	34,472,000	1,211,211	(1,708)	(0.00)
Bought CZK / Sold SGD, due 04/01/24	UBS AG	8,451,000	500,665	(1,452)	(0.00)
Bought CZK / Sold USD, due 04/01/24	UBS AG	11,339,000	507,847	(516)	(0.00)
Bought DKK / Sold CHF, due 04/01/24	BNP Paribas SA	94,000	11,899	(207)	(0.00)
Bought DKK / Sold EUR, due 04/01/24	BNP Paribas SA	14,363,000	1,926,809	(54)	(0.00)
Bought DKK / Sold GBP, due 04/01/24	BNP Paribas SA	6,621,000	770,882	(1,548)	(0.00)
Bought DKK / Sold SGD, due 04/01/24	BNP Paribas SA	2,180,000	427,886	(1,335)	(0.00)
Bought DKK / Sold USD, due 04/01/24	BNP Paribas SA	2,065,000	306,703	(688)	(0.00)
Bought EUR / Sold AUD, due 04/01/24	BNP Paribas SA	11,964,588	19,842,000	(322,435)	(0.02)
Bought EUR / Sold CAD, due 04/01/24	BNP Paribas SA	14,486,655	21,609,000	(385,063)	(0.02)
Bought EUR / Sold CAD, due 05/02/24	BNP Paribas SA	14,780,076	21,609,000	(47,924)	(0.00)
Bought EUR / Sold CHF, due 04/01/24	Barclays Bank PLC	694,000	654,436	(10,907)	(0.00)
	Goldman Sachs				
Bought EUR / Sold CHF, due 04/01/24	International	694,000	654,511	(10,996)	(0.00)
	JPMorgan Chase Bank NA				
Bought EUR / Sold CHF, due 04/01/24	London	519,537	490,000	(8,261)	(0.00)
Bought EUR / Sold CHF, due 04/01/24	UBS AG	1,975,980	1,898,000	(72,244)	(0.01)
Bought EUR / Sold CHF, due 05/02/24	BNP Paribas SA	2,536,035	2,388,000	(41,681)	(0.00)
Bought EUR / Sold CNY, due 05/02/24	Barclays Bank PLC	639,263	5,046,000	(6,725)	(0.00)
Bought EUR / Sold CNY, due 05/02/24	Royal Bank of Canada	78,396,644	620,384,000	(1,045,856)	(0.05)
Bought EUR / Sold COP, due 04/01/24	Barclays Bank PLC	1,252,560	5,640,429,000	(71,993)	(0.01)
	Goldman Sachs				
Bought EUR / Sold COP, due 05/02/24	International	1,296,364	5,640,429,000	(12,381)	(0.00)
Bought EUR / Sold CZK, due 05/02/24	BNP Paribas SA	2,581,339	63,923,000	(1,944)	(0.00)
Bought EUR / Sold DKK, due 05/02/24	BNP Paribas SA	1,927,446	14,363,000	(1)	(0.00)
Bought EUR / Sold GBP, due 04/01/24	Barclays Bank PLC	57,329,000	49,865,970	(238,549)	(0.01)
	Goldman Sachs				
Bought EUR / Sold GBP, due 04/01/24	International	56,967,000	49,517,994	(194,849)	(0.01)

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.58)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold GBP, due 05/02/24	Barclays Bank PLC	407,000	354,028	(1,224)	(0.00)
Bought EUR / Sold GBP, due 05/02/24	BNP Paribas SA	48,031,065	41,757,920	(116,667)	(0.01)
Bought EUR / Sold HUF, due 05/02/24	BNP Paribas SA	938,364	360,861,000	(338)	(0.00)
Bought EUR / Sold IDR, due 04/01/24	UBS AG	7,260,919	23,879,858,000	(24,553)	(0.00)
Bought EUR / Sold ILS, due 04/01/24	HSBC Bank PLC	1,530,382	6,177,000	(24,821)	(0.00)
Bought EUR / Sold ILS, due 05/02/24	BNP Paribas SA	1,540,222	6,177,000	(12,899)	(0.00)
Bought EUR / Sold JPY, due 04/01/24	BNP Paribas SA	7,726,869	1,241,871,000	(273,030)	(0.02)
Bought EUR / Sold JPY, due 04/01/24	Goldman Sachs International	85,420,943	13,782,958,000	(3,401,476)	(0.18)
Bought EUR / Sold JPY, due 04/01/24	Merrill Lynch International	80,859,196	13,059,124,000	(3,306,499)	(0.17)
Bought EUR / Sold JPY, due 05/02/24	Barclays Bank PLC	90,622,163	14,220,838,000	(1,127,985)	(0.06)
Bought EUR / Sold JPY, due 05/02/24	Goldman Sachs International	89,167,333	13,992,138,000	(1,107,013)	(0.06)
Bought EUR / Sold JPY, due 05/02/24	JPMorgan Chase Bank NA London	17,108,608	24,466,850,000	(108,815)	(0.01)
Bought EUR / Sold KRW, due 05/02/24	BNP Paribas SA	5,091,520	96,779,000	(89,452)	(0.01)
Bought EUR / Sold MXN, due 04/01/24	Standard Chartered Bank	543,298	10,273,000	(6,360)	(0.00)
Bought EUR / Sold MXN, due 06/02/24	UBS AG	5,665,824	107,052,000	(20,157)	(0.00)
Bought EUR / Sold MYR, due 04/01/24	Goldman Sachs International	5,817,650	29,645,000	(25,275)	(0.00)
Bought EUR / Sold MYR, due 05/02/24	Goldman Sachs International	5,803,982	29,645,000	(46,225)	(0.00)
Bought EUR / Sold NOK, due 04/01/24	HSBC Bank PLC	932,385	10,911,000	(44,402)	(0.00)
Bought EUR / Sold NOK, due 05/02/24	BNP Paribas SA	971,185	10,911,000	(1,052)	(0.00)
Bought EUR / Sold NZD, due 04/01/24	HSBC Bank PLC	1,899,099	3,394,000	(50,991)	(0.00)
Bought EUR / Sold NZD, due 05/02/24	HSBC Bank PLC	1,941,085	3,394,000	(2,195)	(0.00)
Bought EUR / Sold PLN, due 04/01/24	HSBC Bank PLC	3,022,729	13,136,000	(1,358)	(0.00)
Bought EUR / Sold RON, due 04/01/24	BNP Paribas SA	1,383,970	6,893,000	(1,692)	(0.00)
Bought EUR / Sold SEK, due 04/01/24	UBS AG	1,184,275	13,454,000	(26,801)	(0.00)
Bought EUR / Sold SGD, due 04/01/24	Barclays Bank PLC	15,770,500	23,070,680	(68,979)	(0.00)
Bought EUR / Sold SGD, due 04/01/24	Citibank NA	15,770,500	23,071,485	(69,589)	(0.00)
Bought EUR / Sold SGD, due 04/01/24	UBS AG	2,715,904	3,973,000	(11,805)	(0.00)
Bought EUR / Sold SGD, due 05/02/24	BNP Paribas SA	2,715,942	3,973,000	(12,358)	(0.00)
Bought EUR / Sold THB, due 04/01/24	UBS AG	5,214,352	199,815,000	(94,309)	(0.01)
Bought EUR / Sold THB, due 05/02/24	Westpac Banking Corporation	5,227,503	199,815,000	(89,077)	(0.01)
Bought EUR / Sold USD, due 05/02/24	Barclays Bank PLC	96,025,980	106,292,433	(80,580)	(0.00)
Bought EUR / Sold USD, due 05/02/24	Goldman Sachs International	93,628,482	103,658,433	(98,391)	(0.01)
Bought EUR / Sold USD, due 05/02/24	Royal Bank of Canada	93,645,402	103,658,436	(79,680)	(0.01)
Bought GBP / Sold AUD, due 04/01/24	BNP Paribas SA	5,459,317	10,447,000	(169,166)	(0.01)
Bought GBP / Sold AUD, due 04/01/24	Citibank NA	272,211	519,000	(7,135)	(0.00)
Bought GBP / Sold CAD, due 04/01/24	BNP Paribas SA	562,173	961,000	(12,165)	(0.00)
Bought GBP / Sold CAD, due 04/01/24	UBS AG	6,227,210	10,716,000	(188,574)	(0.01)
Bought GBP / Sold CAD, due 04/01/24	Westpac Banking Corporation	50,916	87,000	(1,073)	(0.00)
Bought GBP / Sold CAD, due 05/02/24	HSBC Bank PLC	6,995,053	11,764,000	(7,011)	(0.00)
Bought GBP / Sold CHF, due 04/01/24	BNP Paribas SA	1,038,299	1,151,000	(43,921)	(0.00)
Bought GBP / Sold CHF, due 04/01/24	Goldman Sachs International	280,000	304,082	(4,347)	(0.00)
Bought GBP / Sold CHF, due 05/02/24	BNP Paribas SA	1,042,681	1,130,000	(17,618)	(0.00)

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.58)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought GBP / Sold CNH, due 05/02/24	HSBC Bank PLC	9,206,685	83,454,000	(6,553)	(0.00)
Bought GBP / Sold CNY, due 05/02/24	HSBC Bank PLC	27,994,815	253,759,000	(202,053)	(0.01)
Bought GBP / Sold COP, due 04/01/24	Barclays Bank PLC	583,675	3,011,659,000	(33,178)	(0.00)
Bought GBP / Sold COP, due 05/02/24	Barclays Bank PLC	597,253	3,011,659,000	(10,701)	(0.00)
Bought GBP / Sold CZK, due 04/01/24	Merrill Lynch International	204,005	5,814,000	(64)	(0.00)
Bought GBP / Sold EUR, due 04/01/24	Barclays Bank PLC	2,457,286	2,843,000	(8,076)	(0.00)
Bought GBP / Sold EUR, due 04/01/24	Deutsche Bank AG	2,583,837	3,010,000	(31,233)	(0.00)
Bought GBP / Sold EUR, due 04/01/24	Merrill Lynch International	43,878,975	50,639,500	(3,869)	(0.00)
Bought GBP / Sold EUR, due 04/01/24	Royal Bank of Canada	43,869,151	50,639,500	(16,393)	(0.00)
Bought GBP / Sold EUR, due 04/01/24	Westpac Banking Corporation	3,025,036	3,505,000	(15,612)	(0.00)
Bought GBP / Sold EUR, due 05/02/24	Westpac Banking Corporation	244,724	283,000	(988)	(0.00)
Bought GBP / Sold IDR, due 05/02/24	BNP Paribas SA	3,383,586	66,616,049,000	(10,021)	(0.00)
Bought GBP / Sold ILS, due 04/01/24	HSBC Bank PLC	715,050	3,330,000	(13,226)	(0.00)
Bought GBP / Sold ILS, due 04/01/24	Merrill Lynch International	154,704	727,000	(4,678)	(0.00)
Bought GBP / Sold ILS, due 05/02/24	BNP Paribas SA	879,031	4,057,000	(6,591)	(0.00)
Bought GBP / Sold JPY, due 04/01/24	Barclays Bank PLC	2,053,255	378,769,000	(69,183)	(0.00)
Bought GBP / Sold JPY, due 04/01/24	BNP Paribas SA	2,681,414	498,249,000	(115,900)	(0.00)
Bought GBP / Sold JPY, due 04/01/24	Citibank NA	2,209,402	408,576,000	(81,554)	(0.00)
Bought GBP / Sold JPY, due 04/01/24	UBS AG	36,994,407	6,893,075,501	(1,733,285)	(0.09)
Bought GBP / Sold JPY, due 04/01/24	Westpac Banking Corporation	39,540,756	7,362,551,500	(1,817,275)	(0.09)
Bought GBP / Sold JPY, due 05/02/24	BNP Paribas SA	220,053	39,773,000	(2,919)	(0.00)
Bought GBP / Sold JPY, due 05/02/24	HSBC Bank PLC	42,960,609	7,745,883,501	(434,803)	(0.03)
Bought GBP / Sold JPY, due 05/02/24	Merrill Lynch International	42,943,459	7,745,883,500	(456,667)	(0.03)
Bought GBP / Sold JPY, due 05/02/24	Westpac Banking Corporation	214,429	38,513,000	(1,109)	(0.00)
Bought GBP / Sold KRW, due 04/01/24	UBS AG	612,678	1,012,083,000	(4,846)	(0.00)
Bought GBP / Sold KRW, due 05/02/24	UBS AG	7,765,444	12,855,622,000	(82,751)	(0.00)
Bought GBP / Sold MXN, due 04/01/24	BNP Paribas SA	2,379,686	52,205,000	(48,641)	(0.00)
Bought GBP / Sold MXN, due 04/01/24	JPMorgan Chase Bank NA London	205,573	4,535,000	(5,689)	(0.00)
Bought GBP / Sold MXN, due 06/02/24	BNP Paribas SA	2,609,723	56,740,000	(4,883)	(0.00)
Bought GBP / Sold MYR, due 05/02/24	Goldman Sachs International	2,521,346	14,912,000	(39,171)	(0.00)
Bought GBP / Sold NOK, due 04/01/24	HSBC Bank PLC	375,542	5,071,000	(20,595)	(0.00)
Bought GBP / Sold NZD, due 04/01/24	HSBC Bank PLC	785,092	1,619,000	(24,229)	(0.00)
Bought GBP / Sold NZD, due 04/01/24	Royal Bank of Canada	177,790	364,000	(3,818)	(0.00)
Bought GBP / Sold NZD, due 05/02/24	BNP Paribas SA	932,601	1,879,000	(743)	(0.00)
Bought GBP / Sold PEN, due 05/02/24	Barclays Bank PLC	172,634	818,000	(604)	(0.00)
Bought GBP / Sold PLN, due 04/01/24	HSBC Bank PLC	1,497,448	7,509,000	(617)	(0.00)
Bought GBP / Sold RON, due 04/01/24	HSBC Bank PLC	597,168	3,432,000	(782)	(0.00)
Bought GBP / Sold SEK, due 04/01/24	HSBC Bank PLC	543,760	7,128,000	(14,131)	(0.00)
Bought GBP / Sold SGD, due 04/01/24	Citibank NA	6,376,000	10,740,665	(14,634)	(0.00)
Bought GBP / Sold SGD, due 04/01/24	UBS AG	1,233,783	2,083,000	(6,347)	(0.00)
Bought GBP / Sold SGD, due 05/02/24	BNP Paribas SA	1,237,160	2,083,000	(4,044)	(0.00)
Bought GBP / Sold THB, due 04/01/24	Merrill Lynch International	304,252	13,506,000	(7,862)	(0.00)
Bought GBP / Sold THB, due 04/01/24	UBS AG	2,295,515	100,933,000	(30,991)	(0.00)

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.58)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
	JPMorgan Chase Bank NA				
Bought GBP / Sold THB, due 05/02/24	London	2,354,545	104,291,000	(62,227)	(0.00)
Bought HUF / Sold CHF, due 04/01/24	UBS AG	2,429,000	6,001	(111)	(0.00)
Bought HUF / Sold GBP, due 04/01/24	BNP Paribas SA	198,450,000	450,442	(764)	(0.00)
Bought HUF / Sold SGD, due 04/01/24	UBS AG	54,053,000	207,151	(850)	(0.00)
Bought HUF / Sold USD, due 04/01/24	BNP Paribas SA	85,142,000	246,591	(555)	(0.00)
Bought IDR / Sold CHF, due 04/01/24	BNP Paribas SA	832,653,000	46,460	(1,122)	(0.00)
Bought IDR / Sold EUR, due 04/01/24	BNP Paribas SA	123,879,858,000	7,297,353	(15,694)	(0.00)
Bought IDR / Sold SGD, due 04/01/24	BNP Paribas SA	17,927,409,000	1,540,043	(3,413)	(0.00)
Bought ILS / Sold CHF, due 04/01/24	UBS AG	39,000	9,185	(82)	(0.00)
Bought JPY / Sold CHF, due 04/01/24	BNP Paribas SA	94,416,501	564,931	(1,502)	(0.00)
Bought JPY / Sold CHF, due 04/01/24	Royal Bank of Canada	94,416,500	564,986	(1,569)	(0.00)
Bought JPY / Sold GBP, due 05/02/24	Barclays Bank PLC	55,478,000	310,315	(226)	(0.00)
Bought KRW / Sold CHF, due 04/01/24	Barclays Bank PLC	162,008,000	107,294	(1,679)	(0.00)
Bought MXN / Sold CHF, due 04/01/24	UBS AG	669,000	33,648	(480)	(0.00)
Bought MXN / Sold SGD, due 04/01/24	HSBC Bank PLC	16,038,000	1,250,653	(1,241)	(0.00)
	Goldman Sachs				
Bought MYR / Sold CHF, due 04/01/24	International	180,000	33,347	(445)	(0.00)
Bought NOK / Sold CHF, due 04/01/24	HSBC Bank PLC	51,000	4,287	(71)	(0.00)
Bought NOK / Sold GBP, due 04/01/24	BNP Paribas SA	5,071,000	391,954	(326)	(0.00)
Bought NOK / Sold SGD, due 04/01/24	BNP Paribas SA	2,082,000	271,263	(639)	(0.00)
Bought NOK / Sold USD, due 04/01/24	BNP Paribas SA	2,395,000	236,114	(280)	(0.00)
Bought NZD / Sold CHF, due 04/01/24	BNP Paribas SA	23,000	12,411	(184)	(0.00)
Bought NZD / Sold SGD, due 04/01/24	BNP Paribas SA	453,000	378,974	(494)	(0.00)
Bought PEN / Sold CHF, due 04/01/24	Royal Bank of Canada	6,000	1,395	(37)	(0.00)
Bought PEN / Sold EUR, due 04/01/24	Barclays Bank PLC	2,573,000	631,234	(2,427)	(0.00)
Bought PEN / Sold SGD, due 04/01/24	BNP Paribas SA	492,000	176,123	(649)	(0.00)
Bought PLN / Sold CHF, due 04/01/24	BNP Paribas SA	81,000	17,619	(335)	(0.00)
Bought PLN / Sold EUR, due 04/01/24	BNP Paribas SA	13,136,000	3,028,110	(4,585)	(0.00)
Bought PLN / Sold GBP, due 04/01/24	BNP Paribas SA	6,931,000	1,386,952	(5,510)	(0.00)
Bought PLN / Sold SGD, due 04/01/24	UBS AG	2,016,000	680,612	(3,313)	(0.00)
Bought PLN / Sold USD, due 04/01/24	BNP Paribas SA	2,255,000	575,445	(1,988)	(0.00)
Bought RON / Sold CHF, due 04/01/24	UBS AG	43,000	8,158	(145)	(0.00)
Bought RON / Sold EUR, due 04/01/24	UBS AG	6,893,000	1,385,659	(174)	(0.00)
Bought RON / Sold GBP, due 04/01/24	UBS AG	3,432,000	598,679	(1,143)	(0.00)
Bought RON / Sold SGD, due 04/01/24	UBS AG	967,000	284,446	(929)	(0.00)
Bought RON / Sold USD, due 04/01/24	UBS AG	1,090,000	242,559	(531)	(0.00)
Bought SEK / Sold CHF, due 04/01/24	BNP Paribas SA	99,000	8,440	(204)	(0.00)
Bought SEK / Sold EUR, due 04/01/24	BNP Paribas SA	13,454,000	1,215,840	(8,070)	(0.00)
Bought SEK / Sold GBP, due 04/01/24	BNP Paribas SA	7,128,000	559,086	(5,404)	(0.00)
Bought SEK / Sold SGD, due 04/01/24	UBS AG	2,746,000	363,199	(2,862)	(0.00)
Bought SEK / Sold USD, due 04/01/24	BNP Paribas SA	2,310,000	231,078	(1,853)	(0.00)
Bought SGD / Sold AUD, due 04/01/24	Citibank NA	2,847,064	3,228,000	(44,258)	(0.00)
Bought SGD / Sold CAD, due 04/01/24	Citibank NA	110,541	112,000	(1,137)	(0.00)
Bought SGD / Sold CAD, due 04/01/24	Merrill Lynch International	3,175,133	3,239,000	(49,314)	(0.00)
Bought SGD / Sold CHF, due 04/01/24	BNP Paribas SA	507,163	333,000	(11,157)	(0.00)
Bought SGD / Sold CHF, due 04/01/24	HSBC Bank PLC	28,000	18,061	(231)	(0.00)
Bought SGD / Sold CHF, due 05/02/24	BNP Paribas SA	517,329	333,000	(4,200)	(0.00)
Bought SGD / Sold CNY, due 05/02/24	BNP Paribas SA	17,524,389	94,732,000	(80,988)	(0.01)
Bought SGD / Sold COP, due 04/01/24	UBS AG	278,021	853,804,000	(9,575)	(0.00)

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.58)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought SGD / Sold COP, due 05/02/24	Barclays Bank PLC	286,957	853,804,000	(1,059)	(0.00)
Bought SGD / Sold ILS, due 04/01/24	UBS AG	467,931	1,291,000	(3,774)	(0.00)
Bought SGD / Sold ILS, due 05/02/24	UBS AG	471,027	1,291,000	(1,136)	(0.00)
Bought SGD / Sold JPY, due 04/01/24	BNP Paribas SA	19,002,756	2,098,348,000	(477,488)	(0.02)
Bought SGD / Sold JPY, due 04/01/24	Citibank NA	19,851,740	2,190,048,000	(484,297)	(0.02)
Bought SGD / Sold JPY, due 05/02/24	BNP Paribas SA	19,967,275	2,144,198,000	(123,740)	(0.01)
Bought SGD / Sold JPY, due 05/02/24	Royal Bank of Canada	19,974,791	2,144,198,000	(118,033)	(0.01)
Bought SGD / Sold MXN, due 04/01/24	BNP Paribas SA	1,234,394	16,038,000	(11,085)	(0.00)
Bought SGD / Sold MYR, due 04/01/24	Goldman Sachs International	1,172,542	4,091,000	(1,663)	(0.00)
Bought SGD / Sold MYR, due 05/02/24	Goldman Sachs International	1,160,567	4,091,000	(12,727)	(0.00)
Bought SGD / Sold NOK, due 04/01/24	BNP Paribas SA	260,248	2,082,000	(7,712)	(0.00)
Bought SGD / Sold NZD, due 04/01/24	BNP Paribas SA	370,859	453,000	(5,659)	(0.00)
Bought SGD / Sold SEK, due 04/01/24	UBS AG	353,610	2,746,000	(4,408)	(0.00)
Bought SGD / Sold THB, due 04/01/24	UBS AG	1,119,391	29,338,000	(10,959)	(0.00)
Bought SGD / Sold THB, due 05/02/24	Westpac Banking Corporation	1,119,149	29,338,000	(12,344)	(0.00)
Bought THB / Sold CHF, due 04/01/24	Westpac Banking Corporation	1,207,000	29,881	(138)	(0.00)
Bought USD / Sold AUD, due 04/01/24	Citibank NA	2,312,872	3,487,000	(66,559)	(0.00)
Bought USD / Sold CAD, due 04/01/24	Deutsche Bank AG	2,593,340	3,517,000	(73,968)	(0.01)
Bought USD / Sold CAD, due 05/02/24	Westpac Banking Corporation	2,666,675	3,517,000	(1,842)	(0.00)
Bought USD / Sold CHF, due 04/01/24	Barclays Bank PLC	699,334	596,184	(9,018)	(0.00)
Bought USD / Sold CHF, due 04/01/24	BNP Paribas SA	424,881	371,000	(15,920)	(0.00)
Bought USD / Sold CHF, due 04/01/24	Goldman Sachs International	699,333	595,972	(8,766)	(0.00)
Bought USD / Sold CHF, due 04/01/24	Royal Bank of Canada	699,333	596,531	(9,431)	(0.00)
Bought USD / Sold CHF, due 05/02/24	BNP Paribas SA	436,694	371,000	(5,573)	(0.00)
Bought USD / Sold CLP, due 04/01/24	Barclays Bank PLC	217,278	191,031,000	(1,467)	(0.00)
Bought USD / Sold CNY, due 04/01/24	JPMorgan Chase Bank NA London	257,272	1,836,000	(1,630)	(0.00)
Bought USD / Sold CNY, due 04/01/24	Royal Bank of Canada	13,805,448	98,187,000	(40,338)	(0.00)
Bought USD / Sold CNY, due 05/02/24	Goldman Sachs International	13,378,126	95,458,000	(125,184)	(0.01)
Bought USD / Sold COP, due 04/01/24	Barclays Bank PLC	399,028	1,647,662,000	(26,202)	(0.00)
Bought USD / Sold COP, due 05/02/24	Barclays Bank PLC	416,228	1,647,662,000	(6,248)	(0.00)
Bought USD / Sold DKK, due 04/01/24	HSBC Bank PLC	401,838	2,723,000	(1,688)	(0.00)
Bought USD / Sold EUR, due 04/01/24	BNP Paribas SA	1,118,000	1,034,722	(25,050)	(0.00)
Bought USD / Sold EUR, due 04/01/24	Merrill Lynch International	18,831,036	17,145,750	(109,743)	(0.01)
Bought USD / Sold GBP, due 04/01/24	Barclays Bank PLC	58,004,999	45,646,625	(185,616)	(0.01)
Bought USD / Sold GBP, due 04/01/24	Citibank NA	280,266	222,000	(2,741)	(0.00)
Bought USD / Sold GBP, due 04/01/24	Goldman Sachs International	57,445,999	45,152,009	(114,076)	(0.01)
Bought USD / Sold GBP, due 04/01/24	Royal Bank of Canada	57,446,002	45,186,818	(158,448)	(0.01)
Bought USD / Sold GBP, due 04/01/24	UBS AG	8,268,751	6,513,100	(34,190)	(0.00)
Bought USD / Sold GBP, due 05/02/24	Barclays Bank PLC	636,000	502,120	(4,217)	(0.00)
Bought USD / Sold GBP, due 05/02/24	HSBC Bank PLC	8,226,851	6,469,100	(21,443)	(0.00)
Bought USD / Sold IDR, due 04/01/24	UBS AG	1,256,900	19,635,626,000	(18,377)	(0.00)
Bought USD / Sold IDR, due 05/02/24	BNP Paribas SA	1,266,259	19,635,626,000	(8,637)	(0.00)

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – (0.58)% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold ILS, due 04/01/24	UBS AG	306,129	1,123,000	(5,741)	(0.00)
Bought USD / Sold ILS, due 05/02/24	UBS AG	310,478	1,123,000	(1,587)	(0.00)
Bought USD / Sold JPY, due 04/01/24	Barclays Bank PLC	15,043,017	2,207,848,500	(617,705)	(0.03)
Bought USD / Sold JPY, due 04/01/24	BNP Paribas SA	15,037,207	2,207,848,500	(623,514)	(0.03)
Bought USD / Sold JPY, due 04/01/24	Merrill Lynch International	765,067	112,044,000	(29,684)	(0.00)
Bought USD / Sold JPY, due 05/02/24	Barclays Bank PLC	100,080	14,147,000	(757)	(0.00)
Bought USD / Sold JPY, due 05/02/24	BNP Paribas SA	15,170,120	2,149,113,000	(148,256)	(0.01)
Bought USD / Sold JPY, due 05/02/24	Royal Bank of Canada	15,151,991	2,149,113,000	(166,385)	(0.01)
Bought USD / Sold KRW, due 04/01/24	JPMorgan Chase Bank NA London	2,960,815	3,851,872,000	(30,200)	(0.00)
Bought USD / Sold KRW, due 05/02/24	JPMorgan Chase Bank NA London	2,953,980	3,851,872,000	(42,303)	(0.00)
Bought USD / Sold MXN, due 04/01/24	BNP Paribas SA	979,434	16,924,000	(19,791)	(0.00)
Bought USD / Sold MXN, due 06/02/24	UBS AG	992,948	16,924,000	(1,009)	(0.00)
Bought USD / Sold MYR, due 04/01/24	Goldman Sachs International	1,039,167	4,842,000	(14,654)	(0.00)
Bought USD / Sold MYR, due 05/02/24	Goldman Sachs International	1,039,167	4,842,000	(16,920)	(0.00)
Bought USD / Sold NOK, due 04/01/24	BNP Paribas SA	225,128	2,395,000	(10,707)	(0.00)
Bought USD / Sold NZD, due 04/01/24	HSBC Bank PLC	334,487	544,000	(9,947)	(0.00)
Bought USD / Sold NZD, due 05/02/24	UBS AG	344,079	544,000	(397)	(0.00)
Bought USD / Sold PEN, due 04/01/24	Standard Chartered Bank	268,174	1,006,000	(3,518)	(0.00)
Bought USD / Sold PEN, due 05/02/24	Barclays Bank PLC	270,518	1,006,000	(927)	(0.00)
Bought USD / Sold PLN, due 04/01/24	HSBC Bank PLC	570,766	2,255,000	(2,690)	(0.00)
Bought USD / Sold RON, due 04/01/24	BNP Paribas SA	240,745	1,090,000	(1,284)	(0.00)
Bought USD / Sold SEK, due 04/01/24	UBS AG	223,657	2,310,000	(5,567)	(0.00)
Bought USD / Sold SGD, due 04/01/24	Barclays Bank PLC	15,873,666	20,977,907	(30,275)	(0.00)
Bought USD / Sold SGD, due 04/01/24	Citibank NA	15,873,666	20,978,356	(30,615)	(0.00)
Bought USD / Sold SGD, due 04/01/24	HSBC Bank PLC	495,481	659,000	(4,126)	(0.00)
Bought USD / Sold SGD, due 04/01/24	Royal Bank of Canada	15,873,668	20,985,227	(35,823)	(0.00)
Bought USD / Sold SGD, due 05/02/24	UBS AG	499,383	659,000	(945)	(0.00)
Bought USD / Sold THB, due 04/01/24	UBS AG	879,262	30,862,000	(24,992)	(0.00)
Bought USD / Sold THB, due 05/02/24	JPMorgan Chase Bank NA London	885,122	30,862,000	(21,683)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(23,422,784)	(1.17)
Total Forward Foreign Exchange Contracts Hedge				(11,618,368)	(0.58)
Other Net Assets/(Liabilities)				43,636,513	2.18
TOTAL NET ASSETS				2,004,170,610	100.00

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Asset Backed Obligations - 9.59%				Asset Backed Obligations - 9.59% <i>(continued)</i>			
United Kingdom				United States <i>(continued)</i>			
GBP 45,984	Equity Release Funding No. 3 PLC Series 3, 5.050%, 26/04/33	58,931	0.00	USD 22,785	Federal Home Loan Mortgage Corp, 3.500%, 01/12/29	22,212	0.00
Total United Kingdom				USD 104,533	Federal Home Loan Mortgage Corp, 3.500%, 01/02/30	101,641	0.00
United States				USD 158,112	Federal Home Loan Mortgage Corp, 2.500%, 01/01/31	149,727	0.00
USD 142	Federal Home Loan Mortgage Corp, 4.500%, 01/03/24	141	0.00	USD 430	Federal Home Loan Mortgage Corp, 6.500%, 01/01/32	448	0.00
USD 344	Federal Home Loan Mortgage Corp, 4.000%, 01/06/24	342	0.00	USD 5,884	Federal Home Loan Mortgage Corp, 5.500%, 01/02/32	6,072	0.00
USD 69	Federal Home Loan Mortgage Corp, 4.000%, 01/08/24	68	0.00	USD 5,362	Federal Home Loan Mortgage Corp, 6.500%, 01/03/32	5,582	0.00
USD 79	Federal Home Loan Mortgage Corp, 4.500%, 01/09/24	79	0.00	USD 3,413	Federal Home Loan Mortgage Corp, 6.500%, 01/08/32	3,550	0.00
USD 15,453	Federal Home Loan Mortgage Corp, 4.000%, 01/07/25	15,230	0.00	USD 419,173	Federal Home Loan Mortgage Corp, 3.500%, 01/06/33	407,074	0.01
USD 7,931	Federal Home Loan Mortgage Corp, 4.000%, 01/09/25	7,787	0.00	USD 23,746	Federal Home Loan Mortgage Corp, 5.500%, 01/06/33	24,302	0.00
USD 6,560	Federal Home Loan Mortgage Corp, 4.000%, 01/04/26	6,481	0.00	USD 2,148	Federal Home Loan Mortgage Corp, 5.000%, 01/08/33	2,189	0.00
USD 6,660	Federal Home Loan Mortgage Corp, 4.000%, 01/04/26	6,566	0.00	USD 10,301	Federal Home Loan Mortgage Corp, 5.500%, 01/08/33	10,543	0.00
USD 12,095	Federal Home Loan Mortgage Corp, 4.000%, 01/04/26	11,926	0.00	USD 231,853	Federal Home Loan Mortgage Corp, 3.500%, 01/09/33	225,160	0.00
USD 37,115	Federal Home Loan Mortgage Corp, 4.500%, 01/05/26	37,004	0.00	USD 433	Federal Home Loan Mortgage Corp, 5.500%, 01/09/33	443	0.00
USD 6,412	Federal Home Loan Mortgage Corp, 3.000%, 01/09/26	6,278	0.00	USD 4,815	Federal Home Loan Mortgage Corp, 5.000%, 01/10/33	4,905	0.00
USD 15,386	Federal Home Loan Mortgage Corp, 3.000%, 01/01/27	15,031	0.00	USD 23,322	Federal Home Loan Mortgage Corp, 5.000%, 01/11/33	23,758	0.00
USD 7,512	Federal Home Loan Mortgage Corp, 3.000%, 01/03/27	7,318	0.00	USD 1,709	Federal Home Loan Mortgage Corp, 5.500%, 01/11/33	1,763	0.00
USD 38,843	Federal Home Loan Mortgage Corp, 3.000%, 01/03/27	37,286	0.00	USD 815	Federal Home Loan Mortgage Corp, 5.500%, 01/02/34	841	0.00
USD 91,322	Federal Home Loan Mortgage Corp, 3.000%, 01/12/27	87,660	0.00	USD 3,193	Federal Home Loan Mortgage Corp, 5.500%, 01/03/34	3,291	0.00
USD 23,616	Federal Home Loan Mortgage Corp, 2.500%, 01/08/28	22,345	0.00	USD 5,803	Federal Home Loan Mortgage Corp, 5.000%, 01/05/34	5,911	0.00
USD 225,982	Federal Home Loan Mortgage Corp, 2.500%, 01/08/28	216,747	0.00	USD 411	Federal Home Loan Mortgage Corp, 5.000%, 01/12/34	416	0.00
USD 111,554	Federal Home Loan Mortgage Corp, 2.500%, 01/09/28	106,997	0.00	USD 4,718	Federal Home Loan Mortgage Corp, 5.500%, 01/12/34	4,843	0.00
USD 47,251	Federal Home Loan Mortgage Corp, 3.500%, 01/09/28	46,197	0.00	USD 4,103	Federal Home Loan Mortgage Corp, 5.500%, 01/02/35	4,235	0.00
USD 16,926	Federal Home Loan Mortgage Corp, 3.000%, 01/01/29	16,190	0.00	USD 18,703	Federal Home Loan Mortgage Corp, 6.000%, 01/05/35	19,565	0.00
USD 9,125	Federal Home Loan Mortgage Corp, 3.000%, 01/01/29	8,826	0.00	USD 13,785	Federal Home Loan Mortgage Corp, 5.500%, 01/07/35	14,217	0.00
USD 55,226	Federal Home Loan Mortgage Corp, 3.000%, 01/02/29	53,405	0.00	USD 5,307	Federal Home Loan Mortgage Corp, 5.000%, 01/09/35	5,373	0.00
USD 73,247	Federal Home Loan Mortgage Corp, 3.000%, 01/03/29	70,733	0.00	USD 7,106	Federal Home Loan Mortgage Corp, 5.000%, 01/10/35	7,194	0.00
USD 983	Federal Home Loan Mortgage Corp, 5.000%, 01/04/29	979	0.00	USD 1,724	Federal Home Loan Mortgage Corp, 5.500%, 01/12/35	1,771	0.00
USD 52,696	Federal Home Loan Mortgage Corp, 3.500%, 01/09/29	51,383	0.00	USD 2,672	Federal Home Loan Mortgage Corp, 6.000%, 01/01/36	2,780	0.00
USD 55,508	Federal Home Loan Mortgage Corp, 2.500%, 01/10/29	53,013	0.00	USD 6,681	Federal Home Loan Mortgage Corp, 5.500%, 01/02/36	6,890	0.00

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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 - 9.59% <i>(continued)</i>				Asset Backed Obligations - 9.59% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 4,696	Federal Home Loan Mortgage Corp, 5.500%, 01/04/36	4,847	0.00	USD 6,096	Federal Home Loan Mortgage Corp, 4.000%, 01/05/39	5,939	0.00
USD 7,123	Federal Home Loan Mortgage Corp, 4.500%, 01/05/36	7,237	0.00	USD 3,321	Federal Home Loan Mortgage Corp, 4.500%, 01/06/39	3,325	0.00
USD 43,157	Federal Home Loan Mortgage Corp, 5.000%, 01/03/37	43,731	0.00	USD 10,840	Federal Home Loan Mortgage Corp, 4.500%, 01/06/39	10,819	0.00
USD 5,526	Federal Home Loan Mortgage Corp, 5.500%, 01/03/37	5,717	0.00	USD 58,763	Federal Home Loan Mortgage Corp, 4.000%, 01/07/39	57,460	0.00
USD 6,409	Federal Home Loan Mortgage Corp, 4.500%, 01/04/37	6,441	0.00	USD 1,915	Federal Home Loan Mortgage Corp, 6.000%, 01/07/39	2,004	0.00
USD 3,159	Federal Home Loan Mortgage Corp, 5.500%, 01/04/37	3,260	0.00	USD 3,868	Federal Home Loan Mortgage Corp, 4.500%, 01/09/39	3,839	0.00
USD 3,432	Federal Home Loan Mortgage Corp, 5.500%, 01/04/37	3,551	0.00	USD 22,692	Federal Home Loan Mortgage Corp, 4.500%, 01/10/39	22,720	0.00
USD 458,312	Federal Home Loan Mortgage Corp, 4.000%, 01/05/37	448,121	0.01	USD 38,506	Federal Home Loan Mortgage Corp, 4.500%, 01/10/39	38,430	0.00
USD 13,881	Federal Home Loan Mortgage Corp, 5.000%, 01/06/37	14,141	0.00	USD 9,004	Federal Home Loan Mortgage Corp, 4.500%, 01/12/39	8,986	0.00
USD 1,146	Federal Home Loan Mortgage Corp, 5.000%, 01/07/37	1,167	0.00	USD 68,604	Federal Home Loan Mortgage Corp, 4.500%, 01/01/40	68,690	0.00
USD 1,007	Federal Home Loan Mortgage Corp, 5.500%, 01/07/37	1,039	0.00	USD 6,202	Federal Home Loan Mortgage Corp, 4.500%, 01/02/40	6,188	0.00
USD 9,902	Federal Home Loan Mortgage Corp, 7.000%, 01/08/37	10,573	0.00	USD 6,897	Federal Home Loan Mortgage Corp, 4.500%, 01/04/40	6,881	0.00
USD 769	Federal Home Loan Mortgage Corp, 5.500%, 01/11/37	795	0.00	USD 9,450	Federal Home Loan Mortgage Corp, 6.000%, 01/04/40	9,959	0.00
USD 34,435	Federal Home Loan Mortgage Corp, 6.000%, 01/12/37	35,995	0.00	USD 62,302	Federal Home Loan Mortgage Corp, 5.500%, 01/05/40	64,303	0.00
USD 26,262	Federal Home Loan Mortgage Corp, 5.500%, 01/01/38	27,169	0.00	USD 50,048	Federal Home Loan Mortgage Corp, 6.000%, 01/05/40	52,731	0.00
USD 7,282	Federal Home Loan Mortgage Corp, 5.000%, 01/02/38	7,407	0.00	USD 84,159	Federal Home Loan Mortgage Corp, 4.500%, 01/06/40	84,264	0.00
USD 1,066	Federal Home Loan Mortgage Corp, 5.000%, 01/04/38	1,085	0.00	USD 20,404	Federal Home Loan Mortgage Corp, 5.000%, 01/06/40	20,839	0.00
USD 23,700	Federal Home Loan Mortgage Corp, 4.500%, 01/06/38	24,023	0.00	USD 47,690	Federal Home Loan Mortgage Corp, 4.500%, 01/07/40	47,581	0.00
USD 1,574	Federal Home Loan Mortgage Corp, 5.500%, 01/07/38	1,632	0.00	USD 867	Federal Home Loan Mortgage Corp, 5.000%, 01/08/40	884	0.00
USD 1,500	Federal Home Loan Mortgage Corp, 4.500%, 01/09/38	1,500	0.00	USD 52,078	Federal Home Loan Mortgage Corp, 4.000%, 01/10/40	50,661	0.00
USD 2,847	Federal Home Loan Mortgage Corp, 5.500%, 01/11/38	2,924	0.00	USD 54,111	Federal Home Loan Mortgage Corp, 4.500%, 01/11/40	54,173	0.00
USD 236,802	Federal Home Loan Mortgage Corp, 5.500%, 01/11/38	245,509	0.00	USD 6,289	Federal Home Loan Mortgage Corp, 4.000%, 01/01/41	6,142	0.00
USD 98,673	Federal Home Loan Mortgage Corp, 5.000%, 01/01/39	100,372	0.00	USD 52,998	Federal Home Loan Mortgage Corp, 4.000%, 01/02/41	51,581	0.00
USD 30,553	Federal Home Loan Mortgage Corp, 4.500%, 01/02/39	30,531	0.00	USD 52,331	Federal Home Loan Mortgage Corp, 4.000%, 01/04/41	50,995	0.00
USD 3,197	Federal Home Loan Mortgage Corp, 4.500%, 01/02/39	3,181	0.00	USD 177,609	Federal Home Loan Mortgage Corp, 5.000%, 01/04/41	180,939	0.00
USD 11,488	Federal Home Loan Mortgage Corp, 4.500%, 01/02/39	11,493	0.00	USD 23,078	Federal Home Loan Mortgage Corp, 4.500%, 01/05/41	22,992	0.00
USD 541	Federal Home Loan Mortgage Corp, 4.500%, 01/03/39	541	0.00	USD 102,776	Federal Home Loan Mortgage Corp, 4.500%, 01/06/41	102,798	0.00
USD 14,949	Federal Home Loan Mortgage Corp, 5.000%, 01/03/39	15,207	0.00	USD 68,199	Federal Home Loan Mortgage Corp, 5.000%, 01/07/41	69,429	0.00
USD 37,911	Federal Home Loan Mortgage Corp, 4.500%, 01/04/39	37,931	0.00	USD 18,137	Federal Home Loan Mortgage Corp, 4.000%, 01/08/41	17,724	0.00

Schedule of Investments (continued)
as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 9.59% (continued)				Asset Backed Obligations - 9.59% (continued)			
United States (continued)				United States (continued)			
USD 73,677	Federal Home Loan Mortgage Corp, 4.500%, 01/09/41	73,403	0.00	USD 154,458	Federal Home Loan Mortgage Corp, 4.000%, 01/04/45	149,324	0.00
USD 157,221	Federal Home Loan Mortgage Corp, 4.000%, 01/04/42	152,766	0.00	USD 221,886	Federal Home Loan Mortgage Corp, 3.500%, 01/07/45	209,159	0.00
USD 23,465	Federal Home Loan Mortgage Corp, 3.500%, 01/07/42	22,149	0.00	USD 270,825	Federal Home Loan Mortgage Corp, 3.500%, 01/07/45	253,949	0.00
USD 216,332	Federal Home Loan Mortgage Corp, 3.500%, 01/10/42	204,206	0.00	USD 58,643	Federal Home Loan Mortgage Corp, 3.500%, 01/10/45	54,989	0.00
USD 150,827	Federal Home Loan Mortgage Corp, 3.000%, 01/03/43	137,867	0.00	USD 198,350	Federal Home Loan Mortgage Corp, 4.000%, 01/10/45	191,757	0.00
USD 13,167	Federal Home Loan Mortgage Corp, 3.000%, 01/03/43	12,137	0.00	USD 218,586	Federal Home Loan Mortgage Corp, 3.500%, 01/12/45	206,052	0.00
USD 189,094	Federal Home Loan Mortgage Corp, 3.500%, 01/04/43	178,029	0.00	USD 147,970	Federal Home Loan Mortgage Corp, 4.000%, 01/12/45	143,052	0.00
USD 812,080	Federal Home Loan Mortgage Corp, 3.000%, 01/06/43	742,300	0.01	USD 143,349	Federal Home Loan Mortgage Corp, 3.500%, 01/06/46	134,280	0.00
USD 621,928	Federal Home Loan Mortgage Corp, 3.000%, 01/07/43	568,488	0.01	USD 406,974	Federal Home Loan Mortgage Corp, 3.000%, 01/10/46	368,174	0.01
USD 17,787	Federal Home Loan Mortgage Corp, 3.000%, 01/08/43	16,258	0.00	USD 347,230	Federal Home Loan Mortgage Corp, 3.500%, 01/02/47	325,262	0.01
USD 113,910	Federal Home Loan Mortgage Corp, 3.000%, 01/08/43	104,123	0.00	USD 191,618	Federal Home Loan Mortgage Corp, 4.000%, 01/05/47	184,878	0.00
USD 172,272	Federal Home Loan Mortgage Corp, 3.500%, 01/08/43	162,204	0.00	USD 190,511	Federal Home Loan Mortgage Corp, 4.000%, 01/06/47	183,810	0.00
USD 155,897	Federal Home Loan Mortgage Corp, 3.000%, 01/09/43	142,501	0.00	USD 61,586	Federal Home Loan Mortgage Corp, 3.500%, 01/08/47	57,488	0.00
USD 93,974	Federal Home Loan Mortgage Corp, 3.000%, 01/09/43	86,237	0.00	USD 154,327	Federal Home Loan Mortgage Corp, 4.000%, 01/08/47	148,899	0.00
USD 205,323	Federal Home Loan Mortgage Corp, 3.500%, 01/09/43	193,323	0.00	USD 562,074	Federal Home Loan Mortgage Corp, 3.500%, 01/09/47	524,677	0.01
USD 525,603	Federal Home Loan Mortgage Corp, 3.000%, 01/10/43	480,439	0.01	USD 235,914	Federal Home Loan Mortgage Corp, 3.500%, 01/09/47	220,218	0.00
USD 22,818	Federal Home Loan Mortgage Corp, 4.500%, 01/10/43	22,773	0.00	USD 210,827	Federal Home Loan Mortgage Corp, 4.000%, 01/09/47	203,412	0.00
USD 17,945	Federal Home Loan Mortgage Corp, 4.500%, 01/10/43	18,059	0.00	USD 221,895	Federal Home Loan Mortgage Corp, 4.000%, 01/09/48	213,568	0.00
USD 3,470	Federal Home Loan Mortgage Corp, 4.500%, 01/12/43	3,453	0.00	USD 1,000,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K062, 3.413%, 25/12/26	972,080	0.02
USD 5,952	Federal Home Loan Mortgage Corp, 4.500%, 01/12/43	5,952	0.00	USD 5,869	Federal National Mortgage Association, 4.000%, 01/01/25	5,787	0.00
USD 69,998	Federal Home Loan Mortgage Corp, 4.500%, 01/03/44	69,600	0.00	USD 29,378	Federal National Mortgage Association, 3.500%, 01/04/26	28,858	0.00
USD 47,187	Federal Home Loan Mortgage Corp, 4.000%, 01/05/44	45,686	0.00	USD 44,341	Federal National Mortgage Association, 3.000%, 01/12/26	43,273	0.00
USD 180,029	Federal Home Loan Mortgage Corp, 4.000%, 01/05/44	174,289	0.00	USD 6,498	Federal National Mortgage Association, 3.500%, 01/12/26	6,364	0.00
USD 83,310	Federal Home Loan Mortgage Corp, 3.500%, 01/06/44	78,150	0.00	USD 46,737	Federal National Mortgage Association, 3.500%, 01/01/27	45,883	0.00
USD 97,607	Federal Home Loan Mortgage Corp, 3.500%, 01/08/44	91,561	0.00	USD 1,937	Federal National Mortgage Association, 3.000%, 01/05/27	1,870	0.00
USD 137,346	Federal Home Loan Mortgage Corp, 3.500%, 01/11/44	128,839	0.00	USD 13,459	Federal National Mortgage Association, 3.000%, 01/10/27	13,050	0.00
USD 162,597	Federal Home Loan Mortgage Corp, 4.000%, 01/12/44	157,425	0.00	USD 3,316	Federal National Mortgage Association, 3.000%, 01/10/27	3,216	0.00
USD 109,091	Federal Home Loan Mortgage Corp, 3.500%, 01/01/45	102,334	0.00	USD 34,368	Federal National Mortgage Association, 3.000%, 01/12/27	33,304	0.00
USD 169,522	Federal Home Loan Mortgage Corp, 3.500%, 01/02/45	159,022	0.00				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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 - 9.59% <i>(continued)</i>				Asset Backed Obligations - 9.59% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 3,417	Federal National Mortgage Association, 3.000%, 01/12/27	3,311	0.00	USD 78,774	Federal National Mortgage Association, 5.500%, 01/04/34	80,529	0.00
USD 54,311	Federal National Mortgage Association, 2.500%, 01/05/28	51,566	0.00	USD 6,698	Federal National Mortgage Association, 6.000%, 01/08/34	6,979	0.00
USD 239,425	Federal National Mortgage Association, 2.500%, 01/07/28	229,368	0.00	USD 7,699	Federal National Mortgage Association, 4.500%, 01/03/35	7,654	0.00
USD 106,235	Federal National Mortgage Association, 2.500%, 01/08/28	101,844	0.00	USD 5,790	Federal National Mortgage Association, 4.500%, 01/04/35	5,794	0.00
USD 153,224	Federal National Mortgage Association, 2.500%, 01/08/28	146,887	0.00	USD 3,369	Federal National Mortgage Association, 5.000%, 01/04/35	3,402	0.00
USD 106,555	Federal National Mortgage Association, 2.500%, 01/08/28	102,155	0.00	USD 172,104	Federal National Mortgage Association, 3.000%, 01/05/35	161,728	0.00
USD 54,144	Federal National Mortgage Association, 2.500%, 01/09/28	51,826	0.00	USD 6,812	Federal National Mortgage Association, 4.500%, 01/05/35	6,810	0.00
USD 3,247	Federal National Mortgage Association, 6.500%, 01/10/28	3,357	0.00	USD 19,019	Federal National Mortgage Association, 5.000%, 01/07/35	19,172	0.00
USD 72,722	Federal National Mortgage Association, 3.000%, 01/11/28	70,320	0.00	USD 11,016	Federal National Mortgage Association, 5.000%, 01/08/35	11,206	0.00
USD 123,349	Federal National Mortgage Association, 3.000%, 01/06/29	118,937	0.00	USD 8,459	Federal National Mortgage Association, 5.000%, 01/10/35	8,513	0.00
USD 40,499	Federal National Mortgage Association, 3.000%, 01/08/29	38,994	0.00	USD 16,117	Federal National Mortgage Association, 5.500%, 01/10/35	16,611	0.00
USD 118,218	Federal National Mortgage Association, 3.000%, 01/08/29	113,882	0.00	USD 3,652	Federal National Mortgage Association, 5.500%, 01/10/35	3,762	0.00
USD 113,478	Federal National Mortgage Association, 3.000%, 01/09/29	109,220	0.00	USD 5,936	Federal National Mortgage Association, 5.500%, 01/12/35	6,115	0.00
USD 121,938	Federal National Mortgage Association, 3.500%, 01/10/29	118,514	0.00	USD 14,361	Federal National Mortgage Association, 6.000%, 01/12/35	15,038	0.00
USD 97,647	Federal National Mortgage Association, 2.500%, 01/02/30	93,085	0.00	USD 75,313	Federal National Mortgage Association, 5.500%, 01/01/36	77,580	0.00
USD 194,423	Federal National Mortgage Association, 3.000%, 01/04/30	186,652	0.00	USD 6,031	Federal National Mortgage Association, 6.000%, 01/01/36	6,264	0.00
USD 154,858	Federal National Mortgage Association, 3.000%, 01/09/30	148,479	0.00	USD 37,203	Federal National Mortgage Association, 5.000%, 01/02/36	37,620	0.00
USD 174,162	Federal National Mortgage Association, 2.500%, 01/02/31	164,784	0.00	USD 36,000	Federal National Mortgage Association, 5.500%, 01/04/36	37,084	0.00
USD 59,530	Federal National Mortgage Association, 3.500%, 01/02/31	58,424	0.00	USD 19,482	Federal National Mortgage Association, 6.000%, 01/04/36	20,167	0.00
USD 101	Federal National Mortgage Association, 6.000%, 01/04/31	104	0.00	USD 8,054	Federal National Mortgage Association, 5.000%, 01/05/36	8,193	0.00
USD 188,133	Federal National Mortgage Association, 4.000%, 01/10/31	184,241	0.00	USD 13,995	Federal National Mortgage Association, 6.000%, 01/08/36	14,471	0.00
USD 238	Federal National Mortgage Association, 6.000%, 01/01/32	246	0.00	USD 1,593	Federal National Mortgage Association, 6.500%, 01/08/36	1,693	0.00
USD 547,561	Federal National Mortgage Association, 3.000%, 01/02/32	524,312	0.01	USD 3,358	Federal National Mortgage Association, 6.000%, 01/09/36	3,509	0.00
USD 2,329,445	Federal National Mortgage Association, 3.000%, 01/02/32	2,239,663	0.03	USD 7,221	Federal National Mortgage Association, 5.000%, 01/11/36	7,302	0.00
USD 84,583	Federal National Mortgage Association, 3.000%, 01/08/32	80,484	0.00	USD 11,821	Federal National Mortgage Association, 5.000%, 01/11/36	12,024	0.00
USD 397	Federal National Mortgage Association, 7.000%, 01/03/33	410	0.00	USD 2,762	Federal National Mortgage Association, 6.000%, 01/12/36	2,861	0.00
USD 8,315	Federal National Mortgage Association, 5.000%, 01/09/33	8,458	0.00	USD 27,455	Federal National Mortgage Association, 6.000%, 01/01/37	28,582	0.00
USD 1,383,526	Federal National Mortgage Association, 2.500%, 01/12/33	1,309,716	0.02	USD 380,123	Federal National Mortgage Association, 3.500%, 01/02/37	364,274	0.01
USD 33,086	Federal National Mortgage Association, 5.000%, 01/03/34	33,370	0.00	USD 92,993	Federal National Mortgage Association, 6.000%, 01/02/37	97,669	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 9.59% (continued)				Asset Backed Obligations - 9.59% (continued)			
United States (continued)				United States (continued)			
USD 5,127,400	Federal National Mortgage Association, 1.500%, 01/03/37	4,470,909	0.07	USD 45,828	Federal National Mortgage Association, 5.000%, 01/07/39	46,564	0.00
USD 1,495,926	Federal National Mortgage Association, 2.000%, 01/03/37	1,344,572	0.02	USD 16,179	Federal National Mortgage Association, 4.500%, 01/08/39	16,129	0.00
USD 15,945	Federal National Mortgage Association, 6.000%, 01/03/37	16,545	0.00	USD 87,452	Federal National Mortgage Association, 4.000%, 01/09/39	85,160	0.00
USD 4,044,683	Federal National Mortgage Association, 1.500%, 01/04/37	3,526,819	0.05	USD 19,973	Federal National Mortgage Association, 4.500%, 01/09/39	19,970	0.00
USD 12,741	Federal National Mortgage Association, 7.000%, 01/05/37	13,243	0.00	USD 1,004	Federal National Mortgage Association, 4.000%, 01/12/39	981	0.00
USD 527	Federal National Mortgage Association, 6.000%, 01/07/37	542	0.00	USD 35,913	Federal National Mortgage Association, 4.500%, 01/01/40	36,073	0.00
USD 1,607	Federal National Mortgage Association, 5.000%, 01/08/37	1,631	0.00	USD 137,976	Federal National Mortgage Association, 6.000%, 01/04/40	145,272	0.00
USD 140,149	Federal National Mortgage Association, 3.000%, 01/09/37	132,156	0.00	USD 20,983	Federal National Mortgage Association, 5.500%, 01/05/40	21,682	0.00
USD 913,968	Federal National Mortgage Association, 4.000%, 01/12/37	897,025	0.01	USD 25,428	Federal National Mortgage Association, 4.500%, 01/06/40	25,341	0.00
USD 1,881,628	Federal National Mortgage Association, 3.000%, 01/02/38	1,773,415	0.03	USD 1,292	Federal National Mortgage Association, 4.000%, 01/08/40	1,262	0.00
USD 12,233	Federal National Mortgage Association, 6.000%, 01/02/38	12,734	0.00	USD 12,997	Federal National Mortgage Association, 4.000%, 01/09/40	12,691	0.00
USD 456,593	Federal National Mortgage Association, 3.500%, 01/03/38	437,330	0.01	USD 21,880	Federal National Mortgage Association, 4.500%, 01/09/40	21,877	0.00
USD 95	Federal National Mortgage Association, 5.000%, 01/04/38	96	0.00	USD 57,799	Federal National Mortgage Association, 4.000%, 01/10/40	56,414	0.00
USD 1,479	Federal National Mortgage Association, 4.500%, 01/05/38	1,470	0.00	USD 1,136,571	Federal National Mortgage Association, 4.500%, 01/11/40	1,132,693	0.02
USD 62,984	Federal National Mortgage Association, 6.000%, 01/05/38	66,290	0.00	USD 270,221	Federal National Mortgage Association, 4.000%, 01/12/40	262,573	0.00
USD 616,258	Federal National Mortgage Association, 3.500%, 01/06/38	590,259	0.01	USD 70,277	Federal National Mortgage Association, 4.000%, 01/01/41	68,288	0.00
USD 13,468	Federal National Mortgage Association, 4.500%, 01/06/38	13,435	0.00	USD 56,740	Federal National Mortgage Association, 4.000%, 01/02/41	55,134	0.00
USD 21,232	Federal National Mortgage Association, 5.500%, 01/07/38	21,884	0.00	USD 239,311	Federal National Mortgage Association, 4.000%, 01/03/41	232,271	0.00
USD 25,433	Federal National Mortgage Association, 4.500%, 01/11/38	25,397	0.00	USD 10,843	Federal National Mortgage Association, 4.500%, 01/04/41	10,790	0.00
USD 26,544	Federal National Mortgage Association, 5.500%, 01/11/38	27,488	0.00	USD 110,757	Federal National Mortgage Association, 4.500%, 01/05/41	110,379	0.00
USD 81,123	Federal National Mortgage Association, 6.000%, 01/12/38	84,804	0.00	USD 25,516	Federal National Mortgage Association, 3.500%, 01/07/41	24,175	0.00
USD 77,806	Federal National Mortgage Association, 4.500%, 01/01/39	77,721	0.00	USD 25,541	Federal National Mortgage Association, 4.000%, 01/09/41	24,842	0.00
USD 7,565	Federal National Mortgage Association, 4.000%, 01/02/39	7,361	0.00	USD 399,215	Federal National Mortgage Association, 4.500%, 01/01/42	397,275	0.01
USD 6,282	Federal National Mortgage Association, 4.500%, 01/02/39	6,273	0.00	USD 65,800	Federal National Mortgage Association, 3.500%, 01/02/42	62,328	0.00
USD 2,423	Federal National Mortgage Association, 5.000%, 01/03/39	2,452	0.00	USD 224,720	Federal National Mortgage Association, 4.000%, 01/03/42	218,572	0.00
USD 37,598	Federal National Mortgage Association, 4.500%, 01/04/39	37,482	0.00	USD 20,171	Federal National Mortgage Association, 4.000%, 01/04/42	19,646	0.00
USD 34,514	Federal National Mortgage Association, 4.000%, 01/05/39	33,701	0.00	USD 213,665	Federal National Mortgage Association, 5.000%, 01/06/42	217,359	0.00
USD 31,906	Federal National Mortgage Association, 4.500%, 01/05/39	31,900	0.00	USD 160,797	Federal National Mortgage Association, 3.500%, 01/09/42	151,611	0.00
USD 16,105	Federal National Mortgage Association, 5.000%, 01/06/39	16,383	0.00	USD 60,948	Federal National Mortgage Association, 3.500%, 01/09/42	57,461	0.00

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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 - 9.59% <i>(continued)</i>				Asset Backed Obligations - 9.59% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 198,831	Federal National Mortgage Association, 3.500%, 01/10/42	187,456	0.00	USD 161,269	Federal National Mortgage Association, 3.500%, 01/10/44	151,104	0.00
USD 364,185	Federal National Mortgage Association, 3.000%, 01/01/43	331,784	0.01	USD 57,727	Federal National Mortgage Association, 4.000%, 01/10/44	55,827	0.00
USD 177,676	Federal National Mortgage Association, 3.500%, 01/01/43	167,526	0.00	USD 19,078	Federal National Mortgage Association, 4.500%, 01/12/44	18,957	0.00
USD 45,046	Federal National Mortgage Association, 3.000%, 01/05/43	41,466	0.00	USD 93,251	Federal National Mortgage Association, 3.500%, 01/01/45	87,374	0.00
USD 129,011	Federal National Mortgage Association, 3.000%, 01/05/43	117,788	0.00	USD 182,990	Federal National Mortgage Association, 3.500%, 01/01/45	171,457	0.00
USD 194,005	Federal National Mortgage Association, 3.000%, 01/06/43	177,130	0.00	USD 180,215	Federal National Mortgage Association, 3.500%, 01/05/45	168,787	0.00
USD 428,694	Federal National Mortgage Association, 3.000%, 01/07/43	391,404	0.01	USD 173,334	Federal National Mortgage Association, 4.000%, 01/07/45	167,390	0.00
USD 163,909	Federal National Mortgage Association, 3.000%, 01/07/43	149,651	0.00	USD 237,839	Federal National Mortgage Association, 3.500%, 01/08/45	223,697	0.00
USD 328,750	Federal National Mortgage Association, 3.500%, 01/07/43	309,191	0.01	USD 231,806	Federal National Mortgage Association, 3.500%, 01/08/45	217,106	0.00
USD 55,834	Federal National Mortgage Association, 3.500%, 01/07/43	52,610	0.00	USD 217,393	Federal National Mortgage Association, 3.000%, 01/09/45	196,811	0.00
USD 55,203	Federal National Mortgage Association, 3.000%, 01/08/43	50,401	0.00	USD 147,188	Federal National Mortgage Association, 4.000%, 01/09/45	142,140	0.00
USD 488,599	Federal National Mortgage Association, 3.000%, 01/08/43	446,098	0.01	USD 134,532	Federal National Mortgage Association, 4.000%, 01/09/45	129,955	0.00
USD 139,334	Federal National Mortgage Association, 3.000%, 01/08/43	127,214	0.00	USD 194,957	Federal National Mortgage Association, 4.000%, 01/09/45	188,271	0.00
USD 107,712	Federal National Mortgage Association, 3.000%, 01/08/43	98,343	0.00	USD 58,556	Federal National Mortgage Association, 3.000%, 01/11/45	53,012	0.00
USD 256,917	Federal National Mortgage Association, 3.000%, 01/08/43	234,569	0.00	USD 301,627	Federal National Mortgage Association, 3.000%, 01/11/45	273,070	0.01
USD 51,239	Federal National Mortgage Association, 3.000%, 01/09/43	46,959	0.00	USD 133,727	Federal National Mortgage Association, 3.500%, 01/11/45	125,247	0.00
USD 371,634	Federal National Mortgage Association, 3.500%, 01/09/43	348,418	0.01	USD 464,458	Federal National Mortgage Association, 3.500%, 01/12/45	435,004	0.01
USD 127,097	Federal National Mortgage Association, 3.500%, 01/09/43	119,225	0.00	USD 1,040,533	Federal National Mortgage Association, 4.000%, 01/12/45	1,013,437	0.02
USD 21,054	Federal National Mortgage Association, 3.500%, 01/09/43	19,674	0.00	USD 219,081	Federal National Mortgage Association, 3.500%, 01/02/46	204,977	0.00
USD 20,646	Federal National Mortgage Association, 3.500%, 01/09/43	19,418	0.00	USD 1,064,684	Federal National Mortgage Association, 4.000%, 01/03/46	1,028,170	0.02
USD 11,274	Federal National Mortgage Association, 3.500%, 01/09/43	10,613	0.00	USD 132,060	Federal National Mortgage Association, 3.500%, 01/04/46	123,558	0.00
USD 82,593	Federal National Mortgage Association, 4.500%, 01/09/43	82,336	0.00	USD 371,576	Federal National Mortgage Association, 4.000%, 01/04/46	359,809	0.01
USD 34,174	Federal National Mortgage Association, 3.000%, 01/10/43	31,202	0.00	USD 114,662	Federal National Mortgage Association, 3.500%, 01/05/46	107,281	0.00
USD 70,815	Federal National Mortgage Association, 3.500%, 01/10/43	66,602	0.00	USD 365,883	Federal National Mortgage Association, 3.000%, 01/08/46	330,608	0.01
USD 150,686	Federal National Mortgage Association, 4.000%, 01/10/43	145,914	0.00	USD 111,401	Federal National Mortgage Association, 4.000%, 01/08/46	107,390	0.00
USD 16,791	Federal National Mortgage Association, 5.000%, 01/12/43	17,006	0.00	USD 395,525	Federal National Mortgage Association, 3.000%, 01/09/46	357,392	0.01
USD 244,354	Federal National Mortgage Association, 3.500%, 01/01/44	229,816	0.00	USD 252,624	Federal National Mortgage Association, 3.000%, 01/10/46	228,269	0.00
USD 58,051	Federal National Mortgage Association, 4.000%, 01/07/44	56,141	0.00	USD 73,373	Federal National Mortgage Association, 3.000%, 01/11/46	66,299	0.00
USD 127,284	Federal National Mortgage Association, 4.000%, 01/09/44	123,095	0.00	USD 283,812	Federal National Mortgage Association, 3.000%, 01/12/46	256,450	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 9.59% (continued)				Asset Backed Obligations - 9.59% (continued)			
United States (continued)				United States (continued)			
USD 165,426	Federal National Mortgage Association, 4.000%, 01/12/46	159,472	0.00	USD 722,098	Federal National Mortgage Association, 4.500%, 01/07/48	711,832	0.01
USD 107,869	Federal National Mortgage Association, 3.000%, 01/01/47	97,469	0.00	USD 530,797	Federal National Mortgage Association, 4.000%, 01/08/48	510,327	0.01
USD 564,668	Federal National Mortgage Association, 3.000%, 01/01/47	510,229	0.01	USD 740,354	Federal National Mortgage Association, 3.000%, 01/11/48	670,258	0.01
USD 315,538	Federal National Mortgage Association, 3.000%, 01/01/47	285,117	0.01	USD 556,753	Federal National Mortgage Association, 4.500%, 01/01/49	548,846	0.01
USD 1,758,832	Federal National Mortgage Association, 3.000%, 01/01/47	1,589,264	0.02	USD 256,119	Federal National Mortgage Association, 4.000%, 01/03/49	245,862	0.00
USD 1,783,359	Federal National Mortgage Association, 3.000%, 01/02/47	1,611,427	0.03	USD 477,882	Federal National Mortgage Association, 3.500%, 01/05/49	443,558	0.01
USD 2,572,700	Federal National Mortgage Association, 3.500%, 01/02/47	2,442,936	0.04	USD 503,730	Federal National Mortgage Association, 4.000%, 01/07/49	483,557	0.01
USD 157,217	Federal National Mortgage Association, 4.000%, 01/02/47	151,825	0.00	USD 1,036,534	Federal National Mortgage Association, 3.500%, 01/08/49	962,085	0.02
USD 98,564	Federal National Mortgage Association, 3.500%, 01/03/47	92,221	0.00	USD 573,135	Federal National Mortgage Association, 5.000%, 01/08/49	576,734	0.01
USD 377,828	Federal National Mortgage Association, 3.500%, 01/04/47	352,297	0.01	USD 954,561	Federal National Mortgage Association, 5.000%, 01/10/49	960,570	0.02
USD 81,509	Federal National Mortgage Association, 4.000%, 01/04/47	78,553	0.00	USD 1,017,671	Federal National Mortgage Association, 3.000%, 01/11/49	911,567	0.01
USD 241,212	Federal National Mortgage Association, 4.500%, 01/04/47	238,180	0.00	USD 2,269,530	Federal National Mortgage Association, 3.000%, 01/12/49	2,041,548	0.03
USD 258,323	Federal National Mortgage Association, 3.500%, 01/05/47	241,693	0.00	USD 1,976,575	Federal National Mortgage Association, 3.000%, 01/01/50	1,770,494	0.03
USD 629,624	Federal National Mortgage Association, 4.500%, 01/05/47	626,667	0.01	USD 8,364,144	Federal National Mortgage Association, 2.000%, 01/09/50	6,957,061	0.11
USD 201,240	Federal National Mortgage Association, 3.500%, 01/06/47	187,641	0.00	USD 8,753,636	Federal National Mortgage Association, 2.000%, 01/10/51	7,162,885	0.11
USD 264,657	Federal National Mortgage Association, 4.000%, 01/07/47	255,059	0.00	USD 1,749,511	Federal National Mortgage Association, 5.000%, 01/01/52	1,731,836	0.03
USD 326,512	Federal National Mortgage Association, 4.000%, 01/08/47	314,671	0.01	USD 7,503,362	Federal National Mortgage Association, 2.000%, 01/02/52	6,136,324	0.09
USD 337,054	Federal National Mortgage Association, 3.000%, 01/09/47	304,287	0.01	USD 1,954,183	Federal National Mortgage Association, 3.000%, 01/02/52	1,727,367	0.03
USD 215,897	Federal National Mortgage Association, 3.500%, 01/09/47	201,308	0.00	USD 7,050,543	Federal National Mortgage Association, 2.000%, 01/03/52	5,757,680	0.09
USD 38,983	Federal National Mortgage Association, 4.000%, 01/09/47	37,569	0.00	USD 1,048,569	Federal National Mortgage Association, 3.500%, 01/05/52	976,607	0.02
USD 203,437	Federal National Mortgage Association, 4.500%, 01/09/47	200,881	0.00	USD 2,314,022	Federal National Mortgage Association, 3.000%, 01/06/52	2,062,444	0.03
USD 156,199	Federal National Mortgage Association, 3.500%, 01/10/47	145,644	0.00	USD 7,275,004	Federal National Mortgage Association, 4.000%, 01/06/52	6,891,515	0.10
USD 230,591	Federal National Mortgage Association, 3.500%, 01/11/47	215,009	0.00	USD 2,905,632	Federal National Mortgage Association, 2.500%, 01/07/52	2,479,173	0.04
USD 812,037	Federal National Mortgage Association, 4.000%, 01/02/48	782,588	0.01	USD 1,210,135	Federal National Mortgage Association, 3.500%, 01/07/52	1,115,533	0.02
USD 624,416	Federal National Mortgage Association, 4.000%, 01/04/48	600,335	0.01	USD 430,098	Federal National Mortgage Association, 5.000%, 01/10/52	429,169	0.01
USD 168,394	Federal National Mortgage Association, 4.000%, 01/07/48	161,900	0.00	USD 14,792,597	Federal National Mortgage Association, 5.000%, 01/10/52	14,643,156	0.22
USD 244,809	Federal National Mortgage Association, 4.000%, 01/07/48	235,368	0.00	USD 1,443,486	Federal National Mortgage Association, 6.000%, 01/12/52	1,466,032	0.02
USD 272,466	Federal National Mortgage Association, 4.500%, 01/07/48	268,592	0.01	USD 652,000	Federal National Mortgage Association, 5.500%, 01/02/53	663,037	0.01
USD 272,097	Federal National Mortgage Association, 4.500%, 01/07/48	268,233	0.01	USD 3,909,957	Federal National Mortgage Association, 4.500%, 01/03/53	3,795,415	0.06

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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 - 9.59% <i>(continued)</i>				Asset Backed Obligations - 9.59% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 9,492,536	Federal National Mortgage Association, 5.500%, 01/05/53	9,536,920	0.14	USD 5,061,790	Federal National Mortgage Association, 2.500%, perpetual	4,323,895	0.07
USD 4,675,939	Federal National Mortgage Association, 6.000%, 01/05/53	4,748,771	0.07	USD 7,351,888	Federal National Mortgage Association, 1.500%, perpetual	5,728,435	0.09
USD 6,293,704	Federal National Mortgage Association, 5.000%, 01/06/53	6,229,733	0.09	USD 6,197,758	Federal National Mortgage Association, 2.500%, perpetual	5,299,482	0.08
USD 876,365	Federal National Mortgage Association, 2.500%, perpetual	826,774	0.01	USD 10,588,998	Federal National Mortgage Association, 2.000%, perpetual	8,674,217	0.13
USD 649,381	Federal National Mortgage Association, 2.500%, perpetual	611,505	0.01	USD 3,268,926	Federal National Mortgage Association, 3.000%, perpetual	2,893,655	0.04
USD 3,446,979	Federal National Mortgage Association, 2.500%, perpetual	3,183,296	0.05	USD 357,769	Federal National Mortgage Association, 3.500%, perpetual	329,053	0.01
USD 1,469,119	Federal National Mortgage Association, 2.000%, perpetual	1,320,551	0.02	USD 5,379,564	Federal National Mortgage Association, 2.000%, perpetual	4,398,209	0.07
USD 9,228,940	Federal National Mortgage Association, 2.000%, perpetual	8,280,214	0.13	USD 2,224,887	Federal National Mortgage Association, 2.500%, perpetual	1,898,340	0.03
USD 1,665,924	Federal National Mortgage Association, 2.500%, perpetual	1,536,020	0.02	USD 2,764,056	Federal National Mortgage Association, 3.000%, perpetual	2,497,575	0.04
USD 1,277,388	Federal National Mortgage Association, 2.000%, perpetual	1,143,670	0.02	USD 1,894,024	Federal National Mortgage Association, 3.000%, perpetual	1,686,518	0.03
USD 442,899	Federal National Mortgage Association, 2.500%, perpetual	396,131	0.01	USD 13,293,017	Federal National Mortgage Association, 2.500%, perpetual	11,392,666	0.17
USD 4,267,488	Federal National Mortgage Association, 2.000%, perpetual	3,661,163	0.06	USD 6,138,377	Federal National Mortgage Association, 2.500%, perpetual	5,226,921	0.08
USD 1,057,338	Federal National Mortgage Association, 4.000%, perpetual	1,022,542	0.02	USD 8,318,648	Federal National Mortgage Association, 3.000%, perpetual	7,392,182	0.11
USD 727,567	Federal National Mortgage Association, 3.500%, perpetual	686,002	0.01	USD 3,683,984	Federal National Mortgage Association, 3.000%, perpetual	3,259,340	0.05
USD 228,403	Federal National Mortgage Association, 4.000%, perpetual	219,594	0.00	USD 6,341,240	Federal National Mortgage Association, 3.500%, perpetual	5,837,785	0.09
USD 1,033,454	Federal National Mortgage Association, 4.000%, perpetual	995,976	0.02	USD 5,515,053	Federal National Mortgage Association, 3.500%, perpetual	5,067,602	0.08
USD 746,554	Federal National Mortgage Association, 4.000%, perpetual	719,480	0.01	USD 1,150,064	Federal National Mortgage Association, 4.000%, perpetual	1,098,402	0.02
USD 877,612	Federal National Mortgage Association, 3.500%, perpetual	814,578	0.01	USD 1,389,314	Federal National Mortgage Association, 4.000%, perpetual	1,326,800	0.02
USD 3,270,253	Federal National Mortgage Association, 3.000%, perpetual	2,929,263	0.04	USD 8,670,327	Federal National Mortgage Association, 4.500%, perpetual	8,413,914	0.13
USD 8,535,414	Federal National Mortgage Association, 2.500%, perpetual	7,321,249	0.11	USD 2,691,526	Federal National Mortgage Association, 2.000%, perpetual	2,214,100	0.03
USD 1,296,561	Federal National Mortgage Association, 3.000%, perpetual	1,158,747	0.02	USD 696,272	Federal National Mortgage Association, 2.000%, perpetual	626,119	0.01
USD 3,854,385	Federal National Mortgage Association, 3.000%, perpetual	3,443,370	0.05	USD 822,673	Federal National Mortgage Association, 4.000%, perpetual	790,962	0.01
USD 5,872,700	Federal National Mortgage Association, 2.500%, perpetual	5,034,394	0.08	USD 1,452,851	Federal National Mortgage Association, 4.000%, perpetual	1,396,820	0.02
USD 7,088,956	Federal National Mortgage Association, 2.500%, perpetual	6,075,276	0.09	USD 1,066,617	Federal National Mortgage Association, 2.000%, perpetual	958,177	0.02
USD 3,093,299	Federal National Mortgage Association, 2.000%, perpetual	2,541,630	0.04	USD 2,595,911	Federal National Mortgage Association, 3.500%, perpetual	2,420,492	0.04
USD 3,466,273	Federal National Mortgage Association, 3.000%, perpetual	3,121,007	0.05	USD 1,053,425	Federal National Mortgage Association, 4.000%, perpetual	1,024,946	0.02
USD 6,566,284	Federal National Mortgage Association, 2.500%, perpetual	5,624,085	0.09	USD 3,006,517	Federal National Mortgage Association, 2.000%, perpetual	2,457,870	0.04
USD 6,985,144	Federal National Mortgage Association, 2.000%, perpetual	5,769,438	0.09	USD 563,251	Federal National Mortgage Association, 4.000%, perpetual	546,682	0.01
USD 4,154,469	Federal National Mortgage Association, 2.500%, perpetual	3,554,399	0.05	USD 4,543,189	Federal National Mortgage Association, 2.000%, perpetual	3,731,532	0.06

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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 - 9.59% <i>(continued)</i>				Asset Backed Obligations - 9.59% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 2,588,718	Federal National Mortgage Association, 2.000%, perpetual	2,324,831	0.04	USD 5,006,423	Freddie Mac Pool, 5.000%, 01/02/53	4,955,846	0.08
USD 6,788,226	Federal National Mortgage Association, 2.000%, perpetual	5,565,696	0.08	USD 616,522	Freddie Mac Pool, 3.000%, perpetual	589,496	0.01
USD 4,982,040	Federal National Mortgage Association, 2.000%, perpetual	4,089,289	0.06	USD 3,444,366	Freddie Mac Pool, 2.000%, perpetual	3,108,442	0.05
USD 17,867,464	Federal National Mortgage Association, 2.000%, perpetual	14,641,295	0.22	USD 1,669,163	Freddie Mac Pool, 2.500%, perpetual	1,540,836	0.02
USD 4,002,248	Federal National Mortgage Association, 2.000%, perpetual	3,440,965	0.05	USD 3,320,085	Freddie Mac Pool, 1.500%, perpetual	2,897,981	0.04
USD 4,380,456	Federal National Mortgage Association, 2.500%, perpetual	3,745,144	0.06	USD 2,767,705	Freddie Mac Pool, 3.000%, perpetual	2,586,928	0.04
USD 3,236,187	Freddie Mac Pool, 2.000%, 01/02/36	2,909,505	0.04	USD 1,001,512	Freddie Mac Pool, 2.500%, perpetual	887,773	0.01
USD 1,668,659	Freddie Mac Pool, 1.500%, 01/01/37	1,456,512	0.02	USD 762,338	Freddie Mac Pool, 3.000%, perpetual	690,161	0.01
USD 2,585,306	Freddie Mac Pool, 2.000%, 01/03/37	2,314,675	0.04	USD 1,081,000	Freddie Mac Pool, 3.500%, perpetual	1,003,357	0.02
USD 2,660,225	Freddie Mac Pool, 2.000%, 01/03/37	2,390,496	0.04	USD 1,539,478	Freddie Mac Pool, 2.500%, perpetual	1,320,487	0.02
USD 206,794	Freddie Mac Pool, 3.000%, 01/07/37	193,824	0.00	USD 1,754,635	Freddie Mac Pool, 2.500%, perpetual	1,503,733	0.02
USD 1,278,041	Freddie Mac Pool, 3.500%, 01/09/37	1,230,456	0.02	USD 4,297,954	Freddie Mac Pool, 2.000%, perpetual	3,532,777	0.05
USD 2,632,593	Freddie Mac Pool, 3.500%, 01/06/47	2,465,648	0.04	USD 3,089,374	Freddie Mac Pool, 2.000%, perpetual	2,538,405	0.04
USD 619,481	Freddie Mac Pool, 3.500%, 01/07/49	574,987	0.01	USD 2,251,691	Freddie Mac Pool, 2.000%, perpetual	1,849,418	0.03
USD 967,181	Freddie Mac Pool, 3.000%, 01/10/49	866,341	0.01	USD 3,525,952	Freddie Mac Pool, 2.000%, perpetual	2,879,048	0.04
USD 1,030,055	Freddie Mac Pool, 3.000%, 01/01/50	922,660	0.01	USD 5,875,894	Freddie Mac Pool, 1.500%, perpetual	4,581,563	0.07
USD 4,720,092	Freddie Mac Pool, 2.000%, 01/09/50	3,910,765	0.06	USD 7,377,869	Freddie Mac Pool, 2.500%, perpetual	6,285,708	0.10
USD 2,799,604	Freddie Mac Pool, 2.000%, 01/12/51	2,318,488	0.04	USD 1,411,601	Freddie Mac Pool, 3.000%, perpetual	1,252,611	0.02
USD 6,632,320	Freddie Mac Pool, 2.000%, 01/02/52	5,420,890	0.08	USD 4,914,307	Freddie Mac Pool, 2.500%, perpetual	4,199,131	0.06
USD 2,610,760	Freddie Mac Pool, 2.000%, 01/02/52	2,160,357	0.03	USD 4,323,969	Freddie Mac Pool, 2.000%, perpetual	3,539,204	0.05
USD 5,465,433	Freddie Mac Pool, 2.000%, 01/03/52	4,469,017	0.07	USD 4,105,265	Freddie Mac Pool, 2.500%, perpetual	3,506,810	0.05
USD 5,300,788	Freddie Mac Pool, 2.500%, 01/04/52	4,565,236	0.07	USD 1,833,840	Freddie Mac Pool, 1.500%, perpetual	1,429,088	0.02
USD 2,493,355	Freddie Mac Pool, 4.000%, 01/09/52	2,360,375	0.04	USD 7,456,515	Freddie Mac Pool, 2.000%, perpetual	6,099,747	0.09
USD 3,255,273	Freddie Mac Pool, 4.500%, 01/12/52	3,177,559	0.05	USD 5,016,095	Freddie Mac Pool, 2.500%, perpetual	4,283,617	0.07
USD 972,868	Freddie Mac Pool, 5.000%, 01/12/52	974,408	0.02	USD 4,380,971	Freddie Mac Pool, 2.500%, perpetual	3,740,150	0.06
USD 437,087	Freddie Mac Pool, 5.000%, 01/12/52	433,052	0.01	USD 3,792,568	Freddie Mac Pool, 3.500%, perpetual	3,483,690	0.05
USD 421,693	Freddie Mac Pool, 5.500%, 01/12/52	429,563	0.01	USD 805,790	Freddie Mac Pool, 5.000%, perpetual	802,174	0.01
USD 2,609,189	Freddie Mac Pool, 4.000%, 01/01/53	2,469,221	0.04	USD 1,300,000	Ginnie Mae, 3.000%, 20/01/54	1,177,215	0.02
USD 1,838,004	Freddie Mac Pool, 5.500%, 01/01/53	1,847,954	0.03	USD 1,000,000	Ginnie Mae, 5.500%, 20/01/54	1,006,200	0.02
				USD 1,200,000	Ginnie Mae, 6.000%, 20/01/54	1,219,296	0.02

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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 - 9.59% <i>(continued)</i>				Asset Backed Obligations - 9.59% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 1,500,000	Ginnie Mae, 6.500%, 20/01/54	1,535,250	0.02	USD 22,389	Ginnie Mae I Pool, 5.500%, 15/06/38	22,750	0.00
USD 1,400,000	Ginnie Mae, 5.000%, perpetual	1,391,155	0.02	USD 22,911	Ginnie Mae I Pool, 5.500%, 15/07/38	23,853	0.00
USD 223	Ginnie Mae I Pool, 6.000%, 15/01/29	226	0.00	USD 7,236	Ginnie Mae I Pool, 5.000%, 15/08/38	7,209	0.00
USD 82	Ginnie Mae I Pool, 7.000%, 15/07/31	86	0.00	USD 34,161	Ginnie Mae I Pool, 5.500%, 15/11/38	35,497	0.00
USD 14,189	Ginnie Mae I Pool, 6.000%, 15/02/32	14,560	0.00	USD 14,297	Ginnie Mae I Pool, 5.500%, 15/12/38	14,463	0.00
USD 3,488	Ginnie Mae I Pool, 6.000%, 15/04/32	3,601	0.00	USD 28,813	Ginnie Mae I Pool, 4.500%, 15/01/39	28,782	0.00
USD 185	Ginnie Mae I Pool, 5.500%, 15/10/32	189	0.00	USD 40,052	Ginnie Mae I Pool, 5.500%, 15/01/39	40,685	0.00
USD 9,222	Ginnie Mae I Pool, 6.000%, 15/10/32	9,492	0.00	USD 5,059	Ginnie Mae I Pool, 5.500%, 15/01/39	5,118	0.00
USD 3,146	Ginnie Mae I Pool, 7.000%, 15/11/32	3,326	0.00	USD 934	Ginnie Mae I Pool, 4.500%, 15/03/39	932	0.00
USD 212	Ginnie Mae I Pool, 5.500%, 15/05/33	214	0.00	USD 61,256	Ginnie Mae I Pool, 5.000%, 15/03/39	61,744	0.00
USD 185	Ginnie Mae I Pool, 5.500%, 15/05/33	187	0.00	USD 13,860	Ginnie Mae I Pool, 4.500%, 15/04/39	13,868	0.00
USD 11,838	Ginnie Mae I Pool, 5.500%, 15/07/33	11,976	0.00	USD 153,797	Ginnie Mae I Pool, 5.000%, 15/04/39	156,784	0.00
USD 3,067	Ginnie Mae I Pool, 6.000%, 15/07/33	3,149	0.00	USD 943	Ginnie Mae I Pool, 4.500%, 15/05/39	942	0.00
USD 13,102	Ginnie Mae I Pool, 6.000%, 15/09/33	13,655	0.00	USD 16,706	Ginnie Mae I Pool, 4.500%, 15/07/39	16,716	0.00
USD 5,582	Ginnie Mae I Pool, 5.500%, 15/02/34	5,643	0.00	USD 10,628	Ginnie Mae I Pool, 5.000%, 15/08/39	10,828	0.00
USD 3,170	Ginnie Mae I Pool, 5.500%, 15/04/34	3,207	0.00	USD 28,234	Ginnie Mae I Pool, 4.500%, 15/10/39	28,014	0.00
USD 18,020	Ginnie Mae I Pool, 5.000%, 15/06/34	18,134	0.00	USD 921	Ginnie Mae I Pool, 4.500%, 15/10/39	922	0.00
USD 2,382	Ginnie Mae I Pool, 5.000%, 15/08/35	2,380	0.00	USD 44,122	Ginnie Mae I Pool, 4.500%, 15/12/39	44,149	0.00
USD 1,074	Ginnie Mae I Pool, 6.000%, 15/06/36	1,098	0.00	USD 28,512	Ginnie Mae I Pool, 5.000%, 15/02/40	28,392	0.00
USD 2,618	Ginnie Mae I Pool, 6.000%, 15/08/36	2,681	0.00	USD 88,435	Ginnie Mae I Pool, 5.000%, 15/02/40	90,244	0.00
USD 44,590	Ginnie Mae I Pool, 6.000%, 15/01/37	47,195	0.00	USD 32,806	Ginnie Mae I Pool, 5.000%, 15/04/40	33,111	0.00
USD 172	Ginnie Mae I Pool, 5.500%, 15/04/37	174	0.00	USD 15,502	Ginnie Mae I Pool, 4.500%, 15/05/40	15,375	0.00
USD 640	Ginnie Mae I Pool, 5.500%, 15/08/37	659	0.00	USD 9,864	Ginnie Mae I Pool, 4.500%, 15/07/40	9,818	0.00
USD 21,442	Ginnie Mae I Pool, 6.000%, 15/12/37	21,953	0.00	USD 21,435	Ginnie Mae I Pool, 4.500%, 15/07/40	21,270	0.00
USD 24,247	Ginnie Mae I Pool, 5.500%, 15/01/38	25,254	0.00	USD 61,961	Ginnie Mae I Pool, 4.500%, 15/07/40	61,612	0.00
USD 10,596	Ginnie Mae I Pool, 5.500%, 15/02/38	11,026	0.00	USD 26,920	Ginnie Mae I Pool, 4.500%, 15/07/40	26,932	0.00
USD 8,144	Ginnie Mae I Pool, 5.000%, 15/03/38	8,114	0.00	USD 34,259	Ginnie Mae I Pool, 4.500%, 15/07/40	34,085	0.00
USD 36,440	Ginnie Mae I Pool, 5.500%, 15/04/38	36,861	0.00	USD 23,229	Ginnie Mae I Pool, 4.000%, 15/08/40	22,652	0.00
USD 40,785	Ginnie Mae I Pool, 5.000%, 15/06/38	41,942	0.00	USD 16,346	Ginnie Mae I Pool, 4.000%, 15/01/41	15,976	0.00

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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 - 9.59% <i>(continued)</i>				Asset Backed Obligations - 9.59% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 40,590	Ginnie Mae I Pool, 4.500%, 15/01/41	40,353	0.00	USD 121,967	Ginnie Mae II Pool, 3.500%, 20/03/43	115,862	0.00
USD 83,246	Ginnie Mae I Pool, 6.000%, 15/03/41	88,485	0.00	USD 288,649	Ginnie Mae II Pool, 3.500%, 20/05/43	274,200	0.01
USD 52,769	Ginnie Mae I Pool, 4.500%, 15/06/41	52,769	0.00	USD 319,654	Ginnie Mae II Pool, 4.000%, 20/05/43	313,114	0.01
USD 22,164	Ginnie Mae I Pool, 4.500%, 15/07/41	22,011	0.00	USD 287,974	Ginnie Mae II Pool, 3.000%, 20/06/43	265,720	0.01
USD 14,992	Ginnie Mae I Pool, 4.500%, 15/07/41	14,889	0.00	USD 259,962	Ginnie Mae II Pool, 3.500%, 20/06/43	246,949	0.00
USD 65,236	Ginnie Mae I Pool, 4.500%, 15/07/41	64,930	0.00	USD 22,953	Ginnie Mae II Pool, 5.000%, 20/07/43	23,360	0.00
USD 30,692	Ginnie Mae I Pool, 4.500%, 15/10/41	30,540	0.00	USD 36,755	Ginnie Mae II Pool, 4.000%, 20/08/43	35,856	0.00
USD 121,220	Ginnie Mae I Pool, 3.500%, 15/02/42	115,126	0.00	USD 163,259	Ginnie Mae II Pool, 3.500%, 20/09/43	155,087	0.00
USD 297,942	Ginnie Mae I Pool, 3.000%, 15/05/42	274,391	0.01	USD 22,739	Ginnie Mae II Pool, 4.500%, 20/10/43	22,637	0.00
USD 34,014	Ginnie Mae I Pool, 3.500%, 15/06/42	32,304	0.00	USD 44,845	Ginnie Mae II Pool, 4.500%, 20/11/43	44,644	0.00
USD 20,019	Ginnie Mae I Pool, 3.500%, 15/07/42	19,012	0.00	USD 45,339	Ginnie Mae II Pool, 4.500%, 20/01/44	45,136	0.00
USD 30,014	Ginnie Mae I Pool, 3.500%, 15/04/43	28,499	0.00	USD 79,538	Ginnie Mae II Pool, 4.000%, 20/02/44	77,591	0.00
USD 112,967	Ginnie Mae I Pool, 3.000%, 15/07/43	103,235	0.00	USD 17,134	Ginnie Mae II Pool, 4.000%, 20/03/44	16,703	0.00
USD 159,445	Ginnie Mae I Pool, 4.000%, 15/07/44	155,452	0.00	USD 36,067	Ginnie Mae II Pool, 4.000%, 20/05/44	35,160	0.00
USD 86,702	Ginnie Mae I Pool, 4.000%, 15/05/45	84,128	0.00	USD 37,888	Ginnie Mae II Pool, 4.000%, 20/06/44	36,967	0.00
USD 192,329	Ginnie Mae II Pool, 4.000%, 20/01/41	187,859	0.00	USD 58,924	Ginnie Mae II Pool, 5.000%, 20/06/44	59,956	0.00
USD 34,115	Ginnie Mae II Pool, 4.500%, 20/04/41	34,089	0.00	USD 145,857	Ginnie Mae II Pool, 4.000%, 20/08/44	142,190	0.00
USD 24,628	Ginnie Mae II Pool, 5.000%, 20/06/41	25,111	0.00	USD 179,617	Ginnie Mae II Pool, 3.500%, 20/10/44	170,453	0.00
USD 53,262	Ginnie Mae II Pool, 4.000%, 20/11/41	52,020	0.00	USD 24,496	Ginnie Mae II Pool, 4.000%, 20/10/44	23,880	0.00
USD 66,073	Ginnie Mae II Pool, 4.000%, 20/04/42	64,513	0.00	USD 51,657	Ginnie Mae II Pool, 4.500%, 20/11/44	51,347	0.00
USD 949,482	Ginnie Mae II Pool, 3.500%, 20/05/42	902,006	0.01	USD 53,320	Ginnie Mae II Pool, 3.000%, 20/12/44	49,213	0.00
USD 26,320	Ginnie Mae II Pool, 4.000%, 20/07/42	25,699	0.00	USD 111,281	Ginnie Mae II Pool, 3.500%, 20/12/44	105,603	0.00
USD 71,176	Ginnie Mae II Pool, 3.000%, 20/08/42	65,665	0.00	USD 147,481	Ginnie Mae II Pool, 4.000%, 20/12/44	143,773	0.00
USD 66,127	Ginnie Mae II Pool, 3.500%, 20/10/42	62,820	0.00	USD 39,004	Ginnie Mae II Pool, 4.500%, 20/12/44	38,770	0.00
USD 74,039	Ginnie Mae II Pool, 3.000%, 20/12/42	68,306	0.00	USD 53,920	Ginnie Mae II Pool, 4.000%, 20/02/45	52,565	0.00
USD 326,262	Ginnie Mae II Pool, 3.000%, 20/01/43	300,999	0.01	USD 105,192	Ginnie Mae II Pool, 3.500%, 20/03/45	99,413	0.00
USD 62,751	Ginnie Mae II Pool, 3.500%, 20/02/43	59,614	0.00	USD 248,783	Ginnie Mae II Pool, 3.000%, 20/04/45	228,835	0.00
USD 91,891	Ginnie Mae II Pool, 3.000%, 20/03/43	84,789	0.00	USD 282,314	Ginnie Mae II Pool, 3.500%, 20/04/45	266,794	0.01
USD 333,123	Ginnie Mae II Pool, 3.000%, 20/03/43	307,373	0.01	USD 161,533	Ginnie Mae II Pool, 3.000%, 20/06/45	148,581	0.00

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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 - 9.59% <i>(continued)</i>				Asset Backed Obligations - 9.59% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 222,140	Ginnie Mae II Pool, 3.500%, 20/06/45	209,938	0.00	USD 244,963	Ginnie Mae II Pool, 4.500%, 20/12/47	242,187	0.00
USD 288,232	Ginnie Mae II Pool, 3.000%, 20/07/45	265,121	0.00	USD 337,957	Ginnie Mae II Pool, 3.500%, 20/01/48	318,723	0.01
USD 176,348	Ginnie Mae II Pool, 3.500%, 20/10/45	166,661	0.00	USD 591,150	Ginnie Mae II Pool, 4.000%, 20/09/48	570,745	0.01
USD 126,462	Ginnie Mae II Pool, 4.000%, 20/10/45	123,059	0.00	USD 577,258	Ginnie Mae II Pool, 4.000%, 20/10/48	557,332	0.01
USD 154,085	Ginnie Mae II Pool, 3.500%, 20/03/46	145,621	0.00	USD 693,413	Ginnie Mae II Pool, 4.500%, 20/12/48	685,695	0.01
USD 1,655,136	Ginnie Mae II Pool, 4.000%, 20/03/46	1,610,595	0.03	USD 617,237	Ginnie Mae II Pool, 3.500%, 20/08/49	580,347	0.01
USD 271,857	Ginnie Mae II Pool, 3.500%, 20/04/46	256,595	0.00	USD 373,565	Ginnie Mae II Pool, 3.500%, 20/09/49	351,152	0.01
USD 1,879,250	Ginnie Mae II Pool, 3.500%, 20/06/46	1,773,746	0.03	USD 387,821	Ginnie Mae II Pool, 3.500%, 20/10/49	364,552	0.01
USD 200,551	Ginnie Mae II Pool, 3.000%, 20/10/46	184,409	0.00	USD 324,332	Ginnie Mae II Pool, 3.500%, 20/11/49	304,835	0.01
USD 678,281	Ginnie Mae II Pool, 3.500%, 20/10/46	640,201	0.01	USD 1,019,095	Ginnie Mae II Pool, 3.000%, 20/12/49	928,961	0.01
USD 407,728	Ginnie Mae II Pool, 3.000%, 20/11/46	374,299	0.01	USD 1,232,733	Ginnie Mae II Pool, 3.000%, 20/02/50	1,123,019	0.02
USD 2,894,301	Ginnie Mae II Pool, 2.500%, 20/12/46	2,569,226	0.04	USD 5,688,496	Ginnie Mae II Pool, 2.000%, 20/01/51	4,825,495	0.07
USD 186,217	Ginnie Mae II Pool, 3.000%, 20/12/46	171,229	0.00	USD 1,220,921	Ginnie Mae II Pool, 2.500%, 20/01/51	1,073,433	0.02
USD 142,219	Ginnie Mae II Pool, 3.000%, 20/01/47	130,772	0.00	USD 1,956,821	Ginnie Mae II Pool, 2.500%, 20/07/51	1,716,312	0.03
USD 328,765	Ginnie Mae II Pool, 3.500%, 20/01/47	310,307	0.01	USD 2,845,382	Ginnie Mae II Pool, 3.000%, 20/08/51	2,582,196	0.04
USD 300,902	Ginnie Mae II Pool, 3.000%, 20/02/47	276,683	0.01	USD 4,204,311	Ginnie Mae II Pool, 2.500%, 20/09/51	3,681,366	0.06
USD 343,364	Ginnie Mae II Pool, 4.500%, 20/02/47	341,282	0.01	USD 5,355,336	Ginnie Mae II Pool, 2.000%, 20/01/52	4,530,270	0.07
USD 243,708	Ginnie Mae II Pool, 3.500%, 20/03/47	229,838	0.00	USD 956,787	Ginnie Mae II Pool, 2.000%, 20/03/52	809,202	0.01
USD 146,356	Ginnie Mae II Pool, 4.000%, 20/03/47	141,731	0.00	USD 2,357,621	Ginnie Mae II Pool, 3.000%, 20/03/52	2,133,196	0.03
USD 167,914	Ginnie Mae II Pool, 4.000%, 20/04/47	162,291	0.00	USD 3,437,025	Ginnie Mae II Pool, 2.500%, 20/05/52	3,008,383	0.05
USD 208,862	Ginnie Mae II Pool, 3.500%, 20/05/47	196,975	0.00	USD 1,928,430	Ginnie Mae II Pool, 2.500%, 20/06/52	1,689,701	0.03
USD 61,170	Ginnie Mae II Pool, 4.000%, 20/06/47	59,121	0.00	USD 721,208	Ginnie Mae II Pool, 4.000%, 20/09/52	687,972	0.01
USD 234,887	Ginnie Mae II Pool, 3.500%, 20/07/47	221,519	0.00	USD 1,733,359	Ginnie Mae II Pool, 3.500%, 20/10/52	1,612,668	0.03
USD 1,131,710	Ginnie Mae II Pool, 3.000%, 20/08/47	1,039,337	0.02	USD 1,370,930	Ginnie Mae II Pool, 4.500%, 20/10/52	1,338,616	0.02
USD 304,305	Ginnie Mae II Pool, 3.500%, 20/08/47	286,986	0.01	USD 3,095,503	Ginnie Mae II Pool, 4.000%, 20/11/52	2,952,850	0.05
USD 289,803	Ginnie Mae II Pool, 3.000%, 20/09/47	266,148	0.01	USD 1,418,035	Ginnie Mae II Pool, 5.000%, 20/11/52	1,408,995	0.02
USD 75,455	Ginnie Mae II Pool, 3.500%, 20/09/47	71,161	0.00	USD 1,622,375	Ginnie Mae II Pool, 3.500%, 20/12/52	1,509,412	0.02
USD 132,656	Ginnie Mae II Pool, 4.000%, 20/09/47	128,214	0.00	USD 1,393,567	Ginnie Mae II Pool, 6.000%, 20/12/52	1,418,087	0.02
USD 176,286	Ginnie Mae II Pool, 3.000%, 20/10/47	161,897	0.00	USD 4,251,551	Ginnie Mae II Pool, 4.500%, 20/03/53	4,151,336	0.06

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 1.79% (continued)				Mortgage Backed Securities - 1.79% (continued)			
United States (continued)				United States (continued)			
USD 500,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K102, 2.537%, 25/10/29	454,046	0.01	USD 1,100,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K753, 4.400%, 25/10/30	1,099,441	0.02
USD 1,000,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K113, 1.341%, perpetual	833,094	0.01	USD 2,370,967	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K754, 4.940%, 25/11/30	2,444,142	0.04
USD 500,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K115, 1.383%, perpetual	416,605	0.01	USD 949,189	Federal National Mortgage Association, 2.500%, 01/02/36	875,174	0.01
USD 1,500,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K117, 1.406%, perpetual	1,246,825	0.02	USD 1,154,626	Federal National Mortgage Association, 2.000%, 01/11/36	1,036,244	0.02
USD 1,912,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K119, 1.566%, 25/09/30	1,602,203	0.02	USD 589,616	Federal National Mortgage Association, 3.500%, 01/02/50	551,556	0.01
USD 2,000,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K136, 2.127%, perpetual	1,700,482	0.03	USD 1,967,042	Federal National Mortgage Association, 2.000%, 01/04/51	1,615,623	0.02
USD 880,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K137, 2.347%, perpetual	760,150	0.01	USD 7,598,654	Federal National Mortgage Association, 2.000%, 01/07/51	6,250,557	0.09
USD 250,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K140, 2.250%, perpetual	213,830	0.00	USD 2,555,386	Federal National Mortgage Association, 2.000%, 01/09/51	2,092,041	0.03
USD 300,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K-1511, 3.542%, 25/03/34	278,230	0.00	USD 2,983,823	Federal National Mortgage Association, 2.000%, 01/11/51	2,451,678	0.04
USD 3,175,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K-1513, 2.726%, 25/12/31	2,850,275	0.04	USD 2,176,921	Federal National Mortgage Association, 2.500%, 01/12/51	1,878,388	0.03
USD 250,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K-154, 4.350%, 25/01/33	248,556	0.00	USD 973,564	Federal National Mortgage Association, 3.500%, 01/01/52	903,638	0.01
USD 400,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K734, 3.208%, 25/02/26	389,234	0.01	USD 4,631,280	Federal National Mortgage Association, 5.500%, 01/01/52	4,656,352	0.07
USD 195,922	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K735, 2.862%, 25/05/26	188,690	0.00	USD 1,981,208	Federal National Mortgage Association, 2.000%, 01/02/52	1,626,707	0.03
USD 733,333	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K747, 2.050%, perpetual	660,738	0.01	USD 2,455,723	Federal National Mortgage Association, 3.500%, 01/05/52	2,256,864	0.03
USD 1,000,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K748, 2.260%, perpetual	907,521	0.01	USD 749,906	Federal National Mortgage Association, 4.000%, 01/10/52	709,911	0.01
				USD 1,442,611	Federal National Mortgage Association, 6.500%, 01/06/53	1,477,464	0.02
				USD 338,766	Federal National Mortgage Association, 5.500%, 01/07/53	343,693	0.01
				USD 1,122,431	Federal National Mortgage Association, 6.000%, 01/07/53	1,148,621	0.02
				USD 2,926,778	Federal National Mortgage Association, 5.500%, 01/08/53	2,940,463	0.04
				USD 2,448,200	Federal National Mortgage Association, 6.000%, 01/08/53	2,486,333	0.04
				USD 1,135,009	Federal National Mortgage Association, 5.000%, 01/10/53	1,123,473	0.02
				USD 809,441	Federal National Mortgage Association, 5.500%, 01/10/53	813,226	0.01
				USD 100,000	Federal National Mortgage Association-Aces Series 2018-M12, 1.000%, 25/08/30	95,828	0.00
				USD 116,122	Federal National Mortgage Association-Aces Series 2018-M13, 1.000%, 25/09/30	111,757	0.00

Schedule of Investments (continued)
as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 1.79% (continued)				Mortgage Backed Securities - 1.79% (continued)			
United States (continued)				United States (continued)			
USD 237,976	Federal National Mortgage Association-Aces Series 2018-M2, 1.000%, 25/01/28	226,336	0.00	USD 1,498,489	Ginnie Mae II Pool, 6.000%, 20/09/53	1,522,276	0.02
USD 337,296	Federal National Mortgage Association-Aces Series 2019-M9, 2.937%, 25/06/29	317,096	0.01	USD 1,374,889	Ginnie Mae II Pool, 5.500%, 20/10/53	1,382,837	0.02
USD 2,500,000	Federal National Mortgage Association-Aces Series 2021-M3G, 1.000%, perpetual	2,034,136	0.03	USD 186,000	GS Mortgage Securities Trust Series 2014-GC18, 1.000%, 10/01/47	163,024	0.00
USD 1,000,000	Federal National Mortgage Association-Aces Series 2022-M1, 1.000%, perpetual	821,685	0.01	USD 32,461	JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP2, 2.713%, 15/08/49	31,371	0.00
USD 568,961	Freddie Mac Pool, 4.500%, 01/05/38	565,784	0.01	USD 109,085	JPMCC Commercial Mortgage Securities Trust Series 2017-JP5, 3.549%, 15/03/50	105,630	0.00
USD 1,483,202	Freddie Mac Pool, 3.500%, 01/03/52	1,360,602	0.02	USD 300,000	Morgan Stanley Capital I Series 2017-HR2, 3.587%, 15/12/50	283,462	0.01
USD 6,547,963	Freddie Mac Pool, 2.500%, 01/04/52	5,601,627	0.08	USD 125,000	UBS Commercial Mortgage Trust Series 2017-C5, 4.100%, 15/11/50	108,820	0.00
USD 1,949,400	Freddie Mac Pool, 3.000%, 01/04/52	1,743,403	0.03	USD 300,000	UBS Commercial Mortgage Trust Series 2018-C13, 4.334%, 15/10/51	286,435	0.01
USD 987,039	Freddie Mac Pool, 4.500%, 01/06/52	957,824	0.02	USD 668,797	Wells Fargo Commercial Mortgage Trust Series 2015-C28, 3.290%, 15/05/48	648,607	0.01
USD 3,647,758	Freddie Mac Pool, 3.000%, 01/07/52	3,226,724	0.05	USD 750,000	Wells Fargo Commercial Mortgage Trust Series 2017-C41, 3.472%, 15/11/50	706,863	0.01
USD 1,966,615	Freddie Mac Pool, 4.000%, 01/07/52	1,862,338	0.03				
USD 745,146	Freddie Mac Pool, 4.000%, 01/10/52	704,815	0.01	Total United States		119,402,472	1.79
USD 2,274,289	Freddie Mac Pool, 4.500%, 01/01/53	2,207,030	0.03	Total Mortgage Backed Securities		119,402,472	1.79
USD 4,618,750	Freddie Mac Pool, 6.000%, 01/03/53	4,690,692	0.07	Corporate Bonds - 23.11%			
USD 1,437,559	Freddie Mac Pool, 6.000%, 01/07/53	1,459,950	0.02	Australia			
USD 2,855,182	Freddie Mac Pool, 6.500%, 01/10/53	2,924,430	0.04	AUD 500,000	AGI Finance Pty Ltd, 1.815%, 23/11/28	291,810	0.00
USD 3,615,730	Freddie Mac Pool, 6.500%, 01/11/53	3,761,052	0.06	EUR 100,000	APA Infrastructure Ltd, 2.000%, 22/03/27	105,521	0.00
USD 961,672	Ginnie Mae II Pool, 2.000%, 20/12/50	816,015	0.01	EUR 100,000	APA Infrastructure Ltd, 0.750%, 15/03/29	96,124	0.00
USD 2,895,167	Ginnie Mae II Pool, 2.500%, 20/12/50	2,546,055	0.04	GBP 100,000	APA Infrastructure Ltd, 3.500%, 22/03/30	116,375	0.00
USD 1,729,227	Ginnie Mae II Pool, 3.000%, 20/08/52	1,568,233	0.02	EUR 100,000	APA Infrastructure Ltd, 2.000%, 15/07/30	99,514	0.00
USD 1,478,719	Ginnie Mae II Pool, 4.000%, 20/04/53	1,410,574	0.02	EUR 100,000	APA Infrastructure Ltd, 1.250%, 15/03/33	89,135	0.00
USD 3,786,957	Ginnie Mae II Pool, 5.000%, 20/07/53	3,760,653	0.06	AUD 500,000	Ausgrid Finance Pty Ltd, 1.814%, 05/02/27	309,452	0.01
USD 889,459	Ginnie Mae II Pool, 5.500%, 20/07/53	894,601	0.01	EUR 100,000	Ausnet Services Holdings Pty Ltd, 1.500%, 26/02/27	103,925	0.00
USD 1,387,087	Ginnie Mae II Pool, 6.500%, 20/07/53	1,419,723	0.02	EUR 300,000	AusNet Services Holdings Pty Ltd, 1.625%, 11/03/81	299,233	0.01
USD 619,419	Ginnie Mae II Pool, 5.500%, 20/08/53	623,000	0.01	EUR 700,000	Australia & New Zealand Banking Group Ltd, 3.437%, 04/04/25	774,191	0.01
USD 1,490,481	Ginnie Mae II Pool, 6.000%, 20/08/53	1,514,141	0.02	USD 100,000	Australia & New Zealand Banking Group Ltd, 3.700%, 16/11/25	98,119	0.00
				EUR 200,000	Australia & New Zealand Banking Group Ltd, 3.652%, 20/01/26	222,574	0.00

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
Australia <i>(continued)</i>				Australia <i>(continued)</i>			
EUR 100,000	Australia & New Zealand Banking Group Ltd, 0.750%, 29/09/26	103,686	0.00	EUR 500,000	National Australia Bank Ltd, 0.625%, 16/03/27	513,839	0.01
EUR 500,000	Australia & New Zealand Banking Group Ltd, 0.669%, 05/05/31	506,073	0.01	USD 1,000,000	National Australia Bank Ltd, 4.944%, 12/01/28	1,011,300	0.02
EUR 100,000	BHP Billiton Finance Ltd, 1.500%, 29/04/30	98,953	0.00	EUR 100,000	National Australia Bank Ltd, 2.125%, 24/05/28	106,668	0.00
GBP 100,000	BHP Billiton Finance Ltd, 4.300%, 25/09/42	117,473	0.00	EUR 100,000	National Australia Bank Ltd, 1.375%, 30/08/28	102,132	0.00
USD 100,000	BHP Billiton Finance USA Ltd, 5.000%, 30/09/43	101,254	0.00	USD 1,000,000	National Australia Bank Ltd, 5.134%, 28/11/28	1,026,540	0.02
USD 300,000	Commonwealth Bank of Australia, 2.296%, 14/03/25	291,114	0.00	EUR 100,000	National Australia Bank Ltd, 1.125%, 20/05/31	98,970	0.00
USD 500,000	Commonwealth Bank of Australia, 5.316%, 13/03/26	506,975	0.01	USD 1,000,000	National Australia Bank Ltd, 6.429%, 12/01/33	1,056,920	0.02
USD 300,000	Commonwealth Bank of Australia, 1.125%, 15/06/26	275,481	0.00	USD 500,000	National Australia Bank Ltd, 2.648%, 14/01/41	326,000	0.01
GBP 100,000	Commonwealth Bank of Australia, 3.000%, 04/09/26	123,112	0.00	EUR 300,000	National Australia Bank Ltd, 0.010%, perpetual	286,315	0.00
EUR 500,000	Commonwealth Bank of Australia, 0.750%, 28/02/28	506,383	0.01	USD 500,000	NBN Co Ltd, 2.625%, 05/05/31	430,160	0.01
EUR 100,000	Commonwealth Bank of Australia, 0.125%, 15/10/29	94,132	0.00	USD 300,000	QBE Insurance Group Ltd, 5.250%, perpetual	286,944	0.00
EUR 100,000	Commonwealth Bank of Australia, 1.625%, 10/02/31	100,676	0.00	USD 50,000	Rio Tinto Finance USA Ltd, 5.200%, 02/11/40	51,701	0.00
USD 500,000	Commonwealth Bank of Australia, 3.743%, 12/09/39	391,720	0.01	USD 100,000	Scentre Group Trust 1 / Scentre Group Trust 2, 3.500%, 12/02/25	97,878	0.00
USD 300,000	Commonwealth Bank of Australia, 3.900%, 12/07/47	257,754	0.00	EUR 300,000	Scentre Group Trust 1 / Scentre Group Trust 2, 1.450%, 28/03/29	291,956	0.01
EUR 100,000	Goodman Australia Finance Pty Ltd, 1.375%, 27/09/25	106,769	0.00	EUR 100,000	Stockland Trust, 1.625%, 27/04/26	104,901	0.00
AUD 500,000	Macquarie Bank Ltd, 1.700%, 12/02/25	330,059	0.01	EUR 100,000	Sydney Airport Finance Co Pty Ltd, 1.750%, 26/04/28	103,923	0.00
USD 300,000	Macquarie Bank Ltd, 3.231%, 21/03/25	293,451	0.01	EUR 300,000	Sydney Airport Finance Co Pty Ltd, 4.375%, 03/05/33	348,584	0.01
USD 200,000	Macquarie Bank Ltd, 4.875%, 10/06/25	197,360	0.00	EUR 100,000	Telstra Group Ltd, 1.375%, 26/03/29	102,060	0.00
USD 1,000,000	Macquarie Bank Ltd, 6.798%, 18/01/33	1,061,700	0.02	EUR 100,000	Telstra Group Ltd, 1.000%, 23/04/30	98,403	0.00
USD 500,000	Macquarie Group Ltd, 1.340%, 12/01/27	459,380	0.01	EUR 100,000	Transurban Finance Co Pty Ltd, 2.000%, 28/08/25	107,928	0.00
EUR 100,000	Macquarie Group Ltd, 0.625%, 03/02/27	101,388	0.00	EUR 300,000	Transurban Finance Co Pty Ltd, 3.000%, 08/04/30	324,237	0.01
EUR 100,000	Macquarie Group Ltd, 0.943%, 19/01/29	97,046	0.00	EUR 100,000	Vicinity Centres Trust, 1.125%, 07/11/29	93,642	0.00
EUR 100,000	Macquarie Group Ltd, 0.950%, 21/05/31	91,622	0.00	EUR 200,000	Westpac Banking Corp, 0.500%, 16/01/25	214,320	0.00
USD 300,000	Macquarie Group Ltd, 2.871%, 14/01/33	246,900	0.00	GBP 100,000	Westpac Banking Corp, 2.125%, 02/05/25	122,627	0.00
AUD 500,000	National Australia Bank Ltd, 1.650%, 21/01/25	331,056	0.01	USD 100,000	Westpac Banking Corp, 2.700%, 19/08/26	95,557	0.00
AUD 700,000	National Australia Bank Ltd, 3.900%, 30/05/25	473,494	0.01	EUR 500,000	Westpac Banking Corp, 1.079%, 05/04/27	520,517	0.01
USD 500,000	National Australia Bank Ltd, 3.500%, 09/06/25	491,090	0.01	EUR 100,000	Westpac Banking Corp, 1.450%, 17/07/28	103,001	0.00
USD 1,000,000	National Australia Bank Ltd, 4.966%, 12/01/26	1,006,340	0.02	EUR 100,000	Westpac Banking Corp, 0.010%, 22/09/28	95,963	0.00
EUR 100,000	National Australia Bank Ltd, 0.875%, 19/02/27	103,707	0.00	USD 500,000	Westpac Banking Corp, 5.535%, 17/11/28	519,730	0.01

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
<i>Australia (continued)</i>				<i>Austria (continued)</i>			
USD 300,000	Westpac Banking Corp, 1.953%, 20/11/28	266,052	0.00	EUR 100,000	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG, 0.125%, 30/06/26	100,941	0.00
EUR 100,000	Westpac Banking Corp, 0.766%, 13/05/31	101,257	0.00	EUR 300,000	Hypo Vorarlberg Bank AG, 0.625%, 17/07/26	312,542	0.01
EUR 100,000	Westpac Banking Corp, 1.375%, 17/05/32	96,844	0.00	EUR 100,000	KAF Kaerntner Ausgleichszahlungs-Fonds, zero coupon, 14/01/32	87,755	0.00
USD 30,000	Westpac Banking Corp, 4.110%, 24/07/34	27,480	0.00	EUR 300,000	Mondi Finance Europe GmbH, 2.375%, 01/04/28	324,714	0.01
USD 40,000	Westpac Banking Corp, 2.668%, 15/11/35	32,557	0.00	EUR 150,000	OeBB-Infrastruktur AG, 3.375%, 18/05/32	174,864	0.00
USD 275,000	Westpac Banking Corp, 4.421%, 24/07/39	240,289	0.00	USD 1,000,000	Oesterreichische Kontrollbank AG, 2.875%, 23/05/25	975,850	0.01
USD 30,000	Westpac Banking Corp, 2.963%, 16/11/40	20,713	0.00	USD 590,000	Oesterreichische Kontrollbank AG, 0.375%, 17/09/25	550,458	0.01
USD 500,000	Westpac Banking Corp, 3.133%, 18/11/41	349,130	0.01	USD 500,000	Oesterreichische Kontrollbank AG, 4.625%, 03/11/25	501,170	0.01
EUR 600,000	Westpac Banking Corp, 3.799%, perpetual	683,071	0.01	USD 1,000,000	Oesterreichische Kontrollbank AG, 4.125%, 20/01/26	995,520	0.02
USD 100,000	Westpac Banking Corp, 2.150%, perpetual	84,546	0.00	EUR 500,000	Oesterreichische Kontrollbank AG, 1.500%, 13/07/27	534,330	0.01
AUD 400,000	Woolworths Group Ltd, 1.850%, 20/05/25	262,898	0.00	USD 500,000	Oesterreichische Kontrollbank AG, 4.250%, 01/03/28	503,585	0.01
Total Australia		22,279,674	0.33	EUR 100,000	OMV AG, 0.010%, 03/07/25	105,193	0.00
<i>Austria</i>				EUR 100,000	OMV AG, 2.000%, 09/04/28	107,090	0.00
EUR 500,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 1.750%, 08/03/30	518,860	0.01	EUR 100,000	OMV AG, 1.875%, 04/12/28	105,172	0.00
EUR 400,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 0.100%, 12/05/31	360,849	0.01	EUR 160,000	OMV AG, 0.750%, 16/06/30	153,626	0.00
EUR 200,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 0.625%, 19/06/34	173,587	0.00	EUR 100,000	OMV AG, 2.375%, 09/04/32	105,645	0.00
EUR 100,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 0.375%, 25/03/41	69,981	0.00	EUR 500,000	OMV AG, 2.500%, perpetual	520,108	0.01
EUR 300,000	Erste Group Bank AG, 0.050%, 16/09/25	313,235	0.01	EUR 100,000	Raiffeisen Bank International AG, 0.250%, 22/01/25	106,226	0.00
EUR 100,000	Erste Group Bank AG, 0.625%, 18/01/27	103,507	0.00	EUR 100,000	Raiffeisen Bank International AG, 0.375%, 25/09/26	101,011	0.00
EUR 100,000	Erste Group Bank AG, 0.125%, 17/05/28	96,913	0.00	EUR 100,000	Raiffeisen Bank International AG, 0.050%, 01/09/27	96,308	0.00
EUR 300,000	Erste Group Bank AG, 3.250%, 10/01/29	338,305	0.01	EUR 300,000	Raiffeisen Bank International AG, 5.750%, 27/01/28	354,583	0.01
EUR 100,000	Erste Group Bank AG, 0.250%, 14/09/29	93,126	0.00	EUR 100,000	Raiffeisen Bank International AG, 2.875%, 18/06/32	98,987	0.00
EUR 100,000	Erste Group Bank AG, 4.000%, 16/01/31	114,319	0.00	EUR 200,000	Raiffeisenlandesbank Niederoesterreich-Wien AG, 0.875%, 30/01/29	200,653	0.00
EUR 100,000	Erste Group Bank AG, 0.250%, 27/01/31	90,047	0.00	EUR 500,000	Raiffeisenlandesbank Niederoesterreich-Wien AG, 3.250%, 11/01/30	563,902	0.01
EUR 200,000	Erste Group Bank AG, 0.875%, 15/05/34	179,461	0.00	EUR 500,000	Raiffeisenlandesbank Oberoesterreich AG, 3.625%, 13/12/27	566,663	0.01
EUR 300,000	Erste Group Bank AG, 0.500%, 12/01/37	239,903	0.00	EUR 100,000	Raiffeisen-Landesbank Steiermark AG, 0.500%, 27/05/41	71,018	0.00
				USD 200,000	Suzano Austria GmbH, 6.000%, 15/01/29	204,520	0.00
				USD 200,000	Suzano Austria GmbH, 5.000%, 15/01/30	193,078	0.00
				EUR 100,000	Telekom Finanzmanagement GmbH, 1.500%, 07/12/26	106,416	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
Austria (continued)				Belgium (continued)			
EUR 100,000	UniCredit Bank Austria AG, 0.750%, 25/02/25	107,094	0.00	EUR 1,700,000	European Union, 2.750%, 04/02/33	1,902,431	0.03
EUR 300,000	UniCredit Bank Austria AG, 0.625%, 16/01/26	315,816	0.01	EUR 700,000	European Union, 3.375%, 04/11/42	807,015	0.01
EUR 500,000	UniCredit Bank Austria AG, 3.125%, 21/09/29	561,306	0.01	EUR 1,000,000	European Union, 2.500%, 04/10/52	981,658	0.02
EUR 300,000	UNIQA Insurance Group AG, 1.375%, 09/07/30	287,127	0.00	EUR 700,000	European Union, 3.000%, 04/03/53	759,282	0.01
Total Austria		12,785,364	0.19	EUR 100,000	FLUVIUS System Operator CVBA, 2.875%, 07/05/29	108,941	0.00
Belgium				EUR 100,000	FLUVIUS System Operator CVBA, 0.625%, 24/11/31	90,250	0.00
GBP 100,000	Anheuser-Busch InBev SA/NV, 4.000%, 24/09/25	126,616	0.00	EUR 200,000	ING Belgium SA, 0.625%, 30/05/25	213,175	0.00
EUR 100,000	Anheuser-Busch InBev SA/NV, 2.700%, 31/03/26	109,292	0.00	EUR 200,000	ING Belgium SA, 3.375%, 31/05/27	225,258	0.00
EUR 100,000	Anheuser-Busch InBev SA/NV, 1.125%, 01/07/27	104,294	0.00	EUR 500,000	ING Belgium SA, 1.500%, 19/05/29	518,849	0.01
EUR 400,000	Anheuser-Busch InBev SA/NV, 2.125%, 02/12/27	430,323	0.01	EUR 200,000	KBC Bank NV, 0.010%, 03/12/25	209,199	0.00
EUR 50,000	Anheuser-Busch InBev SA/NV, 2.000%, 17/03/28	53,661	0.00	EUR 200,000	KBC Bank NV, 0.750%, 08/03/26	211,211	0.00
EUR 100,000	Anheuser-Busch InBev SA/NV, 1.500%, 18/04/30	101,590	0.00	EUR 200,000	KBC Bank NV, 3.250%, 30/05/28	225,737	0.01
EUR 100,000	Anheuser-Busch InBev SA/NV, 1.650%, 28/03/31	101,331	0.00	EUR 100,000	KBC Group NV, 1.500%, 29/03/26	107,462	0.00
EUR 300,000	Anheuser-Busch InBev SA/NV, 2.875%, 02/04/32	327,862	0.01	EUR 100,000	KBC Group NV, 4.500%, 06/06/26	111,661	0.00
EUR 100,000	Anheuser-Busch InBev SA/NV, 2.000%, 23/01/35	98,935	0.00	EUR 100,000	KBC Group NV, 0.125%, 10/09/26	104,165	0.00
EUR 250,000	Anheuser-Busch InBev SA/NV, 2.750%, 17/03/36	263,199	0.01	EUR 500,000	KBC Group NV, 4.375%, 23/11/27	565,299	0.01
EUR 500,000	Anheuser-Busch InBev SA/NV, 3.700%, 02/04/40	564,366	0.01	EUR 100,000	KBC Group NV, 0.750%, 21/01/28	101,646	0.00
EUR 100,000	Argenta Spaarbank NV, 1.000%, 13/10/26	104,260	0.00	EUR 100,000	KBC Group NV, 0.125%, 14/01/29	96,662	0.00
EUR 100,000	Argenta Spaarbank NV, 1.000%, 29/01/27	100,805	0.00	EUR 100,000	KBC Group NV, 0.750%, 24/01/30	94,863	0.00
EUR 100,000	Argenta Spaarbank NV, 1.375%, 08/02/29	98,137	0.00	EUR 100,000	KBC Group NV, 0.750%, 31/05/31	92,623	0.00
EUR 100,000	Argenta Spaarbank NV, 0.500%, 08/10/41	70,942	0.00	EUR 100,000	KBC Group NV, 4.375%, 06/12/31	116,361	0.00
EUR 200,000	Belfius Bank SA, 0.375%, 02/09/25	209,347	0.00	Total Belgium		15,668,606	0.23
EUR 100,000	Belfius Bank SA, 3.875%, 12/06/28	113,112	0.00	Bermuda			
EUR 500,000	Belfius Bank SA, 3.625%, 18/10/28	573,137	0.01	USD 265,000	Aircastle Ltd, 4.250%, 15/06/26	256,443	0.01
EUR 400,000	Belfius Bank SA, 5.250%, 19/04/33	451,965	0.01	USD 140,000	Arch Capital Group Ltd, 3.635%, 30/06/50	107,352	0.00
EUR 100,000	bpost SA, 1.250%, 11/07/26	105,344	0.00	USD 100,000	Athene Holding Ltd, 6.150%, 03/04/30	103,432	0.00
EUR 100,000	Elia Transmission Belgium SA, 1.375%, 14/01/26	106,204	0.00	USD 200,000	Kunlun Energy Co Ltd, 3.750%, 13/05/25	196,650	0.00
EUR 400,000	Elia Transmission Belgium SA, 0.875%, 28/04/30	385,183	0.01	USD 100,000	Ooredoo International Finance Ltd, 3.875%, 31/01/28	97,232	0.00
EUR 1,500,000	European Union, 2.000%, 04/10/27	1,632,568	0.03	USD 1,000,000	RenaissanceRe Holdings Ltd, 5.750%, 05/06/33	1,011,860	0.02
EUR 1,700,000	European Union, 1.625%, 04/12/29	1,792,385	0.03	Total Bermuda		1,772,969	0.03
				British Virgin Islands			
				USD 300,000	Amipeace Ltd, 1.750%, 09/11/26	276,369	0.00
				USD 300,000	CCCI Treasure Ltd, 3.425%, perpetual	292,332	0.01
				USD 300,000	Charming Light Investments Ltd, 4.375%, 21/12/27	285,444	0.00
				USD 500,000	China Cinda 2020 I Management Ltd, 5.750%, 07/02/27	504,785	0.01
				USD 200,000	China Cinda Finance 2015 I Ltd, 4.250%, 23/04/25	196,534	0.00

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets	
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>				
British Virgin Islands <i>(continued)</i>				Canada <i>(continued)</i>				
USD 200,000	China Cinda Finance 2017 I Ltd, 4.400%, 09/03/27	194,396	0.00	USD 1,000,000	Bank of Montreal, 5.300%, 05/06/26	1,010,020	0.02	
USD 500,000	China Great Wall International Holdings V Ltd, 2.875%, 23/11/26	446,890	0.01	USD 800,000	Bank of Montreal, 1.250%, 15/09/26	729,152	0.01	
USD 300,000	China Huaneng Group Hong Kong Treasury Management Holding Ltd, 2.600%, 10/12/24	293,052	0.01	USD 500,000	Bank of Montreal, 0.949%, 22/01/27	461,360	0.01	
USD 200,000	China Southern Power Grid International Finance BVI Co Ltd, 3.500%, 08/05/27	193,884	0.00	EUR 600,000	Bank of Montreal, 0.125%, 26/01/27	608,170	0.01	
USD 500,000	Chinalco Capital Holdings Ltd, 2.125%, 03/06/26	466,525	0.01	USD 500,000	Bank of Montreal, 2.650%, 08/03/27	470,975	0.01	
USD 300,000	CNOOC Finance 2013 Ltd, 2.875%, 30/09/29	275,217	0.00	EUR 100,000	Bank of Montreal, 2.750%, 15/06/27	108,657	0.00	
USD 500,000	CSI MTN Ltd, 3.375%, 21/04/25	487,165	0.01	USD 1,000,000	Bank of Montreal, 5.203%, 01/02/28	1,019,500	0.02	
USD 300,000	CSSC Capital 2015 Ltd, 2.500%, 13/02/25	291,093	0.00	USD 500,000	Bank of Montreal, 5.717%, 25/09/28	518,965	0.01	
USD 200,000	HKT Capital No 2 Ltd, 3.625%, 02/04/25	196,282	0.00	USD 300,000	Bank of Montreal, 3.803%, 15/12/32	276,141	0.00	
USD 500,000	JMH Co Ltd, 2.500%, 09/04/31	424,405	0.01	EUR 400,000	Bank Of Montreal, 0.050%, perpetual	379,178	0.01	
USD 200,000	Minmetals Bounteous Finance BVI Ltd, 4.750%, 30/07/25	198,944	0.00	EUR 100,000	Bank of Nova Scotia, 0.500%, 22/01/25	107,117	0.00	
USD 500,000	Pioneer Reward Ltd, 5.250%, 09/08/26	505,235	0.01	EUR 300,000	Bank of Nova Scotia, 0.010%, 18/03/25	318,272	0.01	
USD 500,000	Rongshi International Finance Ltd, 1.875%, 22/11/26	460,385	0.01	USD 1,500,000	Bank of Nova Scotia, 3.450%, 11/04/25	1,468,845	0.02	
USD 500,000	SF Holding Investment 2021 Ltd, 3.000%, 17/11/28	457,505	0.01	USD 500,000	Bank of Nova Scotia, 3.186%, 03/06/25	488,260	0.01	
USD 500,000	SPIC MTN Co Ltd, 1.625%, 27/07/25	474,155	0.01	USD 1,000,000	Bank of Nova Scotia, 5.450%, 12/06/25	1,004,530	0.02	
USD 200,000	State Grid Overseas Investment BVI Ltd, 3.500%, 04/05/27	194,296	0.00	GBP 100,000	Bank of Nova Scotia, 1.250%, 17/12/25	119,231	0.00	
EUR 200,000	State Grid Overseas Investment BVI Ltd, 2.125%, 02/05/30	196,371	0.00	USD 600,000	Bank of Nova Scotia, 1.300%, 15/09/26	546,786	0.01	
EUR 300,000	State Grid Overseas Investment BVI Ltd, 0.419%, perpetual	283,893	0.00	CAD 500,000	Bank of Nova Scotia, 1.850%, 02/11/26	353,602	0.01	
USD 500,000	TSMC Global Ltd, 1.250%, 23/04/26	462,110	0.01	EUR 300,000	Bank of Nova Scotia, 0.010%, 14/01/27	303,773	0.00	
USD 400,000	Wharf REIC Finance BVI Ltd, 2.375%, 07/05/25	384,364	0.01	CAD 500,000	Bank of Nova Scotia, 1.400%, 01/11/27	341,919	0.01	
Total British Virgin Islands			8,441,631	0.13	EUR 700,000	Bank of Nova Scotia, 3.250%, 18/01/28	783,354	0.01
Canada				USD 500,000	Bank of Nova Scotia, 5.250%, 12/06/28	507,915	0.01	
CAD 400,000	407 International Inc, 2.590%, 25/05/32	269,119	0.00	EUR 100,000	Bank of Nova Scotia, 0.250%, 01/11/28	95,887	0.00	
USD 100,000	Alimentation Couche-Tard Inc, 3.550%, 26/07/27	96,087	0.00	EUR 100,000	Bank of Nova Scotia, 0.010%, 14/09/29	93,730	0.00	
USD 500,000	Alimentation Couche-Tard Inc, 3.439%, 13/05/41	378,890	0.01	USD 1,500,000	Bank of Nova Scotia, 4.588%, 04/05/37	1,343,010	0.02	
CAD 300,000	Allied Properties Real Estate Investment Trust, 3.131%, 15/05/28	201,762	0.00	CAD 800,000	Bank of Nova Scotia, 2.950%, perpetual	579,694	0.01	
CAD 200,000	AltaLink LP, 1.509%, 11/09/30	129,094	0.00	CAD 500,000	BCI QuadReal Realty, 1.073%, 04/02/26	354,129	0.01	
USD 500,000	Bank of Montreal, 3.700%, 07/06/25	490,445	0.01	CAD 500,000	Bell Telephone Co of Canada or Bell Canada, 2.200%, 29/05/28	348,825	0.01	
USD 1,000,000	Bank of Montreal, 3.750%, 25/07/25	983,390	0.02	USD 300,000	Bell Telephone Co of Canada or Bell Canada, 4.464%, 01/04/48	269,700	0.00	

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
Canada (continued)				Canada (continued)			
CAD 500,000	Bell Telephone Co of Canada or Bell Canada, 5.150%, 09/02/53	387,206	0.01	USD 1,000,000	Canadian Pacific Railway Co, 3.000%, 02/12/41	895,030	0.01
USD 50,000	Brookfield Finance Inc, 4.850%, 29/03/29	49,781	0.00	USD 50,000	Canadian Pacific Railway Co, 4.950%, 15/08/45	47,626	0.00
USD 100,000	Brookfield Finance Inc, 4.700%, 20/09/47	87,653	0.00	USD 30,000	Canadian Pacific Railway Co, 6.125%, 15/09/15	33,491	0.00
USD 150,000	Brookfield Finance Inc, 3.500%, 30/03/51	110,047	0.00	CAD 300,000	Choice Properties Real Estate Investment Trust, 2.848%, 21/05/27	215,101	0.00
USD 200,000	Brookfield Finance Inc, 3.625%, 15/02/52	144,234	0.00	USD 200,000	CI Financial Corp, 4.100%, 15/06/51	118,094	0.00
CAD 500,000	Brookfield Infrastructure Finance ULC, 3.410%, 09/10/29	354,308	0.01	CAD 500,000	CU Inc, 3.174%, 05/09/51	304,888	0.00
CAD 500,000	Brookfield Renewable Partners ULC, 3.380%, 15/01/30	354,091	0.01	USD 200,000	Enbridge Inc, 3.700%, 15/07/27	193,262	0.00
CAD 100,000	Brookfield Renewable Partners ULC, 3.330%, 13/08/50	56,806	0.00	CAD 500,000	Enbridge Inc, 3.100%, 21/09/33	328,708	0.01
CAD 200,000	Bruce Power LP, 4.000%, 21/06/30	147,927	0.00	CAD 400,000	Enbridge Pipelines Inc, 4.200%, 12/05/51	260,995	0.00
USD 500,000	Canadian Imperial Bank of Commerce, 5.144%, 28/04/25	500,130	0.01	CAD 300,000	Fairfax Financial Holdings Ltd, 3.950%, 03/03/31	213,984	0.00
USD 20,000	Canadian Imperial Bank of Commerce, 0.950%, 23/10/25	18,687	0.00	USD 300,000	Federation des Caisses Desjardins du Quebec, 2.050%, 10/02/25	289,329	0.00
EUR 700,000	Canadian Imperial Bank of Commerce, 0.375%, 10/03/26	730,223	0.01	EUR 300,000	Federation des Caisses Desjardins du Quebec, 0.010%, 24/09/25	314,414	0.01
USD 600,000	Canadian Imperial Bank of Commerce, 1.250%, 22/06/26	550,110	0.01	CAD 200,000	Federation des Caisses Desjardins du Quebec, 1.093%, 21/01/26	141,670	0.00
CAD 100,000	Canadian Imperial Bank of Commerce, 1.700%, 15/07/26	71,194	0.00	USD 1,000,000	Federation des Caisses Desjardins du Quebec, 5.147%, 27/11/28	1,026,800	0.02
USD 1,000,000	Canadian Imperial Bank of Commerce, 5.615%, 17/07/26	1,019,290	0.02	CAD 300,000	Federation des Caisses Desjardins du Quebec, 1.992%, 28/05/31	212,214	0.00
EUR 100,000	Canadian Imperial Bank of Commerce, 0.010%, 07/10/26	101,906	0.00	CAD 300,000	First Capital Real Estate Investment Trust, 3.447%, 01/03/28	208,924	0.00
CAD 700,000	Canadian Imperial Bank of Commerce, 2.250%, 07/01/27	498,727	0.01	USD 300,000	Fortis Inc, 3.055%, 04/10/26	284,868	0.00
USD 500,000	Canadian Imperial Bank of Commerce, 5.001%, 28/04/28	503,170	0.01	CAD 400,000	General Motors Financial of Canada Ltd, 1.750%, 15/04/26	283,473	0.00
CAD 400,000	Canadian Imperial Bank of Commerce, 2.010%, 21/07/30	289,641	0.00	CAD 500,000	Greater Toronto Airports Authority, 3.150%, 05/10/51	311,706	0.00
CAD 500,000	Canadian Imperial Bank of Commerce, 1.960%, 21/04/31	354,626	0.01	EUR 100,000	Great-West Lifeco Inc, 4.700%, 16/11/29	118,396	0.00
USD 15,000	Canadian National Railway Co, 6.250%, 01/08/34	16,914	0.00	CAD 400,000	Great-West Lifeco Inc, 2.981%, 08/07/50	235,705	0.00
USD 200,000	Canadian National Railway Co, 3.650%, 03/02/48	166,446	0.00	EUR 100,000	Hsbc Bank Canada, 0.010%, perpetual	102,312	0.00
USD 100,000	Canadian National Railway Co, 2.450%, 01/05/50	65,792	0.00	CAD 500,000	HSBC Bank Canada, 1.782%, 20/05/26	358,187	0.01
USD 100,000	Canadian Pacific Railway Co, 2.900%, 01/02/25	97,401	0.00	EUR 400,000	HSBC Bank Canada, 1.500%, 15/09/27	421,110	0.01
USD 500,000	Canadian Pacific Railway Co, 1.750%, 02/12/26	461,575	0.01	EUR 500,000	HSBC Bank Canada, 3.625%, 07/03/28	569,475	0.01
USD 500,000	Canadian Pacific Railway Co, 2.875%, 15/11/29	450,645	0.01	CAD 700,000	Hydro One Inc, 2.230%, 17/09/31	467,173	0.01
USD 70,000	Canadian Pacific Railway Co, 2.050%, 05/03/30	60,070	0.00	CAD 200,000	Hydro One Inc, 2.710%, 28/02/50	111,809	0.00
USD 500,000	Canadian Pacific Railway Co, 2.450%, 02/12/31	464,220	0.01	CAD 300,000	Inter Pipeline Ltd/AB, 4.232%, 01/06/27	223,824	0.00
USD 20,000	Canadian Pacific Railway Co, 4.800%, 15/09/35	19,624	0.00				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
Canada <i>(continued)</i>				Canada <i>(continued)</i>			
USD 300,000	Kinross Gold Corp, 4.500%, 15/07/27	293,547	0.00	USD 700,000	Royal Bank of Canada, 0.875%, 20/01/26	649,299	0.01
CAD 500,000	Loblaw Cos Ltd, 2.284%, 07/05/30	338,154	0.01	USD 1,000,000	Royal Bank of Canada, 1.200%, 27/04/26	923,950	0.01
USD 50,000	Magna International Inc, 4.150%, 01/10/25	49,237	0.00	CAD 400,000	Royal Bank of Canada, 1.589%, 04/05/26	285,442	0.00
USD 140,000	Manulife Financial Corp, 2.484%, 19/05/27	129,919	0.00	EUR 200,000	Royal Bank of Canada, 0.050%, 19/06/26	205,991	0.00
USD 300,000	MEGlobal Canada ULC, 5.000%, 18/05/25	296,541	0.00	USD 1,000,000	Royal Bank of Canada, 5.200%, 20/07/26	1,011,470	0.02
CAD 200,000	Metro Inc/CN, 5.030%, 01/12/44	156,392	0.00	USD 500,000	Royal Bank of Canada, 1.400%, 02/11/26	457,595	0.01
CAD 500,000	National Bank of Canada, 2.237%, 04/11/26	357,182	0.01	EUR 300,000	Royal Bank of Canada, 0.010%, 21/01/27	303,780	0.00
EUR 500,000	National Bank of Canada, 3.500%, 25/04/28	565,736	0.01	EUR 500,000	Royal Bank of Canada, 0.125%, 26/04/27	504,604	0.01
CAD 400,000	North West Redwater Partnership / NWR Financing Co Ltd, 2.800%, 01/06/31	272,201	0.00	USD 1,500,000	Royal Bank of Canada, 3.625%, 04/05/27	1,449,900	0.02
USD 1,000,000	Nutrien Ltd, 4.900%, 27/03/28	1,011,450	0.02	CAD 500,000	Royal Bank of Canada, 4.612%, 26/07/27	381,659	0.01
USD 500,000	Nutrien Ltd, 5.800%, 27/03/53	537,520	0.01	EUR 500,000	Royal Bank of Canada, 2.375%, 13/09/27	542,571	0.01
CAD 500,000	Pembina Pipeline Corp, 3.530%, 10/12/31	346,356	0.01	CAD 500,000	Royal Bank of Canada, 4.632%, 01/05/28	382,432	0.01
USD 500,000	Petronas Energy Canada Ltd, 2.112%, 23/03/28	454,235	0.01	EUR 167,000	Royal Bank of Canada, 4.125%, 05/07/28	190,348	0.00
CAD 252,661	Plenary Properties LTAP LP, 6.288%, 31/01/44	215,253	0.00	EUR 100,000	Royal Bank of Canada, 0.010%, 05/10/28	96,531	0.00
USD 200,000	Rio Tinto Alcan Inc, 7.250%, 15/03/31	228,906	0.00	EUR 100,000	Royal Bank of Canada, 2.125%, 26/04/29	104,093	0.00
USD 15,000	Rio Tinto Alcan Inc, 6.125%, 15/12/33	16,436	0.00	EUR 300,000	Royal Bank of Canada, 0.010%, 27/01/31	269,994	0.00
USD 35,000	Rogers Communications Inc, 3.625%, 15/12/25	33,991	0.00	CAD 200,000	Royal Bank of Canada, 2.140%, 03/11/31	140,761	0.00
USD 100,000	Rogers Communications Inc, 2.900%, 15/11/26	94,994	0.00	USD 500,000	Royal Bank of Canada, 2.300%, 03/11/31	422,640	0.01
USD 500,000	Rogers Communications Inc, 3.200%, 15/03/27	477,315	0.01	CAD 100,000	Royal Bank of Canada, 2.940%, 03/05/32	71,281	0.00
USD 300,000	Rogers Communications Inc, 3.800%, 15/03/32	276,372	0.00	USD 1,000,000	Royal Bank of Canada, 3.875%, 04/05/32	943,610	0.01
CAD 700,000	Rogers Communications Inc, 4.250%, 15/04/32	511,394	0.01	CAD 200,000	Royal Bank of Canada, 1.670%, 28/01/33	135,318	0.00
CAD 100,000	Rogers Communications Inc, 6.750%, 09/11/39	86,852	0.00	CAD 400,000	Saputo Inc, 1.415%, 19/06/26	282,248	0.00
USD 1,000,000	Rogers Communications Inc, 4.500%, 15/03/42	885,800	0.01	CAD 50,000	Scotiabank Capital Trust, 5.650%, 31/12/56	40,249	0.00
USD 50,000	Rogers Communications Inc, 5.000%, 15/03/44	46,910	0.00	CAD 500,000	Sun Life Financial Inc, 2.460%, 18/11/31	356,632	0.01
USD 75,000	Rogers Communications Inc, 4.350%, 01/05/49	63,595	0.00	CAD 500,000	Sun Life Financial Inc, 2.060%, 01/10/35	319,813	0.01
USD 350,000	Rogers Communications Inc, 3.700%, 15/11/49	266,227	0.00	USD 50,000	Telus Corp, 4.600%, 16/11/48	44,731	0.00
USD 500,000	Royal Bank of Canada, 4.950%, 25/04/25	500,310	0.01	USD 100,000	Telus Corp, 4.300%, 15/06/49	83,945	0.00
USD 1,000,000	Royal Bank of Canada, 3.400%, 09/06/25	979,440	0.01	EUR 200,000	Toronto-Dominion Bank, 0.625%, 06/06/25	213,041	0.00
CAD 200,000	Royal Bank of Canada, 4.930%, 16/07/25	152,557	0.00	USD 500,000	Toronto-Dominion Bank, 3.766%, 06/06/25	491,955	0.01
USD 1,000,000	Royal Bank of Canada, 4.875%, 12/01/26	1,002,580	0.02	USD 250,000	Toronto-Dominion Bank, 1.150%, 12/06/25	236,720	0.00

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
Canada <i>(continued)</i>				Cayman Islands			
USD 1,000,000	Toronto-Dominion Bank, 3.815%, 25/07/25	984,290	0.02	USD 200,000	Alibaba Group Holding Ltd, 4.500%, 28/11/34	188,120	0.00
USD 200,000	Toronto-Dominion Bank, 0.750%, 11/09/25	186,668	0.00	USD 500,000	Alibaba Group Holding Ltd, 2.700%, 09/02/41	343,035	0.01
CAD 100,000	Toronto-Dominion Bank, 1.128%, 09/12/25	71,251	0.00	USD 500,000	Alibaba Group Holding Ltd, 3.150%, 09/02/51	331,210	0.01
USD 500,000	Toronto-Dominion Bank, 0.750%, 06/01/26	461,940	0.01	USD 500,000	CCBL Cayman 1 Corp Ltd, 1.990%, 21/07/25	476,740	0.01
USD 1,000,000	Toronto-Dominion Bank, 5.532%, 17/07/26	1,019,450	0.02	EUR 200,000	CK Hutchison Europe Finance 18 Ltd, 1.250%, 13/04/25	213,522	0.00
USD 500,000	Toronto-Dominion Bank, 1.250%, 10/09/26	456,960	0.01	EUR 200,000	CK Hutchison Europe Finance 18 Ltd, 2.000%, 13/04/30	200,295	0.00
EUR 900,000	Toronto-Dominion Bank, 0.500%, 18/01/27	920,447	0.01	USD 200,000	CK Hutchison International 19 II Ltd, 3.375%, 06/09/49	153,738	0.00
USD 500,000	Toronto-Dominion Bank, 2.800%, 10/03/27	472,470	0.01	USD 400,000	CK Hutchison International 20 Ltd, 3.375%, 08/05/50	305,992	0.00
EUR 700,000	Toronto-Dominion Bank, 0.864%, 24/03/27	724,726	0.01	USD 500,000	CK Hutchison International 21 Ltd, 3.125%, 15/04/41	391,110	0.01
EUR 100,000	Toronto-Dominion Bank, 2.551%, 03/08/27	108,078	0.00	USD 500,000	DIB Sukuk Ltd, 4.800%, 16/08/28	495,850	0.01
USD 1,000,000	Toronto-Dominion Bank, 5.156%, 10/01/28	1,015,000	0.02	USD 1,500,000	DP World Crescent Ltd, 5.500%, 13/09/33	1,535,220	0.02
CAD 200,000	Toronto-Dominion Bank, 1.888%, 08/03/28	138,363	0.00	USD 500,000	Gaci First Investment Co, 4.875%, 14/02/35	488,575	0.01
EUR 600,000	Toronto-Dominion Bank, 3.715%, 13/03/30	691,761	0.01	USD 300,000	KSA Sukuk Ltd, 2.969%, 29/10/29	277,365	0.00
USD 100,000	Toronto-Dominion Bank, 3.625%, 15/09/31	96,071	0.00	USD 500,000	KSA Sukuk Ltd, 2.250%, 17/05/31	430,180	0.01
USD 500,000	Toronto-Dominion Bank, 4.456%, 08/06/32	486,455	0.01	USD 88,848	Lima Metro Line 2 Finance Ltd, 5.875%, 05/07/34	87,959	0.00
EUR 100,000	Toronto-Dominion Bank, 3.129%, 03/08/32	108,041	0.00	USD 250,000	Park Aerospace Holdings Ltd, 5.500%, 15/02/24	249,593	0.00
USD 1,000,000	Toronto-Dominion Bank, 1.200%, perpetual	918,410	0.01	USD 500,000	QNB Finance Ltd, 1.375%, 26/01/26	462,205	0.01
CAD 500,000	Toyota Credit Canada Inc, 4.450%, 26/01/26	378,731	0.01	USD 200,000	Saudi Electricity Global Sukuk Co 3, 5.500%, 08/04/44	201,974	0.00
USD 300,000	TransCanada PipeLines Ltd, 4.100%, 15/04/30	285,999	0.00	GBP 50,000	Southern Water Services Finance Ltd, 6.640%, 31/03/26	64,453	0.00
CAD 500,000	TransCanada PipeLines Ltd, 2.970%, 09/06/31	338,101	0.01	GBP 100,000	Southern Water Services Finance Ltd, 2.375%, 28/05/28	111,607	0.00
USD 15,000	TransCanada PipeLines Ltd, 5.850%, 15/03/36	15,551	0.00	GBP 100,000	Southern Water Services Finance Ltd, 3.000%, 28/05/37	91,337	0.00
USD 30,000	TransCanada PipeLines Ltd, 6.200%, 15/10/37	32,033	0.00	USD 400,000	Sun Hung Kai Properties Capital Market Ltd, 2.750%, 13/05/30	349,124	0.01
USD 300,000	TransCanada PipeLines Ltd, 4.750%, 15/05/38	278,520	0.00	GBP 150,000	Thames Water Utilities Finance PLC, 4.625%, 04/06/46	151,295	0.00
USD 15,000	TransCanada PipeLines Ltd, 7.250%, 15/08/38	17,477	0.00				
USD 200,000	TransCanada PipeLines Ltd, 7.625%, 15/01/39	240,038	0.00	Total Cayman Islands		7,600,499	0.11
USD 325,000	TransCanada PipeLines Ltd, 4.875%, 15/05/48	298,808	0.00	Chile			
USD 100,000	Waste Connections Inc, 3.500%, 01/05/29	95,671	0.00	USD 300,000	Banco del Estado de Chile, 2.704%, 09/01/25	290,934	0.01
Total Canada		67,015,811	1.00	USD 300,000	Banco Santander Chile, 2.700%, 10/01/25	290,859	0.00
				USD 564,504	Celeo Redes Operacion Chile SA, 5.200%, 22/06/47	505,818	0.01
				USD 300,000	Celulosa Arauco y Constitucion SA, 5.150%, 29/01/50	245,658	0.00
				USD 200,000	Cencosud SA, 4.375%, 17/07/27	192,480	0.00
				USD 800,000	Colbun SA, 3.150%, 19/01/32	691,216	0.01
				USD 300,000	Corp Nacional del Cobre de Chile, 3.150%, 14/01/30	267,837	0.00

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
Chile <i>(continued)</i>				Denmark <i>(continued)</i>			
USD 1,000,000	Corp Nacional del Cobre de Chile, 5.950%, 08/01/34	1,013,410	0.02	USD 500,000	Danske Bank A/S, 1.549%, perpetual	451,600	0.01
USD 250,000	Corp Nacional del Cobre de Chile, 5.625%, 18/10/43	240,855	0.00	EUR 100,000	ISS Global A/S, 0.875%, 18/06/26	103,568	0.00
USD 400,000	Corp Nacional del Cobre de Chile, 4.500%, 01/08/47	327,244	0.01	EUR 100,000	Jyske Bank A/S, 4.625%, 11/04/26	111,459	0.00
USD 200,000	Corp Nacional del Cobre de Chile, 4.375%, 05/02/49	161,404	0.00	EUR 100,000	Jyske Bank A/S, 0.050%, 02/09/26	103,741	0.00
USD 1,000,000	Corp Nacional del Cobre de Chile, 6.300%, 08/09/53	1,011,270	0.02	EUR 100,000	Jyske Bank A/S, 0.250%, 17/02/28	100,265	0.00
USD 100,000	Enel Americas SA, 4.000%, 25/10/26	97,351	0.00	EUR 200,000	Jyske Realkredit A/S, 3.250%, 01/07/30	226,528	0.01
USD 100,000	Enel Chile SA, 4.875%, 12/06/28	98,498	0.00	AUD 800,000	Kreditanstalt fuer Wiederaufbau, 2.150%, perpetual	527,866	0.01
USD 300,000	Inversiones CMPC SA, 3.000%, 06/04/31	255,228	0.00	EUR 100,000	Nykredit Realkredit AS, 0.500%, 10/07/25	105,607	0.00
USD 1,000,000	Sociedad Quimica y Minera de Chile SA, 6.500%, 07/11/33	1,061,330	0.02	DKK 10,000,000	Nykredit Realkredit AS, 1.000%, 01/07/26	1,423,400	0.02
USD 500,000	Telefonica Moviles Chile SA, 3.537%, 18/11/31	369,455	0.01	EUR 100,000	Nykredit Realkredit AS, 0.750%, 20/01/27	101,638	0.00
Total Chile		7,120,847	0.11	EUR 100,000	Nykredit Realkredit AS, 1.375%, 12/07/27	103,387	0.00
China				EUR 400,000	Nykredit Realkredit AS, 0.375%, 17/01/28	389,133	0.01
USD 200,000	Bank of China Ltd, 3.875%, 30/06/25	196,954	0.00	EUR 100,000	Nykredit Realkredit AS, 4.625%, 19/01/29	114,178	0.00
USD 500,000	China Life Insurance Overseas Co Ltd, 5.350%, 15/08/33	505,905	0.01	EUR 500,000	Nykredit Realkredit AS, 5.500%, 29/12/32	569,894	0.01
USD 500,000	Industrial & Commercial Bank of China Ltd, 1.625%, 28/10/26	459,770	0.01	EUR 100,000	Orsted AS, 3.625%, 01/03/26	110,926	0.00
USD 250,000	Industrial & Commercial Bank of China Ltd, 3.538%, 08/11/27	241,435	0.00	EUR 100,000	Orsted AS, 2.250%, 14/06/28	106,154	0.00
USD 500,000	Industrial & Commercial Bank of China Ltd/Singapore, 1.200%, 09/09/25	470,085	0.01	GBP 100,000	Orsted AS, 2.500%, 16/05/33	103,502	0.00
Total China		1,874,149	0.03	EUR 100,000	Orsted AS, 2.875%, 14/06/33	104,439	0.00
Czech Republic				GBP 100,000	Orsted AS, 5.125%, 13/09/34	126,900	0.00
EUR 400,000	Ceska sporitelna AS, 5.737%, 08/03/28	456,137	0.01	GBP 50,000	Orsted AS, 5.750%, 09/04/40	66,625	0.00
Total Czech Republic		456,137	0.01	GBP 100,000	Orsted AS, 5.375%, 13/09/42	127,745	0.00
Denmark				EUR 400,000	Orsted AS, 1.500%, 31/12/99	338,491	0.01
EUR 200,000	AP Moller - Maersk A/S, 1.750%, 16/03/26	213,814	0.01	EUR 200,000	Orsted AS, 2.500%, 31/12/99	168,952	0.00
EUR 500,000	Berlin Hyp AG, 0.625%, perpetual	500,522	0.01	EUR 100,000	Orsted AS, 3.750%, perpetual	112,837	0.00
EUR 100,000	Carlsberg Breweries AS, 0.375%, 30/06/27	100,708	0.00	EUR 100,000	Orsted AS, 4.125%, perpetual	114,817	0.00
EUR 100,000	Carlsberg Breweries AS, 4.000%, 05/10/28	114,521	0.00	EUR 100,000	Sydbank AS, 0.500%, 10/11/26	103,607	0.00
EUR 100,000	Carlsberg Breweries AS, 0.875%, 01/07/29	98,182	0.00	Total Denmark		8,444,872	0.13
EUR 100,000	Carlsberg Breweries AS, 4.250%, 05/10/33	117,413	0.00	Finland			
GBP 200,000	Danske Bank A/S, 4.625%, 13/04/27	252,895	0.01	EUR 100,000	Balder Finland Oyj, 1.000%, 18/01/27	93,575	0.00
EUR 100,000	Danske Bank A/S, 4.500%, 09/11/28	113,989	0.00	EUR 100,000	Balder Finland Oyj, 1.375%, 24/05/30	80,152	0.00
EUR 800,000	Danske Bank A/S, 4.125%, 10/01/31	915,569	0.02	EUR 100,000	Balder Finland Oyj, 2.000%, 18/01/31	80,942	0.00
				EUR 700,000	Danske Mortgage Bank PLC, 3.125%, 12/01/27	780,732	0.01
				EUR 110,000	Elisa Oyj, 0.250%, 15/09/27	110,093	0.00
				EUR 200,000	Fortum Oyj, 4.000%, perpetual	226,648	0.00
				EUR 200,000	Fortum Oyj, 4.500%, perpetual	234,365	0.01
				EUR 100,000	Kojamo Oyj, 1.875%, 27/05/27	98,749	0.00
				EUR 300,000	Kojamo Oyj, 0.875%, 28/05/29	262,273	0.01
				EUR 100,000	Nordea Bank Abp, 0.375%, 28/05/26	103,780	0.00
				GBP 100,000	Nordea Bank Abp, 6.000%, 02/06/26	128,853	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
Finland (continued)				France			
USD 600,000	Nordea Bank Abp, 1.500%, 30/09/26	547,110	0.01	EUR 100,000	Aeroports de Paris SA, 1.500%, 07/04/25	107,739	0.00
EUR 100,000	Nordea Bank Abp, 0.500%, 14/05/27	101,981	0.00	EUR 100,000	Aeroports de Paris SA, 2.750%, 05/06/28	110,072	0.00
EUR 100,000	Nordea Bank Abp, 1.125%, 27/09/27	104,284	0.00	EUR 400,000	Aeroports de Paris SA, 1.125%, 18/06/34	359,908	0.01
EUR 200,000	Nordea Bank Abp, 4.125%, 05/05/28	228,077	0.00	EUR 200,000	Air Liquide Finance SA, 1.375%, 02/04/30	203,428	0.00
EUR 100,000	Nordea Bank Abp, 0.500%, 02/11/28	97,030	0.00	EUR 100,000	Air Liquide Finance SA, 0.625%, 20/06/30	96,773	0.00
EUR 100,000	Nordea Bank Abp, 2.500%, 23/05/29	106,237	0.00	EUR 100,000	Air Liquide Finance SA, 0.375%, 20/09/33	87,325	0.00
EUR 300,000	Nordea Bank Abp, 0.500%, 19/03/31	276,539	0.01	EUR 100,000	ALD SA, 4.875%, 06/10/28	116,944	0.00
EUR 500,000	Nordea Bank Abp, 2.875%, 24/08/32	535,104	0.01	EUR 100,000	Alstom SA, 0.250%, 14/10/26	100,066	0.00
EUR 200,000	Nordea Bank Abp, 4.875%, 23/02/34	229,590	0.01	EUR 100,000	Alstom SA, 0.125%, 27/07/27	96,924	0.00
EUR 100,000	Nordea Kiinnitysluottopankki Oyj, 0.625%, 23/05/25	106,683	0.00	EUR 100,000	Alstom SA, 0.500%, 27/07/30	89,509	0.00
EUR 400,000	Nordea Kiinnitysluottopankki Oyj, 0.250%, 18/03/26	417,474	0.01	EUR 200,000	APRR SA, 1.125%, 09/01/26	213,184	0.00
EUR 200,000	Nordea Kiinnitysluottopankki Oyj, 0.625%, 17/03/27	206,738	0.00	EUR 200,000	APRR SA, 1.250%, 18/01/28	207,727	0.00
EUR 500,000	Nordea Kiinnitysluottopankki Oyj, 1.000%, 30/03/29	505,886	0.01	EUR 300,000	APRR SA, 1.875%, 03/01/29	315,674	0.01
EUR 200,000	Nordea Kiinnitysluottopankki Oyj, 3.000%, 20/02/30	223,758	0.00	EUR 100,000	APRR SA, 0.125%, 18/01/29	96,508	0.00
GBP 100,000	Nordic Investment Bank, 1.125%, perpetual	121,221	0.00	EUR 100,000	Arkea Home Loans SFH SA, 0.750%, 05/10/27	102,766	0.00
EUR 100,000	OP Corporate Bank plc, 0.500%, 12/08/25	105,514	0.00	EUR 400,000	Arkea Home Loans SFH SA, 0.010%, 04/10/30	367,897	0.01
EUR 100,000	OP Corporate Bank plc, 0.250%, 24/03/26	103,165	0.00	EUR 200,000	Arkea Public Sector SCF SA, 0.125%, 15/01/30	189,125	0.00
EUR 100,000	OP Corporate Bank plc, 0.600%, 18/01/27	101,351	0.00	EUR 500,000	Arkea Public Sector SCF SA, 3.250%, 10/01/31	568,232	0.01
EUR 100,000	OP Corporate Bank plc, 4.125%, 18/04/27	113,632	0.00	EUR 100,000	Arkema SA, 1.500%, 20/01/25	108,084	0.00
EUR 100,000	OP Corporate Bank plc, 0.100%, 16/11/27	98,370	0.00	EUR 300,000	Arkema SA, 1.500%, perpetual	306,540	0.01
EUR 200,000	OP Corporate Bank plc, 4.000%, 13/06/28	228,272	0.00	EUR 500,000	Arval Service Lease SA, 4.250%, perpetual	558,588	0.01
EUR 100,000	OP Corporate Bank plc, 0.375%, 16/06/28	97,378	0.00	EUR 100,000	Autoroutes du Sud de la France SA, 1.125%, 20/04/26	106,007	0.00
EUR 100,000	OP Corporate Bank plc, 0.375%, 08/12/28	95,497	0.00	EUR 100,000	Autoroutes du Sud de la France SA, 1.375%, 22/01/30	101,513	0.00
EUR 100,000	OP Corporate Bank plc, 1.625%, 09/06/30	105,569	0.00	EUR 100,000	Autoroutes du Sud de la France SA, 2.750%, 02/09/32	107,214	0.00
EUR 700,000	OP Mortgage Bank, 2.750%, 22/06/26	771,051	0.01	EUR 300,000	Autoroutes du Sud de la France SA, 3.250%, 19/01/33	333,267	0.01
EUR 300,000	OP Mortgage Bank, 0.050%, 21/04/28	295,575	0.01	EUR 300,000	AXA Bank Europe SCF, 0.010%, 22/01/27	304,847	0.01
EUR 300,000	OP Mortgage Bank, 0.050%, 25/03/31	271,688	0.01	EUR 500,000	AXA Bank Europe SCF, 0.625%, 16/02/28	506,863	0.01
EUR 400,000	Sampo Oyj, 2.500%, 03/09/52	371,317	0.01	EUR 400,000	AXA SA, 3.750%, 12/10/30	465,986	0.01
EUR 100,000	Sato Oyj, 1.375%, 24/02/28	92,154	0.00	USD 25,000	AXA SA, 8.600%, 15/12/30	30,093	0.00
Total Finland		8,858,407	0.13	EUR 200,000	AXA SA, 1.375%, 07/10/41	182,479	0.00
				EUR 200,000	AXA SA, 4.250%, 10/03/43	218,146	0.01
				EUR 200,000	AXA SA, 3.250%, 28/05/49	211,859	0.00
				EUR 500,000	AXA SA, 5.500%, perpetual	591,529	0.01
				EUR 600,000	Banque Federative du Credit Mutuel SA, 0.010%, 07/03/25	635,039	0.01
				EUR 100,000	Banque Federative du Credit Mutuel SA, 0.750%, 17/07/25	105,950	0.00
				GBP 400,000	Banque Federative du Credit Mutuel SA, 5.000%, 19/01/26	511,399	0.01

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 1,000,000	Banque Federative du Credit Mutuel SA, 0.010%, 11/05/26	1,026,419	0.02	USD 1,000,000	BNP Paribas SA, 1.323%, 13/01/27	922,690	0.02
EUR 200,000	Banque Federative du Credit Mutuel SA, 0.750%, 08/06/26	207,926	0.00	USD 150,000	BNP Paribas SA, 4.625%, 13/03/27	147,052	0.00
GBP 100,000	Banque Federative du Credit Mutuel SA, 1.500%, 07/10/26	117,654	0.00	EUR 400,000	BNP Paribas SA, 0.250%, 13/04/27	410,051	0.01
EUR 100,000	Banque Federative du Credit Mutuel SA, 1.875%, 04/11/26	105,732	0.00	EUR 300,000	BNP Paribas SA, 0.375%, 14/10/27	305,715	0.01
EUR 100,000	Banque Federative du Credit Mutuel SA, 2.625%, 31/03/27	107,328	0.00	GBP 100,000	BNP Paribas SA, 1.875%, 14/12/27	114,763	0.00
EUR 100,000	Banque Federative du Credit Mutuel SA, 1.250%, 26/05/27	103,613	0.00	EUR 600,000	BNP Paribas SA, 0.500%, 19/02/28	603,119	0.01
EUR 100,000	Banque Federative du Credit Mutuel SA, 0.625%, 19/11/27	99,396	0.00	EUR 100,000	BNP Paribas SA, 0.500%, 30/05/28	100,022	0.00
GBP 100,000	Banque Federative du Credit Mutuel SA, 0.875%, 07/12/27	112,056	0.00	EUR 200,000	BNP Paribas SA, 0.500%, 01/09/28	198,192	0.00
EUR 100,000	Banque Federative du Credit Mutuel SA, 3.875%, 26/01/28	112,094	0.00	EUR 500,000	BNP Paribas SA, 4.375%, 13/01/29	571,833	0.01
EUR 100,000	Banque Federative du Credit Mutuel SA, 2.500%, 25/05/28	105,979	0.00	EUR 100,000	BNP Paribas SA, 1.125%, 17/04/29	99,712	0.00
EUR 100,000	Banque Federative du Credit Mutuel SA, 0.250%, 29/06/28	97,296	0.00	EUR 100,000	BNP Paribas SA, 1.375%, 28/05/29	99,343	0.00
EUR 100,000	Banque Federative du Credit Mutuel SA, 1.375%, 16/07/28	102,621	0.00	USD 500,000	BNP Paribas SA, 5.335%, 12/06/29	507,565	0.01
EUR 100,000	Banque Federative du Credit Mutuel SA, 0.250%, 19/07/28	95,623	0.00	EUR 100,000	BNP Paribas SA, 3.625%, 01/09/29	110,869	0.00
EUR 100,000	Banque Federative du Credit Mutuel SA, 2.625%, 06/11/29	104,966	0.00	USD 500,000	BNP Paribas SA, 2.159%, 15/09/29	435,230	0.01
EUR 600,000	Banque Federative du Credit Mutuel SA, 4.000%, 21/11/29	686,485	0.01	USD 200,000	BNP Paribas SA, 5.198%, 10/01/30	200,384	0.00
EUR 100,000	Banque Federative du Credit Mutuel SA, 0.750%, 17/01/30	93,500	0.00	EUR 100,000	BNP Paribas SA, 0.500%, 19/01/30	94,737	0.00
EUR 600,000	Banque Federative du Credit Mutuel SA, 4.125%, 18/09/30	695,983	0.01	EUR 100,000	BNP Paribas SA, 0.875%, 11/07/30	95,210	0.00
EUR 100,000	Banque Federative du Credit Mutuel SA, 0.625%, 21/02/31	90,413	0.00	GBP 100,000	BNP Paribas SA, 2.000%, 24/05/31	115,596	0.00
EUR 100,000	Banque Federative du Credit Mutuel SA, 1.125%, 19/11/31	89,318	0.00	GBP 200,000	BNP Paribas SA, 1.250%, 13/07/31	198,708	0.00
EUR 100,000	Banque Federative du Credit Mutuel SA, 1.125%, 19/01/32	92,071	0.00	EUR 100,000	BNP Paribas SA, 1.125%, 15/01/32	100,730	0.00
EUR 100,000	Banque Federative du Credit Mutuel SA, 3.875%, 16/06/32	109,110	0.00	GBP 400,000	BNP Paribas SA, 5.750%, 13/06/32	537,736	0.01
EUR 100,000	Banque Federative du Credit Mutuel SA, 4.000%, 26/01/33	113,376	0.00	EUR 200,000	BNP Paribas SA, 4.125%, 26/09/32	231,407	0.01
EUR 100,000	Banque Federative du Credit Mutuel SA, 3.750%, 01/02/33	112,760	0.00	EUR 500,000	BNP Paribas SA, 4.750%, 13/11/32	585,967	0.01
USD 500,000	BNP Paribas SA, 2.871%, 19/04/32	423,830	0.01	EUR 100,000	BNP Paribas SA, 0.625%, 03/12/32	86,054	0.00
EUR 1,000,000	BNP Paribas Home Loan SFH SA, 3.000%, 25/05/28	1,118,547	0.02	USD 300,000	BNP Paribas SA, 4.375%, 01/03/33	281,607	0.01
EUR 100,000	BNP Paribas SA, 1.625%, 23/02/26	107,117	0.00	EUR 100,000	BNP Paribas SA, 0.875%, 31/08/33	94,797	0.00
USD 500,000	BNP Paribas SA, 2.219%, 09/06/26	477,410	0.01	GBP 100,000	BNP Paribas SA, 2.875%, perpetual	116,360	0.00
EUR 200,000	BNP Paribas SA, 1.125%, 11/06/26	210,308	0.00	EUR 800,000	BNP Paribas SA, 4.250%, perpetual	913,899	0.02
EUR 100,000	BNP Paribas SA, 2.250%, 11/01/27	107,333	0.00	EUR 200,000	BNP Paribas SA, 4.125%, perpetual	232,927	0.01

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
France (continued)				France (continued)			
EUR 300,000	Bouygues SA, 1.125%, 24/07/28	308,807	0.01	EUR 400,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 0.750%, 07/07/28	391,939	0.01
EUR 500,000	Bouygues SA, 3.875%, 17/07/31	576,058	0.01	EUR 300,000	Capgemini SE, 0.625%, 23/06/25	318,361	0.01
EUR 200,000	Bouygues SA, 4.625%, 07/06/32	242,707	0.01	EUR 100,000	Capgemini SE, 1.625%, 15/04/26	106,972	0.00
EUR 100,000	Bouygues SA, 3.250%, 30/06/37	108,077	0.00	EUR 100,000	Capgemini SE, 2.000%, 15/04/29	105,707	0.00
EUR 100,000	Bouygues SA, 5.375%, 30/06/42	131,242	0.00	EUR 100,000	Capgemini SE, 2.375%, 15/04/32	104,639	0.00
USD 300,000	BPCE SA, 2.375%, 14/01/25	290,070	0.01	EUR 100,000	Carnila SA, 2.125%, 07/03/28	102,398	0.00
EUR 100,000	BPCE SA, 1.000%, 01/04/25	107,028	0.00	EUR 100,000	Carrefour SA, 1.750%, 04/05/26	107,140	0.00
EUR 100,000	BPCE SA, 0.625%, 28/04/25	106,367	0.00	EUR 200,000	Carrefour SA, 1.875%, 30/10/26	213,564	0.00
EUR 100,000	BPCE SA, 0.250%, 15/01/26	103,826	0.00	EUR 100,000	Carrefour SA, 1.000%, 17/05/27	103,190	0.00
EUR 400,000	BPCE SA, 0.375%, 02/02/26	416,515	0.01	EUR 500,000	Carrefour SA, 4.125%, 12/10/28	574,694	0.01
GBP 100,000	BPCE SA, 1.375%, 23/12/26	116,412	0.00	EUR 150,000	Cie de Financement Foncier SA, 4.000%, 24/10/25	168,609	0.00
EUR 100,000	BPCE SA, 0.010%, 14/01/27	100,688	0.00	EUR 200,000	Cie de Financement Foncier SA, 0.010%, 15/07/26	205,949	0.00
EUR 100,000	BPCE SA, 1.750%, 26/04/27	105,746	0.00	EUR 200,000	Cie de Financement Foncier SA, 0.225%, 14/09/26	206,205	0.00
USD 250,000	BPCE SA, 3.500%, 23/10/27	234,540	0.01	EUR 200,000	Cie de Financement Foncier SA, 0.375%, 09/04/27	204,539	0.00
EUR 100,000	BPCE SA, 0.500%, 14/01/28	100,830	0.00	EUR 400,000	Cie de Financement Foncier SA, 0.010%, 25/10/27	398,240	0.01
EUR 700,000	BPCE SA, 3.500%, 25/01/28	781,792	0.01	EUR 100,000	Cie de Financement Foncier SA, 0.010%, 10/11/27	99,396	0.00
EUR 300,000	BPCE SA, 4.375%, 13/07/28	342,583	0.01	EUR 500,000	Cie de Financement Foncier SA, 0.010%, 16/04/29	478,529	0.01
USD 300,000	BPCE SA, 2.700%, 01/10/29	264,774	0.01	EUR 800,000	Cie de Financement Foncier SA, 3.375%, 16/09/31	916,356	0.02
EUR 100,000	BPCE SA, 0.625%, 15/01/30	94,597	0.00	EUR 100,000	Cie de Financement Foncier SA, 0.600%, 25/10/41	73,097	0.00
EUR 100,000	BPCE SA, 0.250%, 14/01/31	88,935	0.00	EUR 300,000	Cie de Financement Foncier SA, 0.010%, perpetual	234,147	0.01
EUR 200,000	BPCE SA, 0.750%, 03/03/31	183,317	0.00	EUR 100,000	Cie de Saint-Gobain SA, 1.000%, 17/03/25	107,476	0.00
EUR 200,000	BPCE SA, 1.000%, 14/01/32	182,186	0.00	EUR 100,000	Cie de Saint-Gobain SA, 1.125%, 23/03/26	105,813	0.00
EUR 100,000	BPCE SA, 2.375%, 26/04/32	102,696	0.00	EUR 500,000	Cie de Saint-Gobain SA, 2.375%, 04/10/27	541,555	0.01
USD 500,000	BPCE SA, 3.116%, 19/10/32	405,515	0.01	EUR 500,000	Cie de Saint-Gobain SA, 3.875%, 29/11/30	570,756	0.01
EUR 300,000	BPCE SA, 4.000%, 29/11/32	346,222	0.01	EUR 200,000	Cie Generale des Etablissements Michelin SCA, 0.875%, 03/09/25	212,811	0.00
GBP 500,000	BPCE SA, 2.500%, 30/11/32	558,432	0.01	EUR 600,000	Cie Generale des Etablissements Michelin SCA, 0.010%, 02/11/28	584,601	0.01
EUR 100,000	BPCE SA, 1.750%, 02/02/34	97,277	0.00	EUR 100,000	CNP Assurances SACA, 4.250%, 05/06/45	109,984	0.00
EUR 100,000	BPCE SA, 4.750%, 14/06/34	117,468	0.00	EUR 100,000	CNP Assurances SACA, 2.000%, 27/07/50	95,784	0.00
USD 300,000	BPCE SA, 3.582%, perpetual	212,862	0.00	EUR 400,000	CNP Assurances SACA, 2.500%, 30/06/51	385,081	0.01
EUR 100,000	BPCE SFH SA, 1.000%, 24/02/25	107,580	0.00	EUR 200,000	Cofiroute SA, 0.375%, 07/02/25	213,518	0.00
EUR 400,000	BPCE SFH SA, 0.125%, 31/03/25	425,003	0.01	EUR 100,000	Cofiroute SA, 1.125%, 13/10/27	103,948	0.00
EUR 500,000	BPCE SFH SA, 0.010%, 08/11/26	511,707	0.01	EUR 100,000	Cofiroute SA, 1.000%, 19/05/31	95,663	0.00
EUR 200,000	BPCE SFH SA, 0.750%, 27/11/26	208,675	0.00	EUR 100,000	Council Of Europe Development Bank, 0.375%, 27/03/25	106,861	0.00
EUR 800,000	BPCE SFH SA, 3.125%, 20/07/27	895,253	0.02	EUR 200,000	Covivio SA, 1.625%, 23/06/30	195,852	0.00
EUR 500,000	BPCE SFH SA, 0.010%, 29/01/29	480,998	0.01				
EUR 700,000	BPCE SFH SA, 3.000%, 17/10/29	781,738	0.01				
EUR 500,000	BPCE SFH SA, 0.375%, 21/01/32	455,243	0.01				
EUR 100,000	BPCE SFH SA, 0.375%, 18/03/41	70,688	0.00				
EUR 100,000	Caisse Centrale du Credit Immobilier de France SA, 3.250%, 26/06/28	113,493	0.00				
EUR 200,000	Caisse de Refinancement de l'Habitat SA, 0.010%, 27/11/26	204,502	0.00				
EUR 400,000	Caisse de Refinancement de l'Habitat SA, 0.125%, 30/04/27	405,495	0.01				
EUR 200,000	Caisse de Refinancement de l'Habitat SA, 0.010%, 07/02/28	198,039	0.00				
EUR 300,000	Caisse de Refinancement de l'Habitat SA, 0.010%, 08/10/29	283,585	0.01				
EUR 500,000	Caisse de Refinancement de l'Habitat SA, 3.375%, 28/06/32	572,750	0.01				
EUR 100,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.000%, 23/01/27	118,679	0.00				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 100,000	Covivio SA, 4.625%, 05/06/32	114,461	0.00	EUR 100,000	Credit Agricole SA, 1.125%, 24/02/29	100,617	0.00
EUR 200,000	Credit Agricole Assurances SA, 1.500%, 06/10/31	180,217	0.00	EUR 200,000	Credit Agricole SA, 1.750%, 05/03/29	204,044	0.00
EUR 200,000	Credit Agricole Assurances SA, 2.625%, 29/01/48	205,370	0.00	EUR 100,000	Credit Agricole SA, 1.000%, 03/07/29	98,448	0.00
EUR 100,000	Credit Agricole Assurances SA, 4.250%, perpetual	109,839	0.00	EUR 400,000	Credit Agricole SA, 4.250%, 11/07/29	455,876	0.01
EUR 200,000	Credit Agricole Home Loan SFH SA, 0.500%, 03/04/25	213,544	0.00	EUR 200,000	Credit Agricole SA, 0.500%, 21/09/29	192,755	0.00
EUR 200,000	Credit Agricole Home Loan SFH SA, 0.750%, 05/05/27	207,117	0.00	EUR 200,000	Credit Agricole SA, 1.625%, 05/06/30	213,471	0.00
EUR 500,000	Credit Agricole Home Loan SFH SA, 0.010%, 12/04/28	492,287	0.01	GBP 500,000	Credit Agricole SA, 1.874%, 09/12/31	568,197	0.01
EUR 500,000	Credit Agricole Home Loan SFH SA, 3.375%, 04/09/28	566,514	0.01	EUR 100,000	Credit Agricole SA, 0.875%, 14/01/32	90,855	0.00
EUR 700,000	Credit Agricole Home Loan SFH SA, 3.125%, 16/08/29	786,973	0.01	EUR 100,000	Credit Agricole SA, 1.125%, 12/07/32	92,588	0.00
EUR 100,000	Credit Agricole Home Loan SFH SA, 1.375%, 03/02/32	98,703	0.00	EUR 100,000	Credit Agricole SA, 4.000%, 18/01/33	116,178	0.00
EUR 500,000	Credit Agricole Home Loan SFH SA, 0.375%, 01/02/33	441,877	0.01	EUR 100,000	Credit Agricole SA, 5.500%, 28/08/33	115,988	0.00
EUR 200,000	Credit Agricole Home Loan SFH SA, 3.250%, 08/06/33	226,842	0.01	EUR 100,000	Credit Agricole SA, 2.500%, 22/04/34	101,544	0.00
EUR 100,000	Credit Agricole Home Loan SFH SA, 0.875%, 06/05/34	90,149	0.00	USD 500,000	Credit Agricole SA, 2.811%, 11/01/41	344,105	0.01
EUR 200,000	Credit Agricole Home Loan SFH SA, 1.500%, 28/09/38	179,614	0.00	EUR 200,000	Credit Mutuel Arkea SA, 1.375%, 17/01/25	215,840	0.00
EUR 200,000	Credit Agricole Public Sector SCF SA, 0.875%, 02/08/27	207,131	0.00	EUR 100,000	Credit Mutuel Arkea SA, 0.010%, 28/01/26	103,467	0.00
EUR 100,000	Credit Agricole SA, 1.375%, 13/03/25	107,727	0.00	EUR 100,000	Credit Mutuel Arkea SA, 1.625%, 15/04/26	106,241	0.00
EUR 100,000	Credit Agricole SA, 1.000%, 18/09/25	106,680	0.00	EUR 500,000	Credit Mutuel Arkea SA, 3.375%, 19/09/27	554,595	0.01
EUR 200,000	Credit Agricole SA, 0.375%, 21/10/25	210,548	0.00	EUR 100,000	Credit Mutuel Arkea SA, 1.250%, 11/06/29	100,280	0.00
EUR 100,000	Credit Agricole SA, 1.000%, 22/04/26	106,588	0.00	EUR 100,000	Credit Mutuel Arkea SA, 0.750%, 18/01/30	94,936	0.00
EUR 100,000	Credit Agricole SA, 1.875%, 20/12/26	106,346	0.00	EUR 100,000	Credit Mutuel Arkea SA, 0.875%, 11/03/33	87,775	0.00
USD 250,000	Credit Agricole SA, 4.125%, 10/01/27	242,740	0.01	EUR 500,000	Credit Mutuel Home Loan SFH SA, 0.125%, 09/04/25	530,978	0.01
USD 500,000	Credit Agricole SA, 1.247%, 26/01/27	460,265	0.01	EUR 100,000	Credit Mutuel Home Loan SFH SA, 0.625%, 02/02/26	105,424	0.00
EUR 500,000	Credit Agricole SA, 1.875%, 22/04/27	532,651	0.01	EUR 400,000	Credit Mutuel Home Loan SFH SA, 0.625%, 04/03/27	413,943	0.01
EUR 200,000	Credit Agricole SA, 1.375%, 03/05/27	209,358	0.00	EUR 500,000	Credit Mutuel Home Loan SFH SA, 3.250%, 20/04/29	564,973	0.01
EUR 500,000	Credit Agricole SA, 3.375%, 28/07/27	556,191	0.01	EUR 300,000	Credit Mutuel Home Loan SFH SA, 0.010%, 06/05/31	270,451	0.01
GBP 100,000	Credit Agricole SA, 5.750%, 29/11/27	130,449	0.00	EUR 500,000	Credit Mutuel Home Loan SFH SA, 3.125%, 22/02/33	562,913	0.01
EUR 200,000	Credit Agricole SA, 0.125%, 09/12/27	196,014	0.00	EUR 100,000	Danone SA, 1.208%, 03/11/28	102,924	0.00
EUR 100,000	Credit Agricole SA, 0.625%, 12/01/28	101,583	0.00	EUR 100,000	Danone SA, 0.395%, 10/06/29	97,078	0.00
EUR 100,000	Credit Agricole SA, 0.375%, 20/04/28	97,593	0.00	EUR 500,000	Danone SA, 0.520%, 09/11/30	468,808	0.01
				EUR 500,000	Danone SA, 3.470%, perpetual	567,078	0.01

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 100,000	Dassault Systemes SE, 0.125%, 16/09/26	102,950	0.00	EUR 500,000	Engie SA, 3.875%, 06/01/31	570,911	0.01
EUR 500,000	Dassault Systemes SE, 0.375%, 16/09/29	486,593	0.01	EUR 400,000	Engie SA, 2.125%, 30/03/32	405,385	0.01
EUR 200,000	Dexia Credit Local SA, 0.500%, 17/01/25	214,609	0.00	EUR 100,000	Engie SA, 4.000%, 11/01/35	114,761	0.00
GBP 200,000	Dexia Credit Local SA, 2.125%, 12/02/25	247,240	0.01	EUR 100,000	Engie SA, 1.500%, 13/03/35	89,826	0.00
USD 500,000	Dexia Credit Local SA, 1.125%, 09/04/26	463,240	0.01	EUR 100,000	Engie SA, 1.000%, 26/10/36	82,138	0.00
GBP 300,000	Dexia Credit Local SA, 0.250%, 10/12/26	341,198	0.01	EUR 100,000	Engie SA, 1.375%, 21/06/39	80,159	0.00
EUR 300,000	Dexia Credit Local SA, 0.010%, 22/01/27	306,544	0.01	GBP 500,000	Engie SA, 5.625%, 03/04/53	677,849	0.01
EUR 200,000	Dexia Credit Local SA, 0.010%, 21/01/28	199,484	0.00	GBP 100,000	Engie SA, 5.000%, 01/10/60	126,284	0.00
EUR 500,000	Dexia Credit Local SA, 3.125%, 01/06/28	565,730	0.01	EUR 100,000	EssilorLuxottica SA, 0.125%, 27/05/25	105,588	0.00
EUR 100,000	Edenred SE, 1.875%, 06/03/26	107,573	0.00	EUR 300,000	EssilorLuxottica SA, 0.375%, 05/01/26	314,666	0.01
EUR 100,000	Edenred SE, 1.375%, 18/06/29	101,592	0.00	EUR 100,000	EssilorLuxottica SA, 0.375%, 27/11/27	101,038	0.00
EUR 300,000	Edenred SE, 3.625%, 13/06/31	337,141	0.01	EUR 100,000	EssilorLuxottica SA, 0.500%, 05/06/28	100,768	0.00
EUR 400,000	Electricite de France SA, 1.000%, 13/10/26	418,282	0.01	EUR 100,000	EssilorLuxottica SA, 0.750%, 27/11/31	95,271	0.00
EUR 200,000	Electricite de France SA, 4.125%, 25/03/27	227,998	0.01	EUR 300,000	Firmenich Productions Participations SAS, 1.750%, 30/04/30	306,902	0.01
EUR 500,000	Electricite de France SA, 4.375%, 12/10/29	584,796	0.01	EUR 100,000	Gecina SA, 1.375%, 30/06/27	105,185	0.00
EUR 300,000	Electricite de France SA, 2.000%, 02/10/30	305,410	0.01	EUR 500,000	Gecina SA, 0.875%, 25/01/33	456,044	0.01
EUR 500,000	Electricite de France SA, 4.250%, 25/01/32	579,124	0.01	EUR 100,000	Gecina SA, 1.625%, 29/05/34	95,987	0.00
USD 150,000	Electricite de France SA, 6.950%, 26/01/39	170,931	0.00	EUR 100,000	Gecina SA, 0.875%, 30/06/36	81,652	0.00
USD 125,000	Electricite de France SA, 5.600%, 27/01/40	124,325	0.00	EUR 100,000	Holding d'Infrastructures de Transport SASU, 1.625%, 27/11/27	103,552	0.00
GBP 500,000	Electricite de France SA, 5.500%, 17/10/41	627,010	0.01	EUR 200,000	Holding d'Infrastructures de Transport SASU, 0.625%, 14/09/28	195,132	0.00
USD 200,000	Electricite de France SA, 4.875%, 22/01/44	180,118	0.00	EUR 500,000	Holding d'Infrastructures de Transport SASU, 1.475%, 18/01/31	473,470	0.01
USD 500,000	Electricite de France SA, 5.000%, 21/09/48	456,990	0.01	EUR 100,000	HSBC Continental Europe SA, 0.100%, 03/09/27	99,118	0.00
EUR 100,000	Electricite de France SA, 2.000%, 09/12/49	73,447	0.00	EUR 100,000	ICADE, 1.625%, 28/02/28	102,718	0.00
GBP 400,000	Electricite de France SA, 5.625%, 25/01/53	499,910	0.01	EUR 100,000	Imerys SA, 1.500%, 15/01/27	103,559	0.00
GBP 200,000	Electricite de France SA, 6.000%, 23/01/14	248,425	0.01	EUR 300,000	Imerys SA, 1.000%, 15/07/31	260,950	0.01
EUR 500,000	ELO SACA, 6.000%, 22/03/29	561,195	0.01	EUR 100,000	Indigo Group SAS, 1.625%, 19/04/28	102,753	0.00
EUR 100,000	Engie SA, 0.010%, 04/03/27	100,373	0.00	EUR 200,000	JCDecaux SE, 1.625%, 07/02/30	192,545	0.00
EUR 200,000	Engie SA, 0.375%, 11/06/27	201,833	0.00	EUR 100,000	Kering SA, 1.250%, 10/05/26	106,169	0.00
EUR 100,000	Engie SA, 0.375%, 21/06/27	100,849	0.00	EUR 200,000	Kering SA, 3.625%, 05/09/27	225,941	0.01
EUR 100,000	Engie SA, 1.500%, 27/03/28	103,949	0.00	EUR 100,000	Kering SA, 3.250%, 27/02/29	112,351	0.00
EUR 300,000	Engie SA, 1.750%, 27/03/28	314,385	0.01	EUR 400,000	Kering SA, 1.875%, 05/05/30	416,745	0.01
EUR 100,000	Engie SA, 1.375%, 28/02/29	101,704	0.00	EUR 200,000	Kering SA, 3.625%, 05/09/31	228,473	0.01
EUR 500,000	Engie SA, 3.500%, 27/09/29	561,858	0.01	EUR 100,000	Kering SA, 3.375%, 27/02/33	112,527	0.00
EUR 100,000	Engie SA, 3.625%, 11/01/30	113,446	0.00	EUR 200,000	Kering SA, 3.875%, 05/09/35	231,616	0.01
				EUR 200,000	Klepierre SA, 2.000%, 12/05/29	207,270	0.00
				EUR 100,000	Klepierre SA, 0.625%, 01/07/30	92,057	0.00
				EUR 100,000	Klepierre SA, 1.625%, 13/12/32	94,515	0.00
				EUR 300,000	La Banque Postale Home Loan SFH SA, 0.875%, 07/02/28	308,217	0.01

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 500,000	La Banque Postale Home Loan SFH SA, 3.000%, 31/01/31	560,273	0.01	EUR 100,000	Pernod Ricard SA, 1.500%, 18/05/26	107,226	0.00
EUR 500,000	La Banque Postale Home Loan SFH SA, 0.250%, 12/02/35	412,355	0.01	EUR 100,000	Pernod Ricard SA, 3.250%, 02/11/28	112,139	0.00
EUR 100,000	La Banque Postale SA, 0.500%, 17/06/26	105,546	0.00	EUR 400,000	Pernod Ricard SA, 0.125%, 04/10/29	377,203	0.01
EUR 100,000	La Banque Postale SA, 1.375%, 24/04/29	100,068	0.00	EUR 100,000	Pernod Ricard SA, 1.750%, 08/04/30	102,503	0.00
EUR 100,000	La Banque Postale SA, 0.750%, 23/06/31	90,605	0.00	EUR 100,000	Pernod Ricard SA, 3.750%, 02/11/32	115,700	0.00
EUR 600,000	La Banque Postale SA, 1.000%, perpetual	609,813	0.01	EUR 100,000	Praemia Healthcare SACA, 0.875%, 04/11/29	91,445	0.00
EUR 100,000	La Mondiale SAM, 2.125%, 23/06/31	95,342	0.00	EUR 100,000	Praemia Healthcare SACA, 1.375%, 17/09/30	91,166	0.00
EUR 100,000	La Poste SA, 0.625%, 21/10/26	103,478	0.00	EUR 500,000	RCI Banque SA, 0.500%, 14/07/25	527,658	0.01
EUR 200,000	La Poste SA, 0.375%, 17/09/27	200,993	0.00	EUR 100,000	RCI Banque SA, 1.750%, 10/04/26	106,097	0.00
EUR 500,000	La Poste SA, 0.010%, 18/07/29	467,030	0.01	EUR 500,000	RCI Banque SA, 4.625%, 02/10/26	566,697	0.01
EUR 100,000	La Poste SA, 1.375%, 21/04/32	95,829	0.00	EUR 60,000	RCI Banque SA, 1.125%, 15/01/27	62,027	0.00
EUR 500,000	La Poste SA, 4.000%, 12/06/35	590,209	0.01	EUR 70,000	RCI Banque SA, 4.875%, 21/09/28	81,813	0.00
EUR 100,000	La Poste SA, 0.625%, 18/01/36	81,470	0.00	EUR 96,000	RCI Banque SA, 4.875%, 02/10/29	111,519	0.00
EUR 100,000	Legrand SA, 0.625%, 24/06/28	100,961	0.00	EUR 100,000	RTE Reseau de Transport d'Electricite SADIR, 0.010%, 09/09/27	99,309	0.00
EUR 500,000	Legrand SA, 3.500%, 29/05/29	570,684	0.01	EUR 200,000	RTE Reseau de Transport d'Electricite SADIR, 2.750%, 20/06/29	218,137	0.00
EUR 200,000	Legrand SA, 0.750%, 20/05/30	193,621	0.00	EUR 200,000	RTE Reseau de Transport d'Electricite SADIR, 0.625%, 08/07/32	181,580	0.00
EUR 100,000	Legrand SA, 1.875%, 06/07/32	103,320	0.00	EUR 100,000	RTE Reseau de Transport d'Electricite SADIR, 0.750%, 12/01/34	88,548	0.00
EUR 500,000	L'Oreal SA, 2.875%, 19/05/28	555,120	0.01	EUR 100,000	RTE Reseau de Transport d'Electricite SADIR, 3.750%, 04/07/35	95,483	0.00
EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 07/04/25	107,126	0.00	EUR 100,000	RTE Reseau de Transport d'Electricite SADIR, 2.000%, 18/04/36	72,165	0.00
EUR 300,000	LVMH Moet Hennessy Louis Vuitton SE, 0.010%, 11/02/26	312,403	0.01	EUR 100,000	RTE Reseau de Transport d'Electricite SADIR, 1.125%, 09/09/49	72,165	0.00
EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 11/02/28	99,871	0.00	EUR 500,000	Sanofi SA, 1.000%, 21/03/26	530,646	0.01
EUR 400,000	LVMH Moet Hennessy Louis Vuitton SE, 3.250%, 07/09/29	449,995	0.01	EUR 100,000	Sanofi SA, 1.125%, 05/04/28	103,772	0.00
EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 0.375%, 11/02/31	94,280	0.00	USD 100,000	Sanofi SA, 3.625%, 19/06/28	98,033	0.00
EUR 100,000	Orange SA, 1.000%, 12/05/25	106,956	0.00	EUR 100,000	Sanofi SA, 0.875%, 21/03/29	100,994	0.00
EUR 100,000	Orange SA, 0.010%, 29/06/26	102,859	0.00	EUR 500,000	Sanofi SA, 1.250%, 06/04/29	514,038	0.01
EUR 200,000	Orange SA, 0.010%, 04/09/26	204,804	0.00	EUR 100,000	Sanofi SA, 1.375%, 21/03/30	102,014	0.00
EUR 100,000	Orange SA, 1.500%, 09/09/27	105,949	0.00	EUR 100,000	Schlumberger Finance France SAS, 1.000%, 18/02/26	105,709	0.00
EUR 100,000	Orange SA, 1.375%, 20/03/28	104,142	0.00	EUR 100,000	Schneider Electric SE, 0.875%, 13/12/26	105,130	0.00
EUR 100,000	Orange SA, 2.000%, 15/01/29	106,128	0.00				
EUR 100,000	Orange SA, 0.125%, 16/09/29	95,382	0.00				
EUR 100,000	Orange SA, 1.375%, 16/01/30	101,528	0.00				
USD 25,000	Orange SA, 9.000%, 01/03/31	30,907	0.00				
EUR 100,000	Orange SA, 3.625%, 16/11/31	115,267	0.00				
GBP 500,000	Orange SA, 3.250%, 15/01/32	593,604	0.01				
EUR 300,000	Orange SA, 1.625%, 07/04/32	299,873	0.01				
EUR 500,000	Orange SA, 2.375%, 18/05/32	529,520	0.01				
EUR 43,000	Orange SA, 8.125%, 28/01/33	66,600	0.00				
EUR 400,000	Orange SA, 0.625%, 16/12/33	353,581	0.01				
EUR 100,000	Orange SA, 0.750%, 29/06/34	87,958	0.00				
USD 50,000	Orange SA, 5.375%, 13/01/42	50,995	0.00				
EUR 100,000	Orange SA, 1.750%, perpetual	97,957	0.00				
EUR 100,000	Orange SA, 2.375%, perpetual	107,412	0.00				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 400,000	Schneider Electric SE, 1.000%, 09/04/27	418,481	0.01	USD 1,000,000	Societe Generale SA, 6.691%, 10/01/34	1,054,670	0.02
EUR 100,000	Schneider Electric SE, 1.500%, 15/01/28	105,276	0.00	EUR 500,000	Societe Generale SFH SA, 0.010%, 02/12/26	511,133	0.01
EUR 100,000	Schneider Electric SE, 3.250%, 12/06/28	112,779	0.00	EUR 400,000	Societe Generale SFH SA, 0.750%, 29/01/27	415,901	0.01
EUR 100,000	Schneider Electric SE, 3.500%, 12/06/33	114,765	0.00	EUR 100,000	Societe Generale SFH SA, 0.750%, 19/01/28	102,207	0.00
EUR 400,000	Schneider Electric SE, 3.375%, 13/04/34	454,811	0.01	EUR 700,000	Societe Generale SFH SA, 0.125%, 02/02/29	678,423	0.01
EUR 200,000	SCOR SE, 1.375%, 17/09/51	174,789	0.00	EUR 100,000	Societe Generale SFH SA, 0.010%, 29/10/29	94,402	0.00
EUR 100,000	Societe Fonciere Lyonnaise SA, 1.500%, 29/05/25	107,461	0.00	EUR 500,000	Societe Generale SFH SA, 0.010%, 05/02/31	454,127	0.01
EUR 100,000	Societe Fonciere Lyonnaise SA, 0.500%, 21/04/28	99,103	0.00	EUR 100,000	Sodexo SA, 0.750%, 27/04/25	106,739	0.00
EUR 100,000	Societe Generale SA, 1.125%, 23/01/25	107,357	0.00	EUR 100,000	Sodexo SA, 1.000%, 27/04/29	100,346	0.00
EUR 100,000	Societe Generale SA, 2.625%, 27/02/25	108,842	0.00	EUR 200,000	Stellantis NV, 2.000%, 20/03/25	216,655	0.00
EUR 100,000	Societe Generale SA, 0.125%, 24/02/26	103,462	0.00	EUR 100,000	Stellantis NV, 1.125%, 18/09/29	99,174	0.00
EUR 200,000	Societe Generale SA, 1.125%, 21/04/26	213,244	0.00	EUR 500,000	TDF Infrastructure SASU, 5.625%, 21/07/28	580,681	0.01
USD 100,000	Societe Generale SA, 4.250%, 19/08/26	96,044	0.00	EUR 100,000	Teleperformance SE, 1.875%, 02/07/25	107,043	0.00
EUR 100,000	Societe Generale SA, 0.125%, 17/11/26	103,697	0.00	EUR 100,000	Teleperformance SE, 3.750%, 24/06/29	110,086	0.00
EUR 100,000	Societe Generale SA, 0.750%, 25/01/27	101,599	0.00	EUR 100,000	Terega SA, 0.875%, 17/09/30	93,427	0.00
EUR 400,000	Societe Generale SA, 0.250%, 08/07/27	397,798	0.01	EUR 300,000	Terega SASU, 0.625%, 27/02/28	295,488	0.01
EUR 600,000	Societe Generale SA, 4.000%, 16/11/27	678,578	0.01	EUR 100,000	Tikehau Capital SCA, 2.250%, 14/10/26	106,292	0.00
EUR 100,000	Societe Generale SA, 0.625%, 02/12/27	101,269	0.00	EUR 300,000	TotalEnergies Capital International SA, 1.023%, 04/03/27	313,341	0.01
GBP 300,000	Societe Generale SA, 1.250%, 07/12/27	331,931	0.01	EUR 500,000	TotalEnergies Capital International SA, 1.491%, 08/04/27	528,001	0.01
EUR 200,000	Societe Generale SA, 1.375%, 13/01/28	204,908	0.00	EUR 200,000	TotalEnergies Capital International SA, 0.696%, 31/05/28	201,247	0.00
EUR 100,000	Societe Generale SA, 0.125%, 18/02/28	97,567	0.00	USD 300,000	TotalEnergies Capital International SA, 3.455%, 19/02/29	289,623	0.01
EUR 200,000	Societe Generale SA, 0.875%, 22/09/28	200,512	0.00	EUR 300,000	TotalEnergies Capital International SA, 1.491%, 04/09/30	302,484	0.01
USD 1,000,000	Societe Generale SA, 6.446%, 10/01/29	1,036,250	0.02	EUR 100,000	TotalEnergies Capital International SA, 0.952%, 18/05/31	96,080	0.00
EUR 100,000	Societe Generale SA, 1.750%, 22/03/29	100,387	0.00	GBP 100,000	TotalEnergies Capital International SA, 1.405%, 03/09/31	106,456	0.00
EUR 100,000	Societe Generale SA, 2.625%, 30/05/29	107,422	0.00	EUR 200,000	TotalEnergies Capital International SA, 1.994%, 08/04/32	204,524	0.00
EUR 100,000	Societe Generale SA, 0.500%, 12/06/29	95,796	0.00	EUR 100,000	TotalEnergies Capital International SA, 1.618%, 18/05/40	86,606	0.00
EUR 100,000	Societe Generale SA, 0.875%, 24/09/29	94,493	0.00	USD 300,000	TotalEnergies Capital International SA, 2.986%, 29/06/41	234,282	0.01
EUR 400,000	Societe Generale SA, 4.750%, 28/09/29	460,454	0.01	USD 200,000	TotalEnergies Capital International SA, 3.127%, 29/05/50	147,808	0.00
EUR 100,000	Societe Generale SA, 4.250%, 16/11/32	117,454	0.00	USD 200,000	TotalEnergies Capital International SA, 3.386%, 29/06/60	149,672	0.00
				USD 50,000	TotalEnergies Capital SA, 3.883%, 11/10/28	49,125	0.00
				EUR 100,000	TotalEnergies SE, 3.369%, perpetual	107,608	0.00

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 100,000	TotalEnergies SE, 1.625%, perpetual	98,873	0.00	EUR 400,000	WPP Finance SA, 2.375%, 19/05/27	433,266	0.01
EUR 100,000	TotalEnergies SE, 2.125%, perpetual	88,420	0.00	EUR 140,000	WPP Finance SA, 4.125%, perpetual	159,521	0.00
EUR 500,000	TotalEnergies SE, 3.250%, perpetual	456,105	0.01	Total France		113,286,271	1.70
EUR 100,000	Unibail-Rodamco-Westfield SE, 2.125%, 09/04/25	108,322	0.00	Germany			
EUR 100,000	Unibail-Rodamco-Westfield SE, 1.125%, 15/09/25	106,445	0.00	EUR 400,000	Aareal Bank AG, 0.010%, 03/08/26	410,523	0.01
EUR 100,000	Unibail-Rodamco-Westfield SE, 1.375%, 09/03/26	105,982	0.00	EUR 100,000	Aareal Bank AG, 0.050%, 02/09/26	98,680	0.00
EUR 100,000	Unibail-Rodamco-Westfield SE, 0.750%, 25/10/28	99,066	0.00	EUR 500,000	Aareal Bank AG, 2.250%, 01/02/27	542,781	0.01
EUR 100,000	Unibail-Rodamco-Westfield SE, 1.500%, 29/05/29	100,331	0.00	EUR 500,000	adidas AG, 3.000%, 21/11/25	552,927	0.01
EUR 100,000	Unibail-Rodamco-Westfield SE, 2.625%, 09/04/30	107,086	0.00	EUR 100,000	Albemarle New Holding GmbH, 1.125%, 25/11/25	105,817	0.00
EUR 100,000	Unibail-Rodamco-Westfield SE, 4.125%, 11/12/30	113,986	0.00	EUR 100,000	Albemarle New Holding GmbH, 1.625%, 25/11/28	100,868	0.00
EUR 100,000	Unibail-Rodamco-Westfield SE, 1.875%, 15/01/31	99,206	0.00	EUR 500,000	Allianz SE, 4.597%, 07/09/38	565,918	0.01
EUR 500,000	Unibail-Rodamco-Westfield SE, 1.375%, 04/12/31	467,090	0.01	EUR 100,000	Allianz SE, 3.099%, 06/07/47	108,182	0.00
EUR 100,000	Unibail-Rodamco-Westfield SE, 0.875%, 29/03/32	88,327	0.00	EUR 100,000	Allianz SE, 4.252%, 05/07/52	109,437	0.00
EUR 100,000	Unibail-Rodamco-Westfield SE, 1.375%, 25/05/33	90,846	0.00	EUR 100,000	Aroundtown SA, 1.500%, 28/05/26	98,535	0.00
EUR 500,000	Unibail-Rodamco-Westfield SE, 7.250%, perpetual	551,541	0.01	EUR 300,000	BASF SE, 0.875%, 22/05/25	321,493	0.01
EUR 200,000	Veolia Environnement SA, 1.000%, 03/04/25	214,541	0.00	EUR 100,000	BASF SE, 0.750%, 17/03/26	104,952	0.00
EUR 100,000	Veolia Environnement SA, 0.010%, 09/06/26	102,685	0.00	EUR 100,000	BASF SE, 0.250%, 05/06/27	101,172	0.00
EUR 100,000	Veolia Environnement SA, 0.010%, 14/01/27	100,973	0.00	EUR 100,000	BASF SE, 3.125%, 29/06/28	111,783	0.00
EUR 500,000	Veolia Environnement SA, 1.250%, 02/04/27	523,543	0.01	EUR 100,000	BASF SE, 1.500%, 17/03/31	99,501	0.00
EUR 400,000	Veolia Environnement SA, 1.250%, 15/04/28	413,572	0.01	EUR 700,000	BASF SE, 4.250%, 08/03/32	823,687	0.01
EUR 100,000	Veolia Environnement SA, 1.940%, 07/01/30	103,314	0.00	EUR 100,000	BASF SE, 3.750%, 29/06/32	114,400	0.00
EUR 100,000	Veolia Environnement SA, 1.625%, 17/09/30	100,754	0.00	EUR 100,000	Bausparkasse Schwaebisch Hall AG, 0.200%, 28/10/31	91,176	0.00
EUR 100,000	Veolia Environnement SA, 0.664%, 15/01/31	93,529	0.00	EUR 200,000	Bayerische Landesbank, 0.750%, 20/01/26	211,799	0.00
EUR 100,000	Veolia Environnement SA, 1.250%, 14/05/35	89,969	0.00	GBP 100,000	Bayerische Landesbank, 5.125%, 01/06/26	129,229	0.00
GBP 100,000	Vinci SA, 2.250%, 15/03/27	120,206	0.00	EUR 200,000	Bayerische Landesbank, 0.750%, 05/02/29	201,477	0.00
EUR 400,000	Vinci SA, 0.010%, 27/11/28	387,882	0.01	EUR 100,000	Bayerische Landesbank, 0.125%, 02/11/29	95,668	0.00
EUR 200,000	Vinci SA, 1.625%, 18/01/29	208,379	0.00	EUR 200,000	Bayerische Landesbank, 2.875%, 12/01/33	223,979	0.00
EUR 100,000	Vivendi SE, 0.625%, 11/06/25	106,249	0.00	EUR 300,000	Bayerische Landesbodenkreditanstalt, 0.625%, 22/11/27	308,953	0.01
EUR 300,000	Vivendi SE, 1.125%, 11/12/28	314,169	0.01	EUR 300,000	Berlin Hyp AG, 0.625%, 22/10/25	318,086	0.01
EUR 100,000	Worldline SA, 0.875%, 30/06/27	99,743	0.00	EUR 100,000	Berlin Hyp AG, 0.375%, 25/01/27	101,802	0.00
				EUR 100,000	Berlin Hyp AG, 1.125%, 25/10/27	101,123	0.00
				EUR 400,000	Berlin Hyp AG, 0.010%, 24/01/28	398,385	0.01
				EUR 300,000	Berlin Hyp AG, 0.375%, 21/04/31	261,514	0.01
				EUR 500,000	Berlin Hyp AG, 3.000%, 10/01/33	565,647	0.01
				EUR 200,000	Bertelsmann SE & Co KGaA, 2.000%, 01/04/28	211,996	0.00
				EUR 100,000	Bertelsmann SE & Co KGaA, 1.500%, 15/05/30	99,646	0.00
				EUR 100,000	Clearstream Banking AG, 0.010%, 01/12/25	104,562	0.00

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
Germany <i>(continued)</i>				Germany <i>(continued)</i>			
EUR 100,000	Commerzbank AG, 0.625%, 28/05/25	106,673	0.00	EUR 60,000	Deutsche Bahn Finance GMBH, 1.125%, 29/05/51	41,832	0.00
EUR 455,000	Commerzbank AG, 0.100%, 11/09/25	476,364	0.01	EUR 100,000	Deutsche Bank AG, 1.125%, 17/03/25	107,054	0.00
EUR 500,000	Commerzbank AG, 2.875%, 28/04/26	553,988	0.01	EUR 300,000	Deutsche Bank AG, 0.500%, 22/01/26	315,879	0.01
EUR 100,000	Commerzbank AG, 1.125%, 22/06/26	104,691	0.00	EUR 100,000	Deutsche Bank AG, 2.625%, 12/02/26	108,377	0.00
EUR 100,000	Commerzbank AG, 0.875%, 22/01/27	102,644	0.00	USD 650,000	Deutsche Bank AG, 1.686%, 19/03/26	605,248	0.01
EUR 100,000	Commerzbank AG, 3.000%, 14/09/27	108,136	0.00	EUR 515,000	Deutsche Bank AG, 1.375%, 10/06/26	551,407	0.01
EUR 100,000	Commerzbank AG, 4.625%, 21/03/28	113,047	0.00	USD 270,000	Deutsche Bank AG, 2.129%, 24/11/26	253,090	0.00
EUR 23,000	Commerzbank AG, 1.500%, 28/08/28	24,246	0.00	EUR 500,000	Deutsche Bank AG, 3.000%, 18/01/27	557,014	0.01
EUR 500,000	Commerzbank AG, 2.875%, 13/10/28	557,036	0.01	EUR 300,000	Deutsche Bank AG, 1.625%, 20/01/27	311,402	0.01
EUR 300,000	Commerzbank AG, 5.125%, 18/01/30	346,802	0.01	USD 1,000,000	Deutsche Bank AG, 7.146%, 13/07/27	1,038,970	0.02
EUR 500,000	Commerzbank AG, 3.125%, 13/06/33	566,951	0.01	EUR 100,000	Deutsche Bank AG, 1.750%, 17/01/28	102,413	0.00
EUR 200,000	Commerzbank AG, 1.250%, 09/01/34	189,967	0.00	EUR 100,000	Deutsche Bank AG, 1.875%, 23/02/28	103,825	0.00
EUR 300,000	Commerzbank AG, 0.250%, perpetual	272,148	0.01	EUR 400,000	Deutsche Bank AG, 5.375%, 11/01/29	462,451	0.01
EUR 100,000	Continental AG, 3.625%, 30/11/27	112,241	0.00	USD 1,000,000	Deutsche Bank AG, 6.720%, 18/01/29	1,048,670	0.02
EUR 300,000	Continental AG, 4.000%, 01/06/28	341,976	0.01	EUR 200,000	Deutsche Bank AG, 0.125%, 21/01/30	189,788	0.00
EUR 200,000	Covestro AG, 0.875%, 03/02/26	211,728	0.00	EUR 100,000	Deutsche Bank AG, 1.750%, 19/11/30	95,997	0.00
EUR 300,000	Deutsche Apotheker-und Aerztebank eG, 0.050%, 13/11/29	285,215	0.01	EUR 100,000	Deutsche Bank AG, 1.375%, 17/02/32	90,737	0.00
GBP 100,000	Deutsche Bahn Finance GMBH, 1.375%, 07/07/25	121,643	0.00	USD 500,000	Deutsche Bank AG, 7.079%, 10/02/34	514,310	0.01
EUR 200,000	Deutsche Bahn Finance GMBH, 0.500%, 09/04/27	206,207	0.00	EUR 100,000	Deutsche Boerse AG, 0.010%, 22/02/26	103,777	0.00
EUR 100,000	Deutsche Bahn Finance GMBH, 1.000%, 17/12/27	103,435	0.00	EUR 100,000	Deutsche Boerse AG, 0.125%, 22/02/31	91,731	0.00
EUR 400,000	Deutsche Bahn Finance GMBH, 1.125%, 18/12/28	409,856	0.01	EUR 500,000	Deutsche Boerse AG, 1.500%, 04/04/32	500,986	0.01
EUR 100,000	Deutsche Bahn Finance GMBH, 0.375%, 23/06/29	98,022	0.00	EUR 70,000	Deutsche Kreditbank AG, 0.010%, 23/02/26	71,732	0.00
EUR 400,000	Deutsche Bahn Finance GMBH, 1.875%, 24/05/30	417,098	0.01	EUR 100,000	Deutsche Kreditbank AG, 0.500%, 19/03/27	103,238	0.00
EUR 100,000	Deutsche Bahn Finance GMBH, 1.625%, 06/11/30	102,209	0.00	EUR 200,000	Deutsche Kreditbank AG, 0.010%, 07/11/29	189,998	0.00
EUR 200,000	Deutsche Bahn Finance GMBH, 1.625%, 16/08/33	196,294	0.00	EUR 100,000	Deutsche Pfandbriefbank AG, 0.100%, 02/02/26	98,958	0.00
EUR 100,000	Deutsche Bahn Finance GMBH, 1.375%, 03/03/34	94,591	0.00	EUR 500,000	Deutsche Pfandbriefbank AG, 3.625%, 13/10/26	561,416	0.01
EUR 100,000	Deutsche Bahn Finance GMBH, 0.750%, 16/07/35	84,947	0.00	EUR 200,000	Deutsche Pfandbriefbank AG, 0.625%, 30/08/27	203,600	0.00
EUR 100,000	Deutsche Bahn Finance GMBH, 0.625%, 15/04/36	82,412	0.00	EUR 400,000	Deutsche Pfandbriefbank AG, 0.100%, 21/01/28	394,837	0.01
EUR 100,000	Deutsche Bahn Finance GMBH, 0.875%, 23/06/39	79,657	0.00	EUR 100,000	Deutsche Post AG, 0.375%, 20/05/26	103,922	0.00
EUR 400,000	Deutsche Bahn Finance GMBH, 4.000%, 23/11/43	482,175	0.01				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
Germany <i>(continued)</i>				Germany <i>(continued)</i>			
EUR 100,000	Deutsche Post AG, 1.625%, 05/12/28	105,184	0.00	EUR 100,000	Fresenius SE & Co KGaA, 4.250%, 28/05/26	112,932	0.00
EUR 100,000	Deutsche Post AG, 0.750%, 20/05/29	100,945	0.00	EUR 135,000	Fresenius SE & Co KGaA, 0.375%, 28/09/26	138,614	0.00
EUR 100,000	Deutsche Post AG, 1.000%, 20/05/32	98,266	0.00	EUR 100,000	Fresenius SE & Co KGaA, 0.750%, 15/01/28	100,762	0.00
EUR 200,000	Deutsche Post AG, 3.375%, 03/07/33	225,574	0.00	EUR 100,000	Fresenius SE & Co KGaA, 5.000%, 28/11/29	117,927	0.00
EUR 555,000	Deutsche Telekom AG, 0.875%, 25/03/26	586,675	0.01	EUR 95,000	Fresenius SE & Co KGaA, 1.125%, 28/01/33	85,392	0.00
EUR 100,000	Deutsche Telekom AG, 0.500%, 05/07/27	103,099	0.00	EUR 300,000	Hamburg Commercial Bank AG, 0.375%, 09/03/26	304,502	0.01
EUR 50,000	Deutsche Telekom AG, 1.750%, 25/03/31	51,890	0.00	EUR 100,000	Hamburg Commercial Bank AG, 0.100%, 02/11/28	97,299	0.00
GBP 100,000	Deutsche Telekom AG, 3.125%, 06/02/34	114,051	0.00	EUR 200,000	Hannover Rueck SE, 1.125%, 09/10/39	187,810	0.00
EUR 100,000	Deutsche Telekom AG, 1.375%, 05/07/34	95,473	0.00	EUR 100,000	Hannover Rueck SE, 1.375%, 30/06/42	89,228	0.00
USD 500,000	Deutsche Telekom AG, 3.625%, 21/01/50	401,535	0.01	EUR 30,000	Heidelberg Materials AG, 1.500%, 07/02/25	32,520	0.00
EUR 400,000	Deutsche Wohnen SE, 1.500%, 30/04/30	386,230	0.01	EUR 500,000	Heidelberg Materials AG, 3.750%, 31/05/32	557,876	0.01
EUR 500,000	Dz Hyp AG, 0.010%, 26/10/26	511,784	0.01	GBP 100,000	Henkel AG & Co KGaA, 1.250%, 30/09/26	118,772	0.00
EUR 100,000	DZ HYP AG, 0.750%, 02/02/26	105,825	0.00	EUR 100,000	Infineon Technologies AG, 1.125%, 24/06/26	105,100	0.00
EUR 800,000	DZ HYP AG, 0.750%, 21/11/29	792,785	0.01	EUR 200,000	Infineon Technologies AG, 1.625%, 24/06/29	204,734	0.00
EUR 100,000	DZ HYP AG, 0.875%, 18/01/30	99,593	0.00	EUR 400,000	ING-DiBa AG, 0.010%, 07/10/28	390,485	0.01
EUR 700,000	DZ HYP AG, 3.000%, 30/11/32	789,679	0.01	EUR 500,000	ING-DiBa AG, 2.375%, 13/09/30	542,472	0.01
EUR 500,000	EON SE, 0.875%, 08/01/25	538,429	0.01	EUR 100,000	ING-DiBa AG, 1.000%, 23/05/39	83,267	0.00
EUR 55,000	EON SE, 0.125%, 18/01/26	57,251	0.00	EUR 500,000	Investitionsbank Berlin, 0.250%, 03/02/32	459,026	0.01
EUR 100,000	EON SE, 0.375%, 29/09/27	100,889	0.00	EUR 300,000	Investitionsbank Berlin, 0.050%, 02/03/35	247,234	0.00
EUR 100,000	EON SE, 3.500%, 12/01/28	113,037	0.00	EUR 200,000	Kreditanstalt fuer Wiederaufbau, 0.625%, 15/01/25	215,407	0.00
EUR 100,000	EON SE, 0.750%, 20/02/28	102,333	0.00	EUR 750,000	Kreditanstalt fuer Wiederaufbau, 0.010%, 18/02/25	800,750	0.01
EUR 100,000	EON SE, 0.100%, 19/12/28	98,641	0.00	USD 1,000,000	Kreditanstalt fuer Wiederaufbau, 4.125%, 27/03/25	992,890	0.02
EUR 607,000	EON SE, 3.750%, 01/03/29	693,817	0.01	EUR 600,000	Kreditanstalt fuer Wiederaufbau, 0.010%, 31/03/25	638,976	0.01
EUR 30,000	EON SE, 0.350%, 28/02/30	28,129	0.00	EUR 700,000	Kreditanstalt fuer Wiederaufbau, 0.375%, 23/04/25	748,341	0.01
EUR 50,000	EON SE, 1.625%, 29/03/31	49,872	0.00	USD 200,000	Kreditanstalt fuer Wiederaufbau, 2.000%, 02/05/25	193,268	0.00
EUR 70,000	EON SE, 0.875%, 20/08/31	65,893	0.00	EUR 800,000	Kreditanstalt fuer Wiederaufbau, 0.125%, 30/06/25	849,573	0.01
EUR 100,000	EON SE, 0.600%, 01/10/32	89,793	0.00	GBP 100,000	Kreditanstalt fuer Wiederaufbau, 1.125%, 04/07/25	121,242	0.00
EUR 131,000	EON SE, 4.000%, 29/08/33	152,257	0.00	USD 625,000	Kreditanstalt fuer Wiederaufbau, 0.375%, 18/07/25	586,750	0.01
EUR 40,000	EON SE, 0.875%, 18/10/34	35,560	0.00	GBP 500,000	Kreditanstalt fuer Wiederaufbau, 3.875%, 02/09/25	632,970	0.01
EUR 40,000	EON SE, 3.875%, 12/01/35	45,930	0.00	EUR 200,000	Kreditanstalt fuer Wiederaufbau, 0.250%, 15/09/25	212,197	0.00
EUR 500,000	Eurogrid GmbH, 3.722%, 27/04/30	563,333	0.01				
EUR 400,000	Eurogrid GmbH, 0.741%, 21/04/33	348,332	0.01				
EUR 100,000	Evonik Industries AG, 0.625%, 18/09/25	105,518	0.00				
EUR 400,000	Evonik Industries AG, 2.250%, 25/09/27	427,301	0.01				
EUR 100,000	FMS Wertmanagement, 0.375%, 29/04/30	96,861	0.00				
EUR 100,000	Fresenius Medical Care AG & Co KGaA, 1.500%, 11/07/25	106,634	0.00				
EUR 50,000	Fresenius Medical Care AG & Co KGaA, 0.625%, 30/11/26	50,539	0.00				
EUR 300,000	Fresenius Medical Care AG & Co KGaA, 3.875%, 20/09/27	337,002	0.01				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
Germany <i>(continued)</i>				Germany <i>(continued)</i>			
USD 225,000	Kreditanstalt fuer Wiederaufbau, 0.625%, 22/01/26	208,978	0.00	EUR 200,000	Kreditanstalt fuer Wiederaufbau, 0.750%, 15/01/29	203,580	0.00
GBP 200,000	Kreditanstalt fuer Wiederaufbau, 4.125%, 18/02/26	254,453	0.00	EUR 600,000	Kreditanstalt fuer Wiederaufbau, 0.010%, 15/06/29	581,532	0.01
EUR 200,000	Kreditanstalt fuer Wiederaufbau, 0.375%, 09/03/26	211,143	0.00	USD 200,000	Kreditanstalt fuer Wiederaufbau, 1.750%, 14/09/29	177,910	0.00
USD 1,000,000	Kreditanstalt fuer Wiederaufbau, 3.625%, 01/04/26	987,560	0.02	EUR 1,000,000	Kreditanstalt fuer Wiederaufbau, 2.000%, 15/11/29	1,079,078	0.02
EUR 800,000	Kreditanstalt fuer Wiederaufbau, 2.875%, 29/05/26	891,196	0.01	EUR 500,000	Kreditanstalt fuer Wiederaufbau, 2.875%, 28/12/29	565,874	0.01
EUR 1,000,000	Kreditanstalt fuer Wiederaufbau, 0.010%, 15/06/26	1,040,304	0.02	EUR 100,000	Kreditanstalt fuer Wiederaufbau, 0.375%, 23/04/30	97,251	0.00
GBP 100,000	Kreditanstalt fuer Wiederaufbau, 1.250%, 31/07/26	118,920	0.00	EUR 1,000,000	Kreditanstalt fuer Wiederaufbau, 2.750%, 15/05/30	1,125,572	0.02
GBP 600,000	Kreditanstalt fuer Wiederaufbau, 0.875%, 15/09/26	704,133	0.01	EUR 1,000,000	Kreditanstalt fuer Wiederaufbau, 3.125%, 07/06/30	1,148,571	0.02
EUR 400,000	Kreditanstalt fuer Wiederaufbau, 0.010%, 30/09/26	413,298	0.01	EUR 500,000	Kreditanstalt fuer Wiederaufbau, 0.010%, 17/09/30	468,858	0.01
USD 800,000	Kreditanstalt fuer Wiederaufbau, 1.000%, 01/10/26	736,248	0.01	EUR 400,000	Kreditanstalt fuer Wiederaufbau, 0.010%, 10/01/31	371,949	0.01
GBP 200,000	Kreditanstalt fuer Wiederaufbau, 0.125%, 30/12/26	228,426	0.00	EUR 500,000	Kreditanstalt fuer Wiederaufbau, 3.250%, 24/03/31	581,018	0.01
AUD 500,000	Kreditanstalt fuer Wiederaufbau, 2.000%, 15/02/27	319,991	0.01	EUR 800,000	Kreditanstalt fuer Wiederaufbau, 0.010%, 15/09/31	731,888	0.01
EUR 200,000	Kreditanstalt fuer Wiederaufbau, 0.625%, 22/02/27	209,130	0.00	EUR 500,000	Kreditanstalt fuer Wiederaufbau, 0.125%, 09/01/32	457,491	0.01
EUR 600,000	Kreditanstalt fuer Wiederaufbau, 0.010%, 31/03/27	613,412	0.01	EUR 700,000	Kreditanstalt fuer Wiederaufbau, 1.375%, 07/06/32	708,163	0.01
EUR 500,000	Kreditanstalt fuer Wiederaufbau, 0.010%, 30/04/27	510,243	0.01	EUR 250,000	Kreditanstalt fuer Wiederaufbau, 1.125%, 15/09/32	246,456	0.00
USD 1,000,000	Kreditanstalt fuer Wiederaufbau, 3.000%, 20/05/27	966,420	0.02	EUR 800,000	Kreditanstalt fuer Wiederaufbau, 2.750%, 14/02/33	898,902	0.01
EUR 500,000	Kreditanstalt fuer Wiederaufbau, 1.250%, 30/06/27	531,072	0.01	EUR 300,000	Kreditanstalt fuer Wiederaufbau, 1.125%, 09/05/33	291,976	0.01
GBP 400,000	Kreditanstalt fuer Wiederaufbau, 3.750%, 30/07/27	507,844	0.01	EUR 600,000	Kreditanstalt fuer Wiederaufbau, 2.875%, 07/06/33	679,705	0.01
EUR 400,000	Kreditanstalt fuer Wiederaufbau, 0.500%, 15/09/27	412,238	0.01	USD 1,000,000	Kreditanstalt fuer Wiederaufbau, 4.125%, 15/07/33	1,007,050	0.02
GBP 200,000	Kreditanstalt fuer Wiederaufbau, 0.750%, 07/12/27	227,113	0.00	EUR 200,000	Kreditanstalt fuer Wiederaufbau, 0.050%, 29/09/34	167,938	0.00
EUR 500,000	Kreditanstalt fuer Wiederaufbau, 0.010%, 15/12/27	502,859	0.01	USD 100,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 18/04/36	60,184	0.00
EUR 600,000	Kreditanstalt fuer Wiederaufbau, 0.625%, 07/01/28	618,078	0.01	EUR 300,000	Kreditanstalt fuer Wiederaufbau, 0.375%, 20/05/36	250,502	0.00
USD 500,000	Kreditanstalt fuer Wiederaufbau, 3.750%, 15/02/28	495,365	0.01	GBP 100,000	Kreditanstalt fuer Wiederaufbau, 5.000%, 09/06/36	141,462	0.00
EUR 800,000	Kreditanstalt fuer Wiederaufbau, 2.750%, 15/03/28	896,375	0.01	EUR 100,000	Kreditanstalt fuer Wiederaufbau, 1.250%, 04/07/36	93,068	0.00
EUR 500,000	Kreditanstalt fuer Wiederaufbau, 0.750%, 28/06/28	513,817	0.01	EUR 200,000	Kreditanstalt fuer Wiederaufbau, 1.125%, 31/03/37	181,600	0.00
EUR 600,000	Kreditanstalt fuer Wiederaufbau, 0.010%, 15/09/28	592,892	0.01	EUR 150,000	Kreditanstalt fuer Wiederaufbau, 1.125%, 15/06/37	135,289	0.00
EUR 1,000,000	Kreditanstalt fuer Wiederaufbau, 3.125%, 10/10/28	1,140,706	0.02	EUR 100,000	Kreditanstalt fuer Wiederaufbau, 0.875%, 04/07/39	83,945	0.00
EUR 500,000	Kreditanstalt fuer Wiederaufbau, 0.010%, 09/11/28	491,934	0.01	EUR 500,000	Kreditanstalt fuer Wiederaufbau, 0.010%, perpetual	510,464	0.01
GBP 30,000	Kreditanstalt fuer Wiederaufbau, 6.000%, 07/12/28	42,096	0.00				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
Germany <i>(continued)</i>				Germany <i>(continued)</i>			
EUR 100,000	Landesbank Baden-Wuerttemberg, 0.375%, 29/07/26	101,562	0.00	AUD 200,000	Landwirtschaftliche Rentenbank, 2.600%, 23/03/27	130,166	0.00
EUR 100,000	Landesbank Baden-Wuerttemberg, 0.375%, 18/02/27	100,118	0.00	EUR 400,000	Landwirtschaftliche Rentenbank, 0.010%, 22/09/27	403,940	0.01
EUR 300,000	Landesbank Baden-Wuerttemberg, 0.010%, 16/07/27	302,318	0.01	EUR 500,000	Landwirtschaftliche Rentenbank, 0.375%, 14/02/28	508,487	0.01
EUR 200,000	Landesbank Baden-Wuerttemberg, 3.250%, 27/09/27	225,821	0.00	USD 500,000	Landwirtschaftliche Rentenbank, 3.875%, 14/06/28	497,895	0.01
EUR 500,000	Landesbank Baden-Wuerttemberg, 1.750%, 28/02/28	533,894	0.01	EUR 200,000	Landwirtschaftliche Rentenbank, 0.010%, 19/07/28	198,203	0.00
EUR 100,000	Landesbank Baden-Wuerttemberg, 0.375%, 07/05/29	92,485	0.00	EUR 200,000	Landwirtschaftliche Rentenbank, 0.500%, 28/02/29	200,432	0.00
EUR 200,000	Landesbank Baden-Wuerttemberg, 0.375%, 21/02/31	173,894	0.00	EUR 400,000	Landwirtschaftliche Rentenbank, 0.050%, 18/12/29	383,610	0.01
EUR 200,000	Landesbank Baden-Wuerttemberg, 3.250%, 27/06/33	229,986	0.00	USD 200,000	Landwirtschaftliche Rentenbank, 0.875%, 03/09/30	163,238	0.00
EUR 400,000	Landesbank Hessen-Thueringen Girozentrale, 0.375%, 12/05/25	423,669	0.01	EUR 500,000	Landwirtschaftliche Rentenbank, 3.250%, 06/09/30	578,301	0.01
EUR 400,000	Landesbank Hessen-Thueringen Girozentrale, 0.500%, 16/01/26	421,601	0.01	EUR 300,000	Landwirtschaftliche Rentenbank, 0.050%, 31/01/31	278,829	0.01
EUR 400,000	Landesbank Hessen-Thueringen Girozentrale, 2.375%, 21/09/26	438,073	0.01	EUR 800,000	Landwirtschaftliche Rentenbank, 3.000%, 14/11/34	911,655	0.01
EUR 300,000	Landesbank Hessen-Thueringen Girozentrale, 0.875%, 20/03/28	308,360	0.01	EUR 100,000	Landwirtschaftliche Rentenbank, 0.625%, 31/10/36	85,202	0.00
USD 500,000	Landeskreditbank Baden-Wuerttemberg Foerderbank, 0.500%, 08/12/25	463,640	0.01	EUR 100,000	LEG Immobilien SE, 0.875%, 17/01/29	96,542	0.00
USD 1,000,000	Landeskreditbank Baden-Wuerttemberg Foerderbank, 4.875%, 09/03/26	1,009,750	0.02	EUR 100,000	LEG Immobilien SE, 0.750%, 30/06/31	87,598	0.00
EUR 500,000	Landeskreditbank Baden-Wuerttemberg Foerderbank, 2.750%, 16/02/28	558,080	0.01	EUR 300,000	LEG Immobilien SE, 0.875%, 30/03/33	250,094	0.00
USD 1,000,000	Landeskreditbank Baden-Wuerttemberg Foerderbank, 1.375%, 12/10/28	882,970	0.01	EUR 100,000	LEG Immobilien SE, 1.500%, 17/01/34	86,669	0.00
USD 100,000	Landwirtschaftliche Rentenbank, 2.000%, 13/01/25	97,198	0.00	EUR 100,000	LEG Immobilien SE, 1.625%, 28/11/34	84,167	0.00
EUR 500,000	Landwirtschaftliche Rentenbank, 0.500%, 06/03/25	536,727	0.01	EUR 65,000	Mercedes-Benz Group AG, 0.750%, 08/02/30	62,947	0.00
USD 300,000	Landwirtschaftliche Rentenbank, 0.500%, 27/05/25	283,299	0.01	EUR 50,000	Mercedes-Benz Group AG, 2.375%, 22/05/30	53,282	0.00
USD 100,000	Landwirtschaftliche Rentenbank, 2.375%, 10/06/25	96,883	0.00	EUR 90,000	Mercedes-Benz Group AG, 0.750%, 10/09/30	86,248	0.00
GBP 200,000	Landwirtschaftliche Rentenbank, 1.375%, 08/09/25	242,628	0.00	EUR 100,000	Mercedes-Benz Group AG, 1.125%, 06/11/31	96,662	0.00
EUR 100,000	Landwirtschaftliche Rentenbank, 0.375%, 16/03/26	105,239	0.00	EUR 55,000	Mercedes-Benz Group AG, 0.750%, 11/03/33	50,133	0.00
USD 250,000	Landwirtschaftliche Rentenbank, 1.750%, 27/07/26	235,328	0.00	EUR 100,000	Mercedes-Benz Group AG, 1.125%, 08/08/34	91,422	0.00
				EUR 400,000	Mercedes-Benz International Finance BV, 2.625%, 07/04/25	437,658	0.01
				EUR 100,000	Mercedes-Benz International Finance BV, 1.500%, 09/03/26	106,805	0.00
				EUR 400,000	Mercedes-Benz International Finance BV, 2.000%, 22/08/26	432,669	0.01
				EUR 100,000	Mercedes-Benz International Finance BV, 0.375%, 08/11/26	103,133	0.00
				EUR 500,000	Merck Financial Services GmbH, 0.500%, 16/07/28	496,634	0.01
				EUR 200,000	Merck KGaA, 1.625%, 09/09/80	204,972	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
Germany (continued)				Germany (continued)			
EUR 100,000	Muenchener Hypothekbank eG, 0.500%, 22/04/26	104,936	0.00	EUR 100,000	Santander Consumer Bank AG, 4.375%, 13/09/27	113,847	0.00
EUR 100,000	Muenchener Hypothekbank eG, 0.625%, 23/10/26	104,322	0.00	EUR 100,000	SAP SE, 1.000%, 01/04/25	108,166	0.00
EUR 500,000	Muenchener Hypothekbank eG, 3.000%, 04/08/27	559,704	0.01	EUR 300,000	SAP SE, 0.375%, 18/05/29	294,806	0.01
EUR 100,000	Muenchener Hypothekbank eG, 2.500%, 04/07/28	109,884	0.00	EUR 100,000	SAP SE, 1.375%, 13/03/30	102,256	0.00
EUR 100,000	Muenchener Hypothekbank eG, 0.375%, 09/03/29	93,731	0.00	EUR 300,000	SAP SE, 1.625%, 10/03/31	309,149	0.01
EUR 500,000	Muenchener Hypothekbank eG, 1.875%, 25/08/32	517,970	0.01	EUR 500,000	UniCredit Bank AG, 0.010%, 28/09/26	512,734	0.01
EUR 100,000	Muenchener Hypothekbank eG, 0.010%, perpetual	67,236	0.00	EUR 800,000	UniCredit Bank AG, 1.375%, 07/06/27	845,455	0.01
EUR 100,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.250%, 26/05/41	91,559	0.00	EUR 300,000	UniCredit Bank AG, 0.010%, 19/11/27	299,445	0.01
EUR 100,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.000%, 26/05/42	87,091	0.00	EUR 400,000	UniCredit Bank AG, 0.010%, 10/03/31	365,343	0.01
EUR 200,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 3.250%, 26/05/49	213,942	0.00	EUR 100,000	UniCredit Bank AG, 0.250%, 15/01/32	90,922	0.00
EUR 300,000	Norddeutsche Landesbank-Girozentrale, 0.010%, 23/09/26	307,999	0.01	EUR 100,000	Vier Gas Transport GmbH, 2.875%, 12/06/25	110,009	0.00
EUR 300,000	Norddeutsche Landesbank-Girozentrale, 0.010%, 18/02/27	305,049	0.01	EUR 100,000	Vier Gas Transport GmbH, 4.000%, 26/09/27	113,556	0.00
EUR 100,000	Norddeutsche Landesbank-Girozentrale, 0.750%, 18/01/28	102,524	0.00	EUR 200,000	Vier Gas Transport GmbH, 0.125%, 10/09/29	188,875	0.00
EUR 100,000	Norddeutsche Landesbank-Girozentrale, 4.875%, 11/07/28	117,552	0.00	EUR 65,000	Volkswagen Bank GmbH, 1.250%, 15/12/25	68,990	0.00
EUR 100,000	NRW Bank, 0.250%, 10/03/25	106,737	0.00	EUR 100,000	Volkswagen Bank GmbH, 2.500%, 31/07/26	107,625	0.00
USD 500,000	NRW Bank, 4.500%, 09/06/25	497,960	0.01	EUR 500,000	Volkswagen Bank GmbH, 4.375%, perpetual	569,497	0.01
USD 500,000	NRW Bank, 4.625%, 04/11/25	500,405	0.01	EUR 300,000	Volkswagen Financial Services AG, 0.250%, 31/01/25	319,568	0.01
EUR 200,000	NRW Bank, 0.875%, 10/11/25	213,387	0.00	EUR 40,000	Volkswagen Financial Services AG, 0.010%, 12/02/25	42,433	0.00
USD 500,000	NRW Bank, 0.875%, 09/03/26	463,550	0.01	EUR 300,000	Volkswagen Financial Services AG, 3.000%, 06/04/25	329,367	0.01
EUR 700,000	NRW Bank, 0.250%, 16/03/27	719,924	0.01	EUR 65,000	Volkswagen Financial Services AG, 0.125%, 12/02/27	65,196	0.00
EUR 200,000	NRW Bank, 0.500%, 13/09/27	205,456	0.00	EUR 200,000	Volkswagen Financial Services AG, 2.250%, 01/10/27	215,117	0.00
EUR 300,000	NRW Bank, 0.625%, 04/01/28	308,075	0.01	EUR 470,000	Volkswagen Financial Services AG, 0.875%, 31/01/28	469,774	0.01
EUR 100,000	NRW Bank, 3.000%, 31/05/30	113,612	0.00	EUR 100,000	Volkswagen Financial Services AG, 0.375%, 12/02/30	91,264	0.00
EUR 200,000	NRW Bank, 0.010%, 03/02/31	184,441	0.00	EUR 50,000	Volkswagen Leasing GmbH, 1.625%, 15/08/25	53,641	0.00
EUR 500,000	NRW Bank, 2.500%, 07/09/37	526,758	0.01	EUR 55,000	Volkswagen Leasing GmbH, 0.250%, 12/01/26	56,967	0.00
EUR 400,000	NRW Bank, 0.500%, perpetual	292,242	0.01	EUR 200,000	Volkswagen Leasing GmbH, 1.500%, 19/06/26	211,379	0.00
EUR 200,000	Robert Bosch GmbH, 3.625%, perpetual	225,634	0.00	EUR 100,000	Volkswagen Leasing GmbH, 0.375%, 20/07/26	102,426	0.00
EUR 100,000	Robert Bosch GmbH, 4.000%, perpetual	117,054	0.00	EUR 35,000	Volkswagen Leasing GmbH, 0.500%, 12/01/29	33,531	0.00
EUR 500,000	Robert Bosch GmbH, 4.375%, perpetual	592,639	0.01	EUR 500,000	Vonovia SE, 1.375%, 28/01/26	527,879	0.01
				EUR 100,000	Vonovia SE, 4.750%, 23/05/27	114,551	0.00
				EUR 100,000	Vonovia SE, 0.375%, 16/06/27	98,756	0.00
				EUR 100,000	Vonovia SE, 1.875%, 28/06/28	102,056	0.00
				EUR 200,000	Vonovia SE, 0.250%, 01/09/28	187,587	0.00

Schedule of Investments (continued) as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
Germany (continued)				Ireland (continued)			
EUR 100,000	Vonovia SE, 0.625%, 24/03/31	87,049	0.00	USD 1,000,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 6.450%, 15/04/27	1,035,830	0.02
EUR 300,000	Vonovia SE, 1.000%, 16/06/33	251,658	0.00	USD 100,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.650%, 21/07/27	95,097	0.00
Total Germany		101,291,894	1.52	USD 500,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 5.750%, 06/06/28	512,270	0.01
Hong Kong				USD 500,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.000%, 29/10/28	456,030	0.01
USD 200,000	AIA Group Ltd, 3.600%, 09/04/29	189,472	0.00	USD 150,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.300%, 30/01/32	130,762	0.00
USD 200,000	AIA Group Ltd, 4.875%, 11/03/44	194,076	0.00	USD 150,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.400%, 29/10/33	129,023	0.00
USD 100,000	Beijing State-Owned Assets Management Hong Kong Co Ltd, 4.125%, 26/05/25	98,208	0.00	USD 300,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.850%, 29/10/41	243,219	0.01
USD 300,000	CITIC Ltd, 3.700%, 14/06/26	291,558	0.01	EUR 200,000	AIB Group PLC, 2.250%, 03/07/25	217,095	0.00
USD 100,000	CNAC HK Finbridge Co Ltd, 4.125%, 19/07/27	96,736	0.00	EUR 500,000	AIB Group PLC, 3.625%, 04/07/26	552,347	0.01
USD 300,000	CNAC HK Finbridge Co Ltd, 5.125%, 14/03/28	299,853	0.01	EUR 100,000	AIB Group PLC, 0.500%, 17/11/27	101,360	0.00
USD 300,000	Far East Horizon Ltd, 3.375%, 18/02/25	285,135	0.00	USD 500,000	Bank of Ireland Group PLC, 6.253%, 16/09/26	505,335	0.01
USD 300,000	Hong Kong Sukuk 2017 Ltd, 3.132%, 28/02/27	291,375	0.00	USD 500,000	Bank of Ireland Group PLC, 2.029%, 30/09/27	456,890	0.01
USD 500,000	Yan Gang Ltd, 1.900%, 23/03/26	454,445	0.01	EUR 500,000	Bank of Ireland Group PLC, 5.000%, 04/07/31	589,270	0.01
Total Hong Kong		2,200,858	0.03	EUR 400,000	CCEP Finance Ireland DAC, 0.010%, 06/09/25	417,902	0.01
Hungary				EUR 100,000	CCEP Finance Ireland DAC, 0.875%, 06/05/33	89,244	0.00
EUR 300,000	MOL Hungarian Oil & Gas PLC, 1.500%, 08/10/27	299,850	0.00	EUR 100,000	CRH Finance DAC, 1.375%, 18/10/28	102,176	0.00
Total Hungary		299,850	0.00	EUR 300,000	CRH SMW Finance DAC, 1.250%, 05/11/26	315,753	0.01
India				EUR 100,000	Dell Bank International DAC, 0.500%, 27/10/26	102,193	0.00
USD 200,000	Bharti Airtel Ltd, 4.375%, 10/06/25	197,382	0.00	EUR 100,000	Dell Bank International DAC, 4.500%, 18/10/27	115,077	0.00
USD 100,000	Hindustan Petroleum Corp Ltd, 4.000%, 12/07/27	96,561	0.00	EUR 100,000	DXC Capital Funding DAC, 0.450%, 15/09/27	98,058	0.00
USD 200,000	REC Ltd, 3.500%, 12/12/24	196,220	0.00	EUR 100,000	DXC Capital Funding DAC, 0.950%, 15/09/31	88,443	0.00
USD 200,000	REC Ltd, 3.875%, 07/07/27	191,668	0.00	EUR 300,000	Eaton Capital UnLtd Co, 0.128%, 08/03/26	311,011	0.01
USD 300,000	Reliance Industries Ltd, 3.667%, 30/11/27	286,833	0.01	EUR 200,000	ESB Finance DAC, 1.750%, 07/02/29	207,659	0.00
Total India		968,664	0.01	EUR 100,000	ESB Finance DAC, 1.000%, 19/07/34	88,722	0.00
Indonesia				GBP 200,000	ESB Finance DAC, 1.875%, 21/07/35	192,732	0.00
USD 100,000	Pertamina Persero PT, 5.625%, 20/05/43	101,602	0.00	EUR 100,000	Fresenius Finance Ireland PLC, 0.010%, 01/10/25	104,020	0.00
USD 200,000	Pertamina Persero PT, 6.450%, 30/05/44	218,792	0.00	EUR 50,000	Fresenius Finance Ireland PLC, 2.125%, 01/02/27	53,431	0.00
Total Indonesia		320,394	0.00				
Ireland							
EUR 100,000	Abbott Ireland Financing DAC, 0.375%, 19/11/27	101,175	0.00				
USD 150,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.500%, 15/01/25	146,730	0.00				
USD 500,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 4.450%, 01/10/25	490,885	0.01				
USD 300,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 1.750%, 30/01/26	278,883	0.01				
USD 650,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 2.450%, 29/10/26	602,140	0.01				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
Ireland (continued)				Italy (continued)			
EUR 100,000	Fresenius Finance Ireland PLC, 0.500%, 01/10/28	97,880	0.00	EUR 100,000	A2A SpA, 0.625%, 15/07/31	88,964	0.00
EUR 100,000	Fresenius Finance Ireland PLC, 0.875%, 01/10/31	89,305	0.00	EUR 100,000	A2A SpA, 1.000%, 02/11/33	84,930	0.00
GBP 100,000	Freshwater Finance PLC, 5.182%, 20/04/35	125,377	0.00	EUR 100,000	ACEA SpA, 0.010%, 28/09/25	104,124	0.00
EUR 100,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 0.375%, 15/09/27	99,712	0.00	EUR 200,000	ACEA SpA, 1.500%, 08/06/27	208,651	0.01
USD 100,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 1.750%, 15/09/30	83,084	0.00	EUR 200,000	ACEA SpA, 0.250%, 28/07/30	181,454	0.00
USD 145,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 2.000%, 16/09/31	120,688	0.00	EUR 100,000	Alperia SpA, 5.701%, 05/07/28	113,418	0.00
EUR 100,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 1.000%, 15/09/32	92,055	0.00	EUR 200,000	Assicurazioni Generali SpA, 2.124%, 01/10/30	194,631	0.00
EUR 100,000	Kerry Group Financial Services Unltd Co, 0.625%, 20/09/29	97,362	0.00	EUR 200,000	Assicurazioni Generali SpA, 1.713%, 30/06/32	177,919	0.00
EUR 400,000	Kerry Group Financial Services Unltd Co, 0.875%, 01/12/31	374,613	0.01	EUR 500,000	Assicurazioni Generali SpA, 5.800%, 06/07/32	595,716	0.01
EUR 100,000	Linde PLC, 1.000%, 31/03/27	104,414	0.00	EUR 100,000	Assicurazioni Generali SpA, 5.500%, 27/10/47	114,764	0.00
EUR 100,000	Linde PLC, 3.375%, 12/06/29	113,488	0.00	EUR 200,000	ASTM SpA, 1.000%, 25/11/26	205,940	0.00
EUR 100,000	Linde PLC, 1.375%, 31/03/31	99,590	0.00	EUR 100,000	ASTM SpA, 1.625%, 08/02/28	103,611	0.00
EUR 200,000	Linde PLC, 3.625%, 12/06/34	231,307	0.00	EUR 200,000	Banco BPM SpA, 1.000%, 23/01/25	214,954	0.01
EUR 100,000	Linde PLC, 1.625%, 31/03/35	94,841	0.00	EUR 100,000	BPER Banca, 0.625%, 28/10/28	98,539	0.00
EUR 200,000	Lunar Funding V for Swisscom AG, 1.125%, 12/10/26	210,204	0.00	EUR 300,000	Credit Agricole Italia SpA, 0.250%, 17/01/28	297,348	0.01
EUR 200,000	Ryanair DAC, 0.875%, 25/05/26	208,567	0.00	EUR 200,000	Credit Agricole Italia SpA, 1.625%, 21/03/29	206,773	0.00
USD 90,000	Shire Acquisitions Investments Ireland DAC, 3.200%, 23/09/26	86,629	0.00	EUR 500,000	Credit Agricole Italia SpA, 3.500%, 15/01/30	563,631	0.01
EUR 300,000	Smurfit Kappa Treasury ULC, 1.500%, 15/09/27	311,177	0.01	EUR 50,000	Enel SpA, 5.625%, 21/06/27	59,544	0.00
EUR 700,000	Vodafone International Financing DAC, 3.250%, perpetual	782,936	0.01	EUR 100,000	Enel SpA, 1.375%, perpetual	96,450	0.00
USD 200,000	Willow No 2 Ireland PLC for Zurich Insurance Co Ltd, 4.250%, 01/10/45	192,312	0.00	EUR 100,000	Enel SpA, 1.875%, perpetual	87,445	0.00
EUR 100,000	Zurich Finance Ireland Designated Activity Co, 1.875%, 17/09/50	96,145	0.00	EUR 100,000	Eni SpA, 1.000%, 14/03/25	107,242	0.00
USD 300,000	Zurich Finance Ireland Designated Activity Co, 3.000%, 19/04/51	242,082	0.01	EUR 300,000	Eni SpA, 1.500%, 02/02/26	318,918	0.01
Total Ireland		12,884,530	0.19	EUR 300,000	Eni SpA, 1.250%, 18/05/26	317,659	0.01
Israel				EUR 500,000	Eni SpA, 3.625%, 19/05/27	560,814	0.01
USD 300,000	ICL Group Ltd, 6.375%, 31/05/38	285,984	0.00	EUR 300,000	Eni SpA, 0.375%, 14/06/28	295,024	0.01
Total Israel		285,984	0.00	USD 200,000	Eni SpA, 4.250%, 09/05/29	194,648	0.00
Italy				EUR 100,000	Eni SpA, 0.625%, 23/01/30	95,115	0.00
EUR 100,000	2i Rete Gas SpA, 2.195%, 11/09/25	108,265	0.00	EUR 100,000	Eni SpA, 1.000%, 11/10/34	85,583	0.00
EUR 100,000	2i Rete Gas SpA, 1.608%, 31/10/27	103,824	0.00	EUR 200,000	Eni SpA, 2.750%, perpetual	189,861	0.00
EUR 100,000	2i Rete Gas SpA, 4.375%, 06/06/33	113,094	0.00	EUR 100,000	ERG SpA, 0.500%, 11/09/27	99,772	0.00
EUR 100,000	A2A SpA, 1.500%, 16/03/28	103,448	0.00	EUR 400,000	ERG SpA, 0.875%, 15/09/31	354,805	0.01
EUR 200,000	A2A SpA, 1.000%, 16/07/29	195,216	0.00	EUR 200,000	Ferrovie dello Stato Italiane SpA, 1.500%, 27/06/25	214,607	0.01
				EUR 400,000	Ferrovie dello Stato Italiane SpA, 3.750%, 14/04/27	446,031	0.01
				EUR 200,000	Hera SpA, 0.875%, 14/10/26	207,619	0.00
				EUR 500,000	Hera SpA, 2.500%, 25/05/29	531,784	0.01
				EUR 100,000	Hera SpA, 1.000%, 25/04/34	86,069	0.00
				EUR 200,000	Intesa Sanpaolo SpA, 1.250%, 07/02/25	215,584	0.01
				EUR 300,000	Intesa Sanpaolo SpA, 2.125%, 26/05/25	324,777	0.01
				EUR 200,000	Intesa Sanpaolo SpA, 1.125%, 14/07/25	213,991	0.01
				EUR 800,000	Intesa Sanpaolo SpA, 1.000%, 25/09/25	852,030	0.01

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
Italy <i>(continued)</i>				Italy <i>(continued)</i>			
EUR 100,000	Intesa Sanpaolo SpA, 3.250%, 10/02/26	110,810	0.00	EUR 200,000	Terna - Rete Elettrica Nazionale, 1.375%, 26/07/27	208,213	0.00
EUR 100,000	Intesa Sanpaolo SpA, 1.000%, 19/11/26	103,552	0.00	EUR 500,000	Terna - Rete Elettrica Nazionale, 0.375%, 23/06/29	476,877	0.01
EUR 169,000	Intesa Sanpaolo SpA, 4.375%, 29/08/27	191,592	0.00	EUR 100,000	Unicredit SpA, 1.625%, 18/01/32	94,434	0.00
EUR 100,000	Intesa Sanpaolo SpA, 1.125%, 04/10/27	103,542	0.00	EUR 100,000	UniCredit SpA, 0.325%, 19/01/26	104,015	0.00
EUR 500,000	Intesa Sanpaolo SpA, 5.000%, 08/03/28	571,402	0.01	EUR 400,000	UniCredit SpA, 1.200%, 20/01/26	428,878	0.01
EUR 100,000	Intesa Sanpaolo SpA, 0.750%, 16/03/28	99,505	0.00	EUR 200,000	UniCredit SpA, 0.375%, 31/10/26	205,856	0.00
EUR 100,000	Intesa Sanpaolo SpA, 1.750%, 04/07/29	100,635	0.00	EUR 150,000	UniCredit SpA, 5.850%, 15/11/27	175,545	0.00
EUR 100,000	Intesa Sanpaolo SpA, 5.250%, 13/01/30	118,501	0.00	EUR 100,000	UniCredit SpA, 0.925%, 18/01/28	102,571	0.00
EUR 200,000	Intesa Sanpaolo SpA, 5.125%, 29/08/31	235,763	0.01	EUR 700,000	UniCredit SpA, 4.800%, 17/01/29	809,304	0.01
GBP 100,000	Intesa Sanpaolo SpA, 6.625%, 31/05/33	134,641	0.00	EUR 200,000	UniCredit SpA, 0.800%, 05/07/29	196,433	0.00
USD 500,000	Intesa Sanpaolo SpA, 7.800%, 28/11/53	551,460	0.01	EUR 500,000	UniCredit SpA, 3.500%, 31/07/30	565,382	0.01
EUR 500,000	Intesa Sanpaolo SpA, 4.875%, perpetual	580,930	0.01	EUR 100,000	UniCredit SpA, 0.850%, 19/01/31	91,074	0.00
EUR 100,000	Iren SpA, 1.950%, 19/09/25	107,956	0.00	Total Italy		19,487,628	0.29
EUR 100,000	Iren SpA, 1.500%, 24/10/27	104,294	0.00	Ivory Coast			
EUR 100,000	Iren SpA, 1.000%, 01/07/30	94,153	0.00	EUR 500,000	African Development Bank, 2.250%, 14/09/29	545,233	0.01
EUR 100,000	Italgas SpA, 0.250%, 24/06/25	105,338	0.00	Total Ivory Coast		545,233	0.01
EUR 300,000	Italgas SpA, 0.010%, 16/02/28	293,116	0.01	Japan			
EUR 100,000	Italgas SpA, 1.000%, 11/12/31	91,789	0.00	USD 500,000	Aozora Bank Ltd, 5.900%, 02/03/26	505,785	0.01
EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 1.625%, 07/01/25	107,934	0.00	EUR 100,000	Asahi Group Holdings Ltd, 1.151%, 19/09/25	106,485	0.00
EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 1.375%, 10/11/25	106,988	0.00	EUR 100,000	Asahi Group Holdings Ltd, 0.336%, 19/04/27	100,631	0.00
EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 0.875%, 15/01/26	105,096	0.00	EUR 100,000	Asahi Group Holdings Ltd, 0.541%, 23/10/28	97,516	0.00
EUR 500,000	Mediobanca Banca di Credito Finanziario SpA, 4.750%, 14/03/28	570,784	0.01	EUR 100,000	East Japan Railway Co, 2.614%, 08/09/25	109,196	0.00
EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 1.000%, 17/07/29	98,591	0.00	EUR 100,000	East Japan Railway Co, 3.245%, 08/09/30	111,783	0.00
EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 1.250%, 24/11/29	100,295	0.00	EUR 200,000	East Japan Railway Co, 3.976%, 05/09/32	235,167	0.00
EUR 400,000	Mediobanca Banca di Credito Finanziario SpA, 0.010%, 03/02/31	356,356	0.01	EUR 100,000	East Japan Railway Co, 1.850%, 13/04/33	98,842	0.00
EUR 100,000	Snam SpA, 0.010%, 15/08/25	104,779	0.00	GBP 100,000	East Japan Railway Co, 5.250%, 22/04/33	135,483	0.00
EUR 100,000	Snam SpA, 1.375%, 25/10/27	104,124	0.00	EUR 100,000	East Japan Railway Co, 0.773%, 15/09/34	86,830	0.00
EUR 100,000	Snam SpA, 0.750%, 17/06/30	93,786	0.00	EUR 100,000	East Japan Railway Co, 1.104%, 15/09/39	79,644	0.00
EUR 300,000	Snam SpA, 0.625%, 30/06/31	271,880	0.01	EUR 200,000	East Japan Railway Co, 4.389%, 05/09/43	240,058	0.00
EUR 100,000	Snam SpA, 1.250%, 20/06/34	89,376	0.00	USD 500,000	Honda Motor Co Ltd, 2.534%, 10/03/27	471,490	0.01
EUR 100,000	Snam SpA, 1.000%, 12/09/34	85,492	0.00	USD 500,000	Honda Motor Co Ltd, 2.967%, 10/03/32	457,675	0.01
				USD 1,000,000	JERA CO INC, 3.665%, perpetual	955,800	0.01
				EUR 200,000	Mitsubishi ufj Financial Group Inc, 3.556%, perpetual	225,945	0.00
				USD 400,000	Mitsubishi UFJ Financial Group Inc, 2.193%, 25/02/25	386,424	0.01
				USD 500,000	Mitsubishi UFJ Financial Group Inc, 1.412%, 17/07/25	472,225	0.01

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
Japan <i>(continued)</i>				Japan <i>(continued)</i>			
USD 500,000	Mitsubishi UFJ Financial Group Inc, 5.719%, 20/02/26	502,105	0.01	USD 500,000	Mizuho Financial Group Inc, 2.201%, 10/07/31	417,205	0.01
USD 200,000	Mitsubishi UFJ Financial Group Inc, 3.850%, 01/03/26	195,348	0.00	EUR 100,000	Mizuho Financial Group Inc, 2.096%, 08/04/32	99,061	0.00
USD 500,000	Mitsubishi UFJ Financial Group Inc, 5.541%, 17/04/26	501,300	0.01	EUR 100,000	Mizuho Financial Group Inc, 0.843%, 12/04/33	89,224	0.00
USD 100,000	Mitsubishi UFJ Financial Group Inc, 2.757%, 13/09/26	94,489	0.00	EUR 100,000	Mizuho Financial Group Inc, 4.416%, 20/05/33	116,207	0.00
USD 500,000	Mitsubishi UFJ Financial Group Inc, 1.538%, 20/07/27	457,060	0.01	USD 200,000	Nippon Life Insurance Co, 4.700%, 20/01/46	195,524	0.00
USD 100,000	Mitsubishi UFJ Financial Group Inc, 3.287%, 25/07/27	95,446	0.00	USD 200,000	Nippon Life Insurance Co, 4.000%, 19/09/47	188,572	0.00
USD 500,000	Mitsubishi UFJ Financial Group Inc, 1.640%, 13/10/27	455,470	0.01	USD 300,000	Nippon Life Insurance Co, 2.750%, 21/01/51	249,012	0.00
USD 200,000	Mitsubishi UFJ Financial Group Inc, 3.961%, 02/03/28	194,964	0.00	USD 300,000	Nomura Holdings Inc, 2.648%, 16/01/25	291,045	0.00
USD 500,000	Mitsubishi UFJ Financial Group Inc, 5.422%, 22/02/29	509,390	0.01	USD 500,000	Nomura Holdings Inc, 1.851%, 16/07/25	473,065	0.01
USD 500,000	Mitsubishi UFJ Financial Group Inc, 5.242%, 19/04/29	506,870	0.01	USD 500,000	Nomura Holdings Inc, 1.653%, 14/07/26	457,080	0.01
USD 500,000	Mitsubishi UFJ Financial Group Inc, 2.048%, 17/07/30	419,825	0.01	USD 1,000,000	Nomura Holdings Inc, 5.842%, 18/01/28	1,022,100	0.02
EUR 200,000	Mitsubishi UFJ Financial Group Inc, 4.636%, 07/06/31	233,256	0.00	USD 500,000	Nomura Holdings Inc, 2.679%, 16/07/30	426,520	0.01
USD 500,000	Mitsubishi UFJ Financial Group Inc, 2.309%, 20/07/32	415,605	0.01	USD 1,000,000	Nomura Holdings Inc, 6.087%, 12/07/33	1,060,330	0.02
USD 500,000	Mitsubishi UFJ Financial Group Inc, 4.315%, 19/04/33	478,140	0.01	USD 500,000	Norinchukin Bank, 1.284%, 22/09/26	452,740	0.01
USD 1,000,000	Mitsubishi UFJ Financial Group Inc, 5.441%, 22/02/34	1,034,040	0.02	EUR 200,000	NTT Finance Corp, 0.010%, 03/03/25	212,049	0.00
USD 335,000	Mitsubishi UFJ Financial Group Inc, 4.286%, 26/07/38	316,036	0.01	USD 500,000	NTT Finance Corp, 1.162%, 03/04/26	461,720	0.01
EUR 300,000	Mizuho Financial Group Inc, 0.214%, 07/10/25	314,520	0.01	EUR 200,000	NTT Finance Corp, 0.399%, 13/12/28	196,243	0.00
EUR 100,000	Mizuho Financial Group Inc, 0.184%, 13/04/26	103,024	0.00	USD 500,000	Olympus Corp, 2.143%, 08/12/26	460,550	0.01
USD 500,000	Mizuho Financial Group Inc, 2.651%, 22/05/26	480,625	0.01	USD 50,000	ORIX Corp, 3.700%, 18/07/27	48,166	0.00
USD 200,000	Mizuho Financial Group Inc, 2.226%, 25/05/26	191,210	0.00	USD 200,000	Sumitomo Life Insurance Co, 4.000%, 14/09/77	188,352	0.00
USD 100,000	Mizuho Financial Group Inc, 2.839%, 13/09/26	94,630	0.00	EUR 300,000	Sumitomo Mitsui Banking Corp, 0.409%, 07/11/29	282,746	0.00
EUR 100,000	Mizuho Financial Group Inc, 1.631%, 08/04/27	104,592	0.00	USD 300,000	Sumitomo Mitsui Financial Group Inc, 2.348%, 15/01/25	291,177	0.00
USD 200,000	Mizuho Financial Group Inc, 4.018%, 05/03/28	194,292	0.00	USD 200,000	Sumitomo Mitsui Financial Group Inc, 1.474%, 08/07/25	189,304	0.00
EUR 100,000	Mizuho Financial Group Inc, 4.157%, 20/05/28	113,354	0.00	USD 100,000	Sumitomo Mitsui Financial Group Inc, 3.784%, 09/03/26	97,553	0.00
USD 500,000	Mizuho Financial Group Inc, 5.667%, 27/05/29	512,295	0.01	USD 200,000	Sumitomo Mitsui Financial Group Inc, 2.632%, 14/07/26	189,552	0.00
EUR 100,000	Mizuho Financial Group Inc, 0.470%, 06/09/29	95,403	0.00	USD 500,000	Sumitomo Mitsui Financial Group Inc, 1.402%, 17/09/26	455,630	0.01
EUR 100,000	Mizuho Financial Group Inc, 0.797%, 15/04/30	93,700	0.00	USD 100,000	Sumitomo Mitsui Financial Group Inc, 3.010%, 19/10/26	95,145	0.00
EUR 200,000	Mizuho Financial Group Inc, 4.608%, 28/08/30	234,049	0.00	USD 300,000	Sumitomo Mitsui Financial Group Inc, 3.446%, 11/01/27	288,483	0.00
EUR 100,000	Mizuho Financial Group Inc, 0.693%, 07/10/30	91,991	0.00	USD 50,000	Sumitomo Mitsui Financial Group Inc, 3.352%, 18/10/27	47,394	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
Japan (continued)				Jersey (continued)			
USD 1,000,000	Sumitomo Mitsui Financial Group Inc, 5.520%, 13/01/28	1,023,800	0.02	GBP 100,000	CPUK Finance Ltd, 3.588%, 28/08/25	123,342	0.00
USD 1,000,000	Sumitomo Mitsui Financial Group Inc, 5.800%, 13/07/28	1,036,290	0.02	USD 254,832	Galaxy Pipeline Assets Bidco Ltd, 2.160%, 31/03/34	221,770	0.00
USD 200,000	Sumitomo Mitsui Financial Group Inc, 3.040%, 16/07/29	182,068	0.00	GBP 100,000	Gatwick Funding Ltd, 6.125%, 02/03/26	130,330	0.00
EUR 100,000	Sumitomo Mitsui Financial Group Inc, 0.632%, 23/10/29	94,513	0.00	GBP 100,000	Gatwick Funding Ltd, 2.500%, 15/04/30	112,045	0.00
EUR 200,000	Sumitomo Mitsui Financial Group Inc, 4.492%, 12/06/30	232,946	0.00	GBP 75,000	Heathrow Funding Ltd, 6.750%, 03/12/26	100,517	0.00
USD 200,000	Sumitomo Mitsui Financial Group Inc, 2.130%, 08/07/30	168,524	0.00	GBP 200,000	Heathrow Funding Ltd, 2.625%, 16/03/28	226,695	0.01
USD 200,000	Sumitomo Mitsui Financial Group Inc, 2.142%, 23/09/30	166,370	0.00	EUR 300,000	Heathrow Funding Ltd, 1.125%, 08/10/30	283,489	0.01
USD 200,000	Sumitomo Mitsui Financial Group Inc, 2.222%, 17/09/31	165,338	0.00	EUR 100,000	Heathrow Funding Ltd, 1.875%, 12/07/32	96,637	0.00
USD 500,000	Sumitomo Mitsui Financial Group Inc, 5.808%, 14/09/33	533,480	0.01	EUR 100,000	Heathrow Funding Ltd, 1.875%, 14/03/34	93,069	0.00
USD 300,000	Sumitomo Mitsui Financial Group Inc, 2.930%, 17/09/41	225,165	0.00	GBP 200,000	Heathrow Funding Ltd, 2.750%, 09/08/49	168,641	0.00
USD 500,000	Sumitomo Mitsui Financial Group Inc, 3.050%, 14/01/42	388,225	0.01	Total Jersey		3,374,032	0.05
USD 1,000,000	Sumitomo Mitsui Financial Group Inc, 6.184%, 13/07/43	1,115,070	0.02	Kazakhstan			
USD 500,000	Sumitomo Mitsui Trust Bank Ltd, 5.650%, 09/03/26	506,630	0.01	USD 300,000	KazMunayGas National Co JSC, 6.375%, 24/10/48	282,684	0.00
EUR 100,000	Takeda Pharmaceutical Co Ltd, 2.250%, 21/11/26	107,926	0.00	Total Kazakhstan		282,684	0.00
USD 250,000	Takeda Pharmaceutical Co Ltd, 5.000%, 26/11/28	253,957	0.00	Korea			
EUR 300,000	Takeda Pharmaceutical Co Ltd, 1.000%, 09/07/29	295,290	0.00	USD 1,000,000	Doosan Enerbility Co Ltd, 5.500%, 17/07/26	1,012,720	0.01
USD 400,000	Takeda Pharmaceutical Co Ltd, 2.050%, 31/03/30	343,332	0.01	USD 500,000	Kookmin Bank, 4.625%, 21/04/28	498,290	0.01
EUR 100,000	Takeda Pharmaceutical Co Ltd, 3.000%, 21/11/30	108,953	0.00	EUR 100,000	Kookmin Bank, 0.048%, perpetual	101,609	0.00
EUR 500,000	Takeda Pharmaceutical Co Ltd, 2.000%, 09/07/40	438,204	0.01	USD 1,000,000	Mirae Asset Securities Co Ltd, 6.875%, 26/07/26	1,021,160	0.01
USD 600,000	Toyota Motor Corp, 1.339%, 25/03/26	559,542	0.01	USD 500,000	NongHyup Bank, 1.250%, 20/07/25	471,785	0.01
USD 1,000,000	Toyota Motor Corp, 5.275%, 13/07/26	1,018,110	0.02	USD 500,000	Shinhan Bank Co Ltd, 4.500%, 12/04/28	495,760	0.01
USD 100,000	Toyota Motor Corp, 3.669%, 20/07/28	97,881	0.00	USD 500,000	SK Hynix Inc, 1.500%, 19/01/26	460,635	0.01
USD 600,000	Toyota Motor Corp, 2.362%, 25/03/31	527,508	0.01	Total Korea		4,061,959	0.06
USD 1,000,000	Toyota Motor Corp, 5.123%, 13/07/33	1,079,050	0.02	Liechtenstein			
Total Japan		33,619,929	0.50	EUR 100,000	Swiss Life Finance I Ltd, 0.500%, 15/09/31	89,578	0.00
Jersey				Total Liechtenstein		89,578	0.00
GBP 100,000	AA Bond Co Ltd, 5.500%, 31/07/27	121,120	0.00	Lithuania			
EUR 200,000	Aptiv PLC, 1.500%, 10/03/25	215,139	0.00	USD 2,000,000	Bacardi Ltd / Bacardi-Martini BV, 5.900%, 15/06/43	2,028,520	0.03
USD 200,000	Aptiv PLC, 5.400%, 15/03/49	186,938	0.00	USD 1,000,000	JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc, 5.500%, 15/01/30	982,350	0.01
USD 500,000	Aptiv PLC, 3.100%, 01/12/51	327,200	0.01	USD 200,000	NXP BV / NXP Funding LLC, 5.350%, 01/03/26	200,984	0.00
USD 1,000,000	Aptiv PLC / Aptiv Corp, 2.396%, 18/02/25	967,100	0.02	USD 40,000	NXP BV / NXP Funding LLC / NXP USA Inc, 2.700%, 01/05/25	38,546	0.00
				USD 65,000	NXP BV / NXP Funding LLC / NXP USA Inc, 3.150%, 01/05/27	61,769	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
Lithuania (continued)				Luxembourg (continued)			
USD 40,000	NXP BV / NXP Funding LLC / NXP USA Inc, 4.400%, 01/06/27	39,535	0.00	USD 30,000	DH Europe Finance II Sarl, 2.600%, 15/11/29	27,170	0.00
USD 85,000	NXP BV / NXP Funding LLC / NXP USA Inc, 3.400%, 01/05/30	78,189	0.00	EUR 100,000	DH Europe Finance II Sarl, 0.750%, 18/09/31	93,105	0.00
USD 600,000	NXP BV / NXP Funding LLC / NXP USA Inc, 2.500%, 11/05/31	510,006	0.01	EUR 100,000	DH Europe Finance II Sarl, 1.350%, 18/09/39	83,439	0.00
USD 500,000	NXP BV / NXP Funding LLC / NXP USA Inc, 2.650%, 15/02/32	422,020	0.01	USD 350,000	DH Europe Finance II Sarl, 3.250%, 15/11/39	290,913	0.01
USD 50,000	NXP BV / NXP Funding LLC / NXP USA Inc, 5.000%, 15/01/33	49,989	0.00	EUR 100,000	DH Europe Finance II Sarl, 1.800%, 18/09/49	80,267	0.00
USD 560,000	NXP BV / NXP Funding LLC / NXP USA Inc, 3.250%, 11/05/41	427,745	0.01	USD 350,000	DH Europe Finance II Sarl, 3.400%, 15/11/49	277,154	0.01
Total Lithuania		4,839,653	0.07	EUR 100,000	DH Europe Finance Sarl, 1.200%, 30/06/27	104,292	0.00
Luxembourg				EUR 500,000	European Financial Stability Facility, 0.400%, 17/02/25	536,645	0.01
USD 500,000	Arcelormittal SA, 6.550%, 29/11/27	525,260	0.01	EUR 200,000	European Financial Stability Facility, 0.200%, 28/04/25	213,253	0.00
USD 300,000	ArcelorMittal SA, 6.750%, 01/03/41	318,147	0.01	EUR 1,000,000	European Financial Stability Facility, 0.010%, 15/10/25	1,054,587	0.02
EUR 100,000	Aroundtown SA, 0.625%, 09/07/25	102,112	0.00	EUR 200,000	European Financial Stability Facility, 0.400%, 26/01/26	211,490	0.00
EUR 100,000	Aroundtown SA, 0.010%, 16/07/26	92,730	0.00	EUR 100,000	European Financial Stability Facility, 0.400%, 31/05/26	105,228	0.00
EUR 100,000	Aroundtown SA, 1.450%, 09/07/28	86,090	0.00	EUR 1,000,000	European Financial Stability Facility, 0.010%, 20/07/26	1,037,255	0.02
GBP 300,000	Aroundtown SA, 3.625%, 10/04/31	266,721	0.01	EUR 500,000	European Financial Stability Facility, 0.625%, 16/10/26	525,261	0.01
EUR 500,000	Aroundtown SA, 1.625%, perpetual	178,246	0.00	EUR 200,000	European Financial Stability Facility, 0.750%, 03/05/27	209,539	0.00
EUR 100,000	Becton Dickinson Euro Finance Sarl, 1.208%, 04/06/26	105,449	0.00	EUR 200,000	European Financial Stability Facility, 0.875%, 26/07/27	209,722	0.00
EUR 200,000	Becton Dickinson Euro Finance Sarl, 0.334%, 13/08/28	194,547	0.00	EUR 1,100,000	European Financial Stability Facility, 0.010%, 13/10/27	1,109,971	0.02
EUR 500,000	Becton Dickinson Euro Finance Sarl, 3.553%, 13/09/29	563,819	0.01	EUR 600,000	European Financial Stability Facility, 0.950%, 14/02/28	624,912	0.01
EUR 100,000	Bevco Lux Sarl, 1.500%, 16/09/27	103,695	0.00	EUR 700,000	European Financial Stability Facility, 2.375%, 11/04/28	772,234	0.01
EUR 100,000	Bevco Lux Sarl, 1.000%, 16/01/30	92,301	0.00	EUR 1,000,000	European Financial Stability Facility, 0.875%, 05/09/28	1,029,678	0.02
EUR 100,000	Blackstone Property Partners Europe Holdings Sarl, 1.000%, 20/10/26	99,094	0.00	EUR 700,000	European Financial Stability Facility, 3.000%, 15/12/28	792,757	0.01
EUR 100,000	Blackstone Property Partners Europe Holdings Sarl, 1.250%, 26/04/27	97,029	0.00	EUR 400,000	European Financial Stability Facility, 0.050%, 17/10/29	385,001	0.01
EUR 400,000	Blackstone Property Partners Europe Holdings Sarl, 3.625%, 29/10/29	406,352	0.01	EUR 100,000	European Financial Stability Facility, 2.750%, 03/12/29	112,188	0.00
GBP 100,000	Blackstone Property Partners Europe Holdings Sarl, 4.875%, 29/04/32	113,216	0.00	EUR 1,200,000	European Financial Stability Facility, 0.010%, 20/01/31	1,111,221	0.02
EUR 200,000	CK Hutchison Group Telecom Finance SA, 1.125%, 17/10/28	199,217	0.00	EUR 100,000	European Financial Stability Facility, 3.875%, 30/03/32	121,034	0.00
GBP 200,000	CK Hutchison Group Telecom Finance SA, 2.625%, 17/10/34	187,217	0.00	EUR 100,000	European Financial Stability Facility, 1.250%, 24/05/33	97,885	0.00
EUR 200,000	CPI Property Group SA, 1.625%, 23/04/27	161,842	0.00	EUR 150,000	European Financial Stability Facility, 3.000%, 04/09/34	169,724	0.00
EUR 500,000	CPI Property Group SA, 1.750%, 14/01/30	314,831	0.01	EUR 700,000	European Financial Stability Facility, 0.875%, 10/04/35	633,427	0.01
EUR 100,000	DH Europe Finance II Sarl, 0.200%, 18/03/26	103,699	0.00	EUR 300,000	European Financial Stability Facility, 1.450%, 05/09/40	266,581	0.01
EUR 100,000	DH Europe Finance II Sarl, 0.450%, 18/03/28	99,790	0.00				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
Luxembourg <i>(continued)</i>				Luxembourg <i>(continued)</i>			
EUR 800,000	European Financial Stability Facility, 1.700%, 13/02/43	722,901	0.01	GBP 100,000	John Deere Bank SA, 5.125%, 18/10/28	133,024	0.00
EUR 100,000	European Financial Stability Facility, 2.350%, 29/07/44	99,950	0.00	EUR 300,000	John Deere Cash Management SARL, 2.200%, 02/04/32	312,840	0.01
EUR 200,000	European Financial Stability Facility, 1.200%, 17/02/45	160,590	0.00	EUR 100,000	Logicor Financing Sarl, 1.500%, 13/07/26	103,396	0.00
EUR 300,000	European Financial Stability Facility, 1.375%, 31/05/47	243,824	0.00	EUR 100,000	Logicor Financing Sarl, 1.625%, 15/07/27	101,521	0.00
EUR 300,000	European Financial Stability Facility, 1.800%, 10/07/48	261,623	0.01	GBP 200,000	Logicor Financing Sarl, 2.750%, 15/01/30	210,429	0.00
EUR 400,000	European Financial Stability Facility, 0.700%, 20/01/50	260,432	0.01	EUR 100,000	Logicor Financing Sarl, 1.625%, 17/01/30	94,454	0.00
EUR 200,000	European Financial Stability Facility, 0.050%, 18/01/52	98,000	0.00	EUR 100,000	Logicor Financing Sarl, 0.875%, 14/01/31	85,392	0.00
EUR 600,000	European Financial Stability Facility, 0.700%, 17/01/53	367,259	0.01	EUR 100,000	Logicor Financing Sarl, 2.000%, 17/01/34	86,474	0.00
EUR 300,000	European Financial Stability Facility, 1.750%, 17/07/53	248,165	0.00	EUR 100,000	Medtronic Global Holdings SCA, 1.125%, 07/03/27	104,417	0.00
EUR 200,000	European Financial Stability Facility, 2.000%, 28/02/56	173,576	0.00	EUR 400,000	Medtronic Global Holdings SCA, 0.375%, 15/10/28	393,052	0.01
EUR 600,000	European Investment Bank, 0.010%, 28/03/28	599,825	0.01	EUR 100,000	Medtronic Global Holdings SCA, 3.000%, 15/10/28	110,758	0.00
EUR 600,000	European Investment Bank, 2.250%, 15/03/30	655,957	0.01	EUR 100,000	Medtronic Global Holdings SCA, 1.625%, 07/03/31	100,050	0.00
EUR 1,800,000	EUROPEAN INVESTMENT BANK, 0.375%, 15/09/27	1,849,463	0.03	EUR 100,000	Medtronic Global Holdings SCA, 1.000%, 02/07/31	95,488	0.00
EUR 700,000	EUROPEAN INVESTMENT BANK, 0.250%, 20/01/32	647,315	0.01	EUR 100,000	Medtronic Global Holdings SCA, 3.125%, 15/10/31	110,846	0.00
USD 1,000,000	EUROPEAN INVESTMENT BANK, 2.750%, perpetual	973,390	0.02	EUR 300,000	Medtronic Global Holdings SCA, 0.750%, 15/10/32	273,023	0.01
EUR 900,000	European Stability Mechanism, 0.010%, perpetual	820,650	0.01	EUR 100,000	Medtronic Global Holdings SCA, 3.375%, 15/10/34	111,457	0.00
EUR 200,000	GELF Bond Issuer I SA, 1.125%, 18/07/29	187,406	0.00	EUR 100,000	Medtronic Global Holdings SCA, 1.500%, 02/07/39	84,236	0.00
EUR 100,000	Grand City Properties SA, 1.375%, 03/08/26	101,796	0.00	EUR 100,000	Medtronic Global Holdings SCA, 1.750%, 02/07/49	77,601	0.00
EUR 500,000	Grand City Properties SA, 0.125%, 11/01/28	463,506	0.01	EUR 100,000	Nestle Finance International Ltd, 0.010%, 14/06/26	103,624	0.00
EUR 100,000	Heidelberg Materials Finance Luxembourg SA, 1.500%, 14/06/27	105,997	0.00	EUR 100,000	Nestle Finance International Ltd, 0.875%, 29/03/27	104,663	0.00
EUR 100,000	Heidelberg Materials Finance Luxembourg SA, 1.750%, 24/04/28	105,356	0.00	EUR 250,000	Nestle Finance International Ltd, 0.125%, 12/11/27	251,670	0.00
EUR 100,000	Holcim Finance Luxembourg SA, 2.375%, 09/04/25	109,020	0.00	EUR 71,000	Nestle Finance International Ltd, 3.500%, 13/12/27	80,999	0.00
EUR 100,000	Holcim Finance Luxembourg SA, 0.500%, 29/11/26	102,956	0.00	EUR 100,000	Nestle Finance International Ltd, 0.250%, 14/06/29	97,688	0.00
EUR 100,000	Holcim Finance Luxembourg SA, 0.125%, 19/07/27	100,145	0.00	EUR 100,000	Nestle Finance International Ltd, 1.250%, 02/11/29	102,094	0.00
EUR 100,000	Holcim Finance Luxembourg SA, 2.250%, 26/05/28	107,074	0.00	EUR 500,000	Nestle Finance International Ltd, 3.250%, 15/01/31	568,403	0.01
EUR 400,000	Holcim Finance Luxembourg SA, 0.500%, 03/09/30	366,876	0.01	EUR 100,000	Nestle Finance International Ltd, 0.375%, 12/05/32	91,171	0.00
EUR 100,000	Holcim Finance Luxembourg SA, 0.625%, 19/01/33	86,253	0.00	EUR 100,000	Nestle Finance International Ltd, 3.750%, 13/03/33	118,563	0.00
EUR 100,000	John Deere Bank SA, 2.500%, 14/09/26	109,243	0.00	EUR 75,000	Nestle Finance International Ltd, 0.625%, 14/02/34	66,923	0.00
				EUR 100,000	Nestle Finance International Ltd, 1.500%, 29/03/35	95,557	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
Luxembourg (continued)				Malaysia			
GBP 100,000	Nestle Finance International Ltd, 5.125%, 07/12/38	135,507	0.00	USD 200,000	Malaysia Sovereign Sukuk Bhd, 3.043%, 22/04/25	196,120	0.00
EUR 75,000	Nestle Finance International Ltd, 0.875%, 14/06/41	59,593	0.00	USD 1,000,000	Misc Capital Two Labuan Ltd, 3.625%, 06/04/25	978,720	0.02
EUR 300,000	NORD/LB Luxembourg SA Covered Bond Bank, 0.050%, 28/01/25	319,127	0.01	USD 200,000	Petronas Capital Ltd, 3.500%, 18/03/25	196,516	0.00
EUR 100,000	Novartis Finance SA, 1.125%, 30/09/27	105,418	0.00	USD 300,000	Petronas Capital Ltd, 3.500%, 21/04/30	281,622	0.00
EUR 400,000	Novartis Finance SA, 0.010%, 23/09/28	390,922	0.01	USD 500,000	Petronas Capital Ltd, 2.480%, 28/01/32	427,885	0.01
EUR 100,000	Novartis Finance SA, 1.375%, 14/08/30	101,495	0.00	USD 100,000	Petronas Capital Ltd, 4.500%, 18/03/45	91,873	0.00
USD 500,000	Nvent Finance SARL, 2.750%, perpetual	410,915	0.01	USD 500,000	Petronas Capital Ltd, 3.404%, 28/04/61	359,400	0.01
EUR 300,000	Prologis International Funding II SA, 0.875%, 09/07/29	290,819	0.01	Total Malaysia		2,532,136	0.04
EUR 400,000	Prologis International Funding II SA, 4.625%, 21/02/35	460,131	0.01	Mexico			
EUR 400,000	Repsol Europe Finance Sarl, 0.375%, 06/07/29	382,249	0.01	USD 200,000	Alfa SAB de CV, 6.875%, 25/03/44	198,854	0.00
EUR 100,000	Richemont International Holding SA, 1.000%, 26/03/26	105,905	0.00	GBP 100,000	America Movil SAB de CV, 5.000%, 27/10/26	129,016	0.00
EUR 500,000	Richemont International Holding SA, 0.750%, 26/05/28	506,885	0.01	EUR 200,000	America Movil SAB de CV, 2.125%, 10/03/28	211,467	0.01
EUR 100,000	Richemont International Holding SA, 1.500%, 26/03/30	102,169	0.00	USD 200,000	America Movil SAB de CV, 2.875%, 07/05/30	178,174	0.00
EUR 100,000	Richemont International Holding SA, 1.125%, 26/05/32	95,709	0.00	GBP 100,000	America Movil SAB de CV, 4.948%, 22/07/33	130,703	0.00
EUR 100,000	Richemont International Holding SA, 2.000%, 26/03/38	95,565	0.00	USD 25,000	America Movil SAB de CV, 6.375%, 01/03/35	27,916	0.00
USD 150,000	Schlumberger Investment SA, 2.650%, 26/06/30	134,933	0.00	USD 200,000	America Movil SAB de CV, 6.125%, 30/03/40	217,800	0.01
EUR 100,000	SELP Finance Sarl, 1.500%, 20/11/25	106,270	0.00	USD 500,000	Comision Federal de Electricidad, 4.677%, 09/02/51	351,075	0.01
EUR 100,000	Ses SA, 2.000%, 02/07/28	104,009	0.00	USD 200,000	Mexico City Airport Trust, 5.500%, 31/07/47	171,700	0.00
EUR 100,000	SES SA, 3.500%, 14/01/29	108,848	0.00	USD 200,000	Orbia Advance Corp SAB de CV, 5.875%, 17/09/44	179,510	0.00
EUR 100,000	Swiss Re Finance Luxembourg SA, 2.534%, 30/04/50	102,325	0.00	Total Mexico		1,796,215	0.03
EUR 500,000	Traton Finance Luxembourg SA, 4.250%, perpetual	567,934	0.01	Netherlands			
EUR 100,000	Tyco Electronics Group SA, 0.010%, 14/02/25	106,271	0.00	EUR 500,000	ABB Finance BV, 0.010%, 19/01/30	465,107	0.01
USD 1,000,000	Tyco Electronics Group SA, 4.500%, 13/02/26	996,740	0.02	GBP 200,000	ABN AMRO Bank NV, 1.375%, 16/01/25	244,915	0.01
EUR 100,000	Tyco Electronics Group SA, 0.010%, 16/02/29	95,459	0.00	EUR 100,000	ABN AMRO Bank NV, 0.875%, 22/04/25	106,806	0.00
USD 500,000	Tyco Electronics Group SA, 2.500%, perpetual	434,145	0.01	EUR 600,000	ABN AMRO Bank NV, 3.625%, 10/01/26	668,092	0.01
EUR 100,000	Whirlpool EMEA Finance Sarl, 0.500%, 20/02/28	97,872	0.00	EUR 200,000	ABN AMRO Bank NV, 0.875%, 14/01/26	212,400	0.01
Total Luxembourg		37,512,913	0.56	EUR 300,000	ABN AMRO Bank NV, 0.500%, 15/04/26	313,626	0.01
				EUR 200,000	ABN AMRO Bank NV, 3.875%, 21/12/26	225,430	0.01
				EUR 100,000	ABN AMRO Bank NV, 2.375%, 01/06/27	107,520	0.00
				EUR 100,000	ABN AMRO Bank NV, 4.000%, 16/01/28	113,280	0.00

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 100,000	ABN AMRO Bank NV, 0.500%, 23/09/29	93,863	0.00	EUR 100,000	Allianz Finance II BV, 0.500%, 14/01/31	95,284	0.00
EUR 100,000	ABN AMRO Bank NV, 4.250%, 21/02/30	114,674	0.00	EUR 100,000	Allianz Finance II BV, 1.375%, 21/04/31	101,231	0.00
EUR 100,000	ABN AMRO Bank NV, 1.000%, 13/04/31	98,198	0.00	EUR 300,000	Allianz Finance II BV, 0.500%, 22/11/33	266,365	0.01
EUR 200,000	ABN AMRO Bank NV, 1.125%, 12/01/32	195,452	0.00	EUR 100,000	American Medical Systems Europe BV, 0.750%, 08/03/25	106,790	0.00
EUR 100,000	ABN AMRO Bank NV, 3.000%, 01/06/32	107,774	0.00	EUR 100,000	American Medical Systems Europe BV, 1.375%, 08/03/28	103,386	0.00
EUR 300,000	ABN AMRO Bank NV, 1.250%, 10/01/33	290,431	0.01	EUR 100,000	American Medical Systems Europe BV, 1.625%, 08/03/31	99,822	0.00
EUR 300,000	ABN AMRO Bank NV, 5.500%, 21/09/33	346,742	0.01	EUR 100,000	American Medical Systems Europe BV, 1.875%, 08/03/34	96,096	0.00
EUR 100,000	ABN AMRO Bank NV, 1.375%, 12/01/37	90,989	0.00	EUR 200,000	Argentum Netherlands BV for Zurich Insurance Co Ltd, 2.750%, 19/02/49	206,989	0.00
EUR 100,000	ABN AMRO Bank NV, 1.450%, 12/04/38	90,062	0.00	EUR 100,000	ASML Holding NV, 3.500%, 06/12/25	111,344	0.00
EUR 100,000	ABN AMRO Bank NV, 1.125%, 23/04/39	83,334	0.00	EUR 200,000	ASML Holding NV, 0.625%, 07/05/29	197,706	0.00
USD 200,000	ABN AMRO BANK NV, 4.750%, 28/07/25	196,234	0.00	EUR 200,000	ASML Holding NV, 2.250%, 17/05/32	213,637	0.01
EUR 100,000	ABN AMRO BANK NV, 0.600%, 15/01/27	101,957	0.00	EUR 400,000	ASR Nederland NV, 7.000%, 07/12/43	497,976	0.01
USD 1,000,000	ABN AMRO BANK NV, 2.470%, 13/12/29	879,120	0.02	EUR 100,000	ASR Nederland NV, 5.125%, 29/09/45	111,627	0.00
EUR 100,000	ABN AMRO BANK NV, 1.250%, 20/01/34	89,414	0.00	EUR 100,000	BASF Finance Europe NV, 0.750%, 10/11/26	105,065	0.00
EUR 200,000	ABN AMRO BANK NV, 0.375%, 14/01/35	168,234	0.00	EUR 300,000	BAT Netherlands Finance BV, 3.125%, 07/04/28	330,616	0.01
EUR 500,000	ABN AMRO BANK NV, 1.375%, perpetual	480,849	0.01	EUR 100,000	BMW Finance NV, 1.000%, 29/08/25	106,774	0.00
EUR 400,000	Achmea Bank NV, 0.500%, 20/02/26	419,445	0.01	EUR 50,000	BMW Finance NV, 0.010%, 11/01/26	52,139	0.00
EUR 200,000	Achmea Bank NV, 0.250%, 29/09/36	157,035	0.00	EUR 100,000	BMW Finance NV, 1.125%, 22/05/26	105,897	0.00
EUR 300,000	Achmea BV, 3.625%, 29/11/25	332,807	0.01	EUR 70,000	BMW Finance NV, 0.750%, 13/07/26	73,274	0.00
EUR 100,000	Achmea BV, 4.250%, perpetual	109,403	0.00	EUR 100,000	BMW Finance NV, 0.375%, 14/01/27	103,082	0.00
EUR 400,000	Aegon Bank NV, 0.375%, 09/06/36	322,527	0.01	EUR 100,000	BMW Finance NV, 0.375%, 24/09/27	101,834	0.00
GBP 100,000	Aegon Ltd, 6.625%, 16/12/39	145,517	0.00	EUR 430,000	BMW Finance NV, 1.000%, 22/05/28	440,538	0.01
EUR 100,000	Akelius Residential Property Financing BV, 1.000%, 17/01/28	95,054	0.00	EUR 100,000	BMW Finance NV, 1.500%, 06/02/29	103,305	0.00
EUR 100,000	Akelius Residential Property Financing BV, 0.750%, 22/02/30	85,674	0.00	EUR 240,000	BMW Finance NV, 0.875%, 14/01/32	230,958	0.00
EUR 100,000	Alliander NV, 3.250%, 13/06/28	112,669	0.00	EUR 50,000	BMW Finance NV, 0.200%, 11/01/33	43,505	0.00
EUR 200,000	Alliander NV, 1.625%, perpetual	211,529	0.01	EUR 400,000	BMW Finance NV, 3.250%, perpetual	445,691	0.01
EUR 100,000	Allianz Finance II BV, 0.875%, 15/01/26	106,178	0.00	AUD 300,000	BNG Bank NV, 3.500%, 19/07/27	199,532	0.00
EUR 100,000	Allianz Finance II BV, 0.010%, 22/11/26	102,500	0.00	EUR 200,000	BNG Bank NV, 0.750%, 11/01/28	206,457	0.00
EUR 100,000	Allianz Finance II BV, 0.875%, 06/12/27	103,666	0.00	EUR 300,000	BNG Bank NV, 0.050%, 20/11/29	286,465	0.01
EUR 200,000	Allianz Finance II BV, 3.000%, 13/03/28	224,511	0.01	EUR 100,000	BNG Bank NV, 0.875%, 24/10/36	86,902	0.00
EUR 100,000	Allianz Finance II BV, 1.500%, 15/01/30	103,149	0.00				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 300,000	BP Capital Markets BV, 0.933%, 04/12/40	219,258	0.01	EUR 500,000	de Volksbank NV, 4.875%, 07/03/30	575,777	0.01
EUR 100,000	BP Capital Markets BV, 1.467%, 21/09/41	78,162	0.00	EUR 100,000	de Volksbank NV, 0.375%, 16/09/41	69,316	0.00
EUR 400,000	BP Capital Markets BV, 3.773%, perpetual	456,848	0.01	EUR 600,000	Deutsche Telekom International Finance BV, 1.375%, 01/12/25	644,650	0.01
USD 35,000	CNH Industrial NV, 3.850%, 15/11/27	33,840	0.00	USD 400,000	Deutsche Telekom International Finance BV, 3.600%, 19/01/27	388,476	0.01
USD 1,000,000	Cooperatieve Rabobank UA, 5.000%, 13/01/25	999,240	0.02	GBP 100,000	Deutsche Telekom International Finance BV, 2.250%, 13/04/29	117,022	0.00
GBP 200,000	Cooperatieve Rabobank UA, 1.250%, 14/01/25	245,338	0.01	EUR 200,000	Deutsche Telekom International Finance BV, 2.000%, 01/12/29	213,827	0.01
USD 250,000	Cooperatieve Rabobank UA, 3.375%, 21/05/25	245,093	0.01	USD 200,000	Deutsche Telekom International Finance BV, 8.750%, 15/06/30	241,174	0.01
EUR 100,000	Cooperatieve Rabobank UA, 1.250%, 23/03/26	106,490	0.00	USD 15,000	Deutsche Telekom International Finance BV, 9.250%, 01/06/32	19,483	0.00
USD 150,000	Cooperatieve Rabobank UA, 3.750%, 21/07/26	143,804	0.00	EUR 145,000	Diageo Capital BV, 0.125%, 28/09/28	141,091	0.00
EUR 400,000	Cooperatieve Rabobank UA, 0.250%, 30/10/26	411,738	0.01	EUR 100,000	Diageo Capital BV, 1.500%, 08/06/29	102,837	0.00
EUR 100,000	Cooperatieve Rabobank UA, 1.375%, 03/02/27	105,030	0.00	EUR 100,000	Diageo Capital BV, 1.875%, 08/06/34	98,047	0.00
EUR 100,000	Cooperatieve Rabobank UA, 0.375%, 01/12/27	101,327	0.00	EUR 100,000	Digital Dutch Finco BV, 0.625%, 15/07/25	104,648	0.00
USD 500,000	Cooperatieve Rabobank UA, 1.980%, 15/12/27	454,835	0.01	EUR 100,000	Digital Dutch Finco BV, 1.500%, 15/03/30	96,138	0.00
EUR 300,000	Cooperatieve Rabobank UA, 0.875%, 08/02/28	309,364	0.01	EUR 100,000	Digital Dutch Finco BV, 1.000%, 15/01/32	87,984	0.00
GBP 100,000	Cooperatieve Rabobank UA, 4.625%, 23/05/29	123,550	0.00	EUR 100,000	Digital Intrepid Holding BV, 0.625%, 15/07/31	86,663	0.00
EUR 600,000	Cooperatieve Rabobank UA, 0.010%, 02/07/30	557,844	0.01	EUR 100,000	Digital Intrepid Holding BV, 1.375%, 18/07/32	89,927	0.00
EUR 400,000	Cooperatieve Rabobank UA, 0.125%, 01/12/31	359,634	0.01	EUR 100,000	DSM BV, 0.250%, 23/06/28	99,433	0.00
EUR 100,000	Cooperatieve Rabobank UA, 1.250%, 31/05/32	97,775	0.00	EUR 100,000	DSM BV, 0.625%, 23/06/32	91,216	0.00
EUR 500,000	Cooperatieve Rabobank UA, 3.875%, 30/11/32	552,209	0.01	EUR 200,000	E.ON International Finance BV, 1.625%, 30/05/26	214,634	0.01
EUR 500,000	Cooperatieve Rabobank UA, 2.875%, 19/01/33	554,904	0.01	EUR 50,000	E.ON International Finance BV, 1.250%, 19/10/27	51,932	0.00
EUR 100,000	Cooperatieve Rabobank UA, 0.625%, 25/02/33	88,009	0.00	EUR 100,000	E.ON International Finance BV, 1.500%, 31/07/29	102,710	0.00
EUR 100,000	Cooperatieve Rabobank UA, 1.500%, 26/04/38	91,031	0.00	GBP 100,000	E.ON International Finance BV, 4.750%, 31/01/34	125,114	0.00
USD 150,000	Cooperatieve Rabobank UA, 5.250%, 24/05/41	159,059	0.00	GBP 100,000	E.ON International Finance BV, 5.875%, 30/10/37	136,279	0.00
EUR 500,000	Cooperatieve Rabobank UA, 4.233%, perpetual	568,398	0.01	GBP 100,000	E.ON International Finance BV, 6.750%, 27/01/39	147,392	0.00
EUR 500,000	CTP NV, 0.875%, 20/01/26	512,127	0.01	EUR 200,000	Easyjet Finco Bv, 1.875%, perpetual	206,499	0.00
EUR 500,000	Daimler Truck International Finance BV, 3.875%, 19/06/29	570,381	0.01	USD 1,000,000	EDP Finance BV, 6.300%, 11/10/27	1,050,450	0.02
EUR 300,000	Danfoss Finance I BV, 0.375%, 28/10/28	290,179	0.01	EUR 100,000	ELM BV for Swiss Life Insurance & Pension Group, 4.500%, perpetual	109,389	0.00
EUR 100,000	de Volksbank NV, 0.250%, 22/06/26	101,657	0.00	EUR 123,000	Enel Finance International NV, 1.966%, 27/01/25	133,434	0.00
EUR 200,000	de Volksbank NV, 1.000%, 08/03/28	206,647	0.00	EUR 500,000	Enel Finance International NV, 1.500%, 21/07/25	536,529	0.01

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 100,000	Enel Finance International NV, 0.250%, 17/11/25	104,555	0.00	EUR 100,000	Heineken NV, 1.250%, 17/03/27	104,459	0.00
EUR 100,000	Enel Finance International NV, 1.125%, 16/09/26	105,029	0.00	USD 100,000	Heineken NV, 3.500%, 29/01/28	97,079	0.00
EUR 100,000	Enel Finance International NV, 0.010%, 17/06/27	99,535	0.00	EUR 300,000	Heineken NV, 2.250%, 30/03/30	317,715	0.01
GBP 300,000	Enel Finance International NV, 1.000%, 20/10/27	337,278	0.01	EUR 100,000	Heineken NV, 3.875%, 23/09/30	115,656	0.00
USD 150,000	Enel Finance International NV, 3.500%, 06/04/28	140,714	0.00	EUR 100,000	Heineken NV, 1.750%, 17/03/31	101,295	0.00
EUR 300,000	Enel Finance International NV, 3.875%, 09/03/29	342,334	0.01	EUR 300,000	Heineken NV, 1.250%, 07/05/33	280,857	0.01
EUR 100,000	Enel Finance International NV, 0.500%, 17/06/30	92,511	0.00	EUR 100,000	Heineken NV, 4.125%, 23/03/35	118,425	0.00
EUR 100,000	Enel Finance International NV, 0.875%, 17/01/31	93,187	0.00	USD 200,000	Heineken NV, 4.350%, 29/03/47	178,732	0.00
EUR 500,000	Enel Finance International NV, 4.000%, 20/02/31	571,005	0.01	USD 200,000	Iberdrola International BV, 6.750%, 15/07/36	232,790	0.01
EUR 100,000	Enel Finance International NV, 1.125%, 17/10/34	85,399	0.00	EUR 600,000	Iberdrola International BV, 1.825%, perpetual	564,306	0.01
EUR 100,000	Enel Finance International NV, 1.250%, 17/01/35	86,661	0.00	EUR 100,000	Iberdrola International BV, 1.874%, perpetual	103,964	0.00
GBP 50,000	Enel Finance International NV, 5.750%, 14/09/40	66,645	0.00	EUR 200,000	Iberdrola International BV, 2.250%, perpetual	197,187	0.00
EUR 300,000	Enel Finance International NV, 4.500%, 20/02/43	341,824	0.01	EUR 400,000	Imperial Brands Finance Netherlands BV, 5.250%, perpetual	457,330	0.01
USD 100,000	Enel Finance International NV, 4.750%, 25/05/47	87,121	0.00	EUR 100,000	ING Bank NV, 0.875%, 11/04/28	102,629	0.00
USD 1,000,000	Enel Finance International NV, 5.500%, perpetual	941,880	0.02	EUR 300,000	ING Bank NV, 0.750%, 18/02/29	301,556	0.01
EUR 200,000	Enexis Holding NV, 0.875%, 28/04/26	210,822	0.00	EUR 500,000	ING Bank NV, 2.500%, 21/02/30	546,062	0.01
EUR 100,000	Enexis Holding NV, 0.625%, 17/06/32	91,689	0.00	EUR 500,000	ING BANK NV, 0.125%, 08/12/31	450,311	0.01
EUR 100,000	Enexis Holding NV, 0.375%, 14/04/33	87,844	0.00	EUR 300,000	Ing Groep NV, 1.750%, 16/02/31	296,194	0.01
EUR 100,000	Enexis Holding NV, 3.625%, 12/06/34	116,373	0.00	EUR 100,000	ING Groep NV, 2.125%, 23/05/26	108,077	0.00
EUR 100,000	Essity Capital BV, 3.000%, 21/09/26	110,165	0.00	EUR 500,000	ING Groep NV, 1.250%, 16/02/27	525,300	0.01
EUR 100,000	Essity Capital BV, 0.250%, 15/09/29	96,064	0.00	EUR 100,000	ING Groep NV, 2.000%, 20/09/28	105,004	0.00
EUR 100,000	Euronext NV, 1.000%, 18/04/25	106,736	0.00	EUR 400,000	ING Groep NV, 0.375%, 29/09/28	392,226	0.01
EUR 200,000	Euronext NV, 0.750%, 17/05/31	184,189	0.00	GBP 200,000	ING Groep NV, 1.125%, 07/12/28	223,789	0.01
EUR 100,000	Euronext NV, 1.500%, 17/05/41	82,979	0.00	USD 200,000	ING Groep NV, 4.050%, 09/04/29	193,450	0.00
EUR 100,000	Exor NV, 1.750%, 14/10/34	92,469	0.00	EUR 100,000	ING Groep NV, 0.250%, 01/02/30	93,154	0.00
EUR 100,000	EXOR NV, 1.750%, 18/01/28	105,709	0.00	EUR 100,000	ING Groep NV, 2.000%, 22/03/30	106,825	0.00
EUR 200,000	Givaudan Finance Europe BV, 1.000%, 22/04/27	209,594	0.00	EUR 100,000	ING Groep NV, 1.000%, 13/11/30	103,489	0.00
EUR 100,000	Givaudan Finance Europe BV, 4.125%, 28/11/33	117,717	0.00	EUR 200,000	ING Groep NV, 2.125%, 26/05/31	210,763	0.00
EUR 100,000	Heimstaden Bostad Treasury BV, 0.625%, 24/07/25	97,918	0.00	EUR 100,000	ING Groep NV, 1.000%, 16/11/32	97,683	0.00
EUR 500,000	Heimstaden Bostad Treasury BV, 1.000%, 13/04/28	395,520	0.01	GBP 500,000	ING Groep NV, 6.250%, 20/05/33	641,995	0.01
EUR 100,000	Heimstaden Bostad Treasury BV, 1.375%, 24/07/28	79,139	0.00	USD 500,000	ING Groep NV, 6.114%, 11/09/34	526,165	0.01
				EUR 500,000	ING Groep NV, 0.250%, perpetual	479,275	0.01
				EUR 700,000	ING Groep NV, 4.750%, perpetual	822,658	0.01
				EUR 100,000	JAB Holdings BV, 2.500%, 17/04/27	107,965	0.00
				EUR 400,000	JAB Holdings BV, 1.000%, 14/07/31	374,454	0.01
				EUR 100,000	JAB Holdings BV, 4.750%, 29/06/32	117,555	0.00
				EUR 100,000	JAB Holdings BV, 3.375%, 17/04/35	105,206	0.00
				EUR 100,000	JAB Holdings BV, 2.250%, 19/12/39	85,990	0.00
				USD 500,000	JAB Holdings BV, 4.500%, perpetual	389,685	0.01
				EUR 100,000	JT International Financial Services BV, 1.000%, 26/11/29	97,940	0.00
				EUR 300,000	Koninklijke Ahold Delhaize NV, 0.375%, 18/03/30	280,592	0.01

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 100,000	Koninklijke KPN NV, 0.625%, 09/04/25	106,519	0.00	EUR 100,000	Nationale-Nederlanden Bank NV Netherlands, 0.500%, 21/09/28	97,441	0.00
GBP 100,000	Koninklijke KPN NV, 5.000%, 18/11/26	129,133	0.00	EUR 200,000	Nationale-Nederlanden Bank NV Netherlands, 0.125%, 24/09/29	190,517	0.00
EUR 100,000	Koninklijke KPN NV, 0.875%, 14/12/32	89,999	0.00	EUR 200,000	Nationale-Nederlanden Bank NV Netherlands, 0.375%, 04/03/41	141,625	0.00
EUR 100,000	Koninklijke KPN NV, 0.875%, 15/11/33	88,041	0.00	EUR 100,000	Naturgy Finance BV, 0.875%, 15/05/25	106,497	0.00
EUR 100,000	Koninklijke Philips NV, 0.500%, 22/05/26	102,991	0.00	EUR 100,000	Naturgy Finance BV, 1.250%, 15/01/26	105,891	0.00
EUR 400,000	Koninklijke Philips NV, 2.125%, 05/11/29	406,326	0.01	EUR 100,000	Naturgy Finance BV, 1.250%, 19/04/26	105,823	0.00
USD 15,000	Koninklijke Philips NV, 6.875%, 11/03/38	16,769	0.00	EUR 100,000	Naturgy Finance BV, 0.750%, 28/11/29	97,293	0.00
EUR 500,000	LeasePlan Corp NV, 3.500%, 09/04/25	551,900	0.01	EUR 200,000	Nederlandse Gasunie NV, 1.000%, 11/05/26	211,328	0.00
EUR 100,000	LeasePlan Corp NV, 0.250%, 23/02/26	102,928	0.00	AUD 100,000	Nederlandse Waterschapsbank NV, 3.400%, 22/07/25	67,229	0.00
EUR 100,000	Linde Finance BV, 0.250%, 19/05/27	101,450	0.00	EUR 300,000	Nederlandse Waterschapsbank NV, 0.625%, 06/02/29	301,357	0.01
EUR 100,000	Linde Finance BV, 0.550%, 19/05/32	91,487	0.00	EUR 200,000	Nederlandse Waterschapsbank NV, 0.500%, 29/04/30	194,743	0.00
EUR 300,000	Lseg Netherlands BV, 0.750%, 06/04/33	266,438	0.01	EUR 500,000	Nederlandse Waterschapsbank NV, 0.250%, 19/01/32	458,264	0.01
USD 100,000	LYB International Finance BV, 5.250%, 15/07/43	95,867	0.00	EUR 300,000	Nederlandse Waterschapsbank NV, 1.625%, 29/01/48	253,686	0.01
EUR 100,000	LYB International Finance II BV, 0.875%, 17/09/26	103,487	0.00	EUR 100,000	NIBC Bank NV, 0.875%, 08/07/25	105,633	0.00
EUR 100,000	LYB International Finance II BV, 1.625%, 17/09/31	95,972	0.00	EUR 100,000	NIBC Bank NV, 0.250%, 09/09/26	101,024	0.00
EUR 100,000	Madriena Red de Gas Finance BV, 1.375%, 11/04/25	106,506	0.00	EUR 400,000	NIBC Bank NV, 0.500%, 19/03/27	411,805	0.01
USD 250,000	MDGH GMTN RSC Ltd, 3.700%, 07/11/49	201,110	0.00	EUR 100,000	NIBC Bank NV, 0.875%, 24/06/27	100,608	0.00
EUR 100,000	Mercedes-Benz International Finance BV, 1.000%, 11/11/25	106,020	0.00	EUR 100,000	NN Group NV, 1.625%, 01/06/27	106,260	0.00
EUR 100,000	Mercedes-Benz International Finance BV, 1.375%, 26/06/26	106,109	0.00	EUR 300,000	NN Group NV, 0.875%, 23/11/31	284,122	0.01
EUR 500,000	Mercedes-Benz International Finance BV, 0.625%, 06/05/27	514,220	0.01	EUR 400,000	NN Group NV, 6.000%, 03/11/43	470,987	0.01
EUR 300,000	Mercedes-Benz International Finance BV, 3.500%, perpetual	334,918	0.01	USD 1,000,000	Prosus NV, 3.257%, 19/01/27	926,600	0.02
EUR 125,000	Mercedes-Benz International Finance BV, 3.700%, perpetual	144,325	0.00	USD 200,000	Prosus NV, 4.850%, 06/07/27	193,146	0.00
USD 1,000,000	Mondelez International Holdings Netherlands BV, 4.250%, 15/09/25	987,440	0.02	EUR 500,000	Prosus NV, 2.778%, 19/01/34	430,609	0.01
EUR 125,000	Mondelez International Holdings Netherlands BV, 0.010%, 22/09/26	127,767	0.00	EUR 100,000	Reckitt Benckiser Treasury Services Nederland BV, 0.375%, 19/05/26	104,177	0.00
USD 500,000	Mondelez International Holdings Netherlands BV, 1.250%, 24/09/26	455,300	0.01	EUR 200,000	RELX Finance BV, 0.500%, 10/03/28	200,355	0.00
EUR 100,000	Mondelez International Holdings Netherlands BV, 0.250%, 09/09/29	95,151	0.00	EUR 300,000	RELX Finance BV, 3.750%, 12/06/31	344,671	0.01
EUR 100,000	Mondelez International Holdings Netherlands BV, 0.625%, 09/09/32	89,167	0.00	EUR 100,000	Ren Finance BV, 1.750%, 18/01/28	104,769	0.00
EUR 100,000	Mondelez International Holdings Netherlands BV, 1.250%, 09/09/41	78,232	0.00	EUR 100,000	Repsol International Finance BV, 2.000%, 15/12/25	107,965	0.00
EUR 100,000	Nationale-Nederlanden Bank NV Netherlands, 0.375%, 26/02/25	106,425	0.00	EUR 100,000	Repsol International Finance BV, 2.625%, 15/04/30	108,514	0.00
				EUR 100,000	Roche Finance Europe BV, 0.875%, 25/02/25	107,856	0.00
				EUR 100,000	Roche Finance Europe BV, 3.204%, 27/08/29	113,380	0.00
				EUR 100,000	Roche Finance Europe BV, 3.355%, 27/02/35	115,281	0.00
				EUR 100,000	Royal Schiphol Group NV, 0.375%, 08/09/27	100,753	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 100,000	Royal Schiphol Group NV, 0.875%, 08/09/32	91,691	0.00	GBP 300,000	Siemens Financieringsmaatschappij NV, 1.000%, 20/02/25	366,657	0.01
EUR 200,000	Schlumberger Finance BV, 1.375%, 28/10/26	210,993	0.00	USD 300,000	Siemens Financieringsmaatschappij NV, 3.250%, 27/05/25	293,763	0.01
EUR 100,000	Schlumberger Finance BV, 0.250%, 15/10/27	99,960	0.00	GBP 100,000	Siemens Financieringsmaatschappij NV, 2.750%, 10/09/25	124,412	0.00
USD 100,000	Shell International Finance BV, 3.250%, 11/05/25	98,111	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, 0.010%, 20/02/26	104,070	0.00
EUR 100,000	Shell International Finance BV, 1.875%, 15/09/25	108,202	0.00	USD 500,000	Siemens Financieringsmaatschappij NV, 1.200%, 11/03/26	464,915	0.01
USD 200,000	Shell International Finance BV, 2.875%, 10/05/26	192,634	0.00	USD 100,000	Siemens Financieringsmaatschappij NV, 2.350%, 15/10/26	94,366	0.00
USD 50,000	Shell International Finance BV, 2.500%, 12/09/26	47,618	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, 0.625%, 25/02/27	103,332	0.00
EUR 100,000	Shell International Finance BV, 0.125%, 08/11/27	99,849	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, 1.000%, 06/09/27	105,147	0.00
EUR 100,000	Shell International Finance BV, 1.500%, 07/04/28	104,488	0.00	EUR 400,000	Siemens Financieringsmaatschappij NV, 2.500%, 08/09/27	439,448	0.01
EUR 100,000	Shell International Finance BV, 1.250%, 12/05/28	103,192	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, 0.900%, 28/02/28	103,254	0.00
USD 150,000	Shell International Finance BV, 2.375%, 07/11/29	135,194	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, 0.250%, 20/02/29	97,560	0.00
USD 40,000	Shell International Finance BV, 2.750%, 06/04/30	36,610	0.00	EUR 40,000	Siemens Financieringsmaatschappij NV, 0.125%, 05/09/29	39,412	0.00
GBP 140,000	Shell International Finance BV, 1.000%, 10/12/30	146,160	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, 1.000%, 25/02/30	99,551	0.00
EUR 100,000	Shell International Finance BV, 0.500%, 08/11/31	91,507	0.00	EUR 60,000	Siemens Financieringsmaatschappij NV, 1.375%, 06/09/30	60,824	0.00
EUR 100,000	Shell International Finance BV, 1.875%, 07/04/32	101,214	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, 1.250%, 28/02/31	99,817	0.00
EUR 500,000	Shell International Finance BV, 1.250%, 11/11/32	474,386	0.01	EUR 100,000	Siemens Financieringsmaatschappij NV, 3.375%, 24/08/31	113,886	0.00
USD 63,000	Shell International Finance BV, 4.125%, 11/05/35	60,121	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, 0.500%, 20/02/32	91,474	0.00
EUR 100,000	Shell International Finance BV, 0.875%, 08/11/39	76,235	0.00	EUR 40,000	Siemens Financieringsmaatschappij NV, 0.500%, 05/09/34	34,363	0.00
USD 100,000	Shell International Finance BV, 3.625%, 21/08/42	84,832	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, 1.250%, 25/02/35	92,176	0.00
USD 150,000	Shell International Finance BV, 4.550%, 12/08/43	142,335	0.00				
USD 150,000	Shell International Finance BV, 4.375%, 11/05/45	137,993	0.00				
USD 150,000	Shell International Finance BV, 4.000%, 10/05/46	130,679	0.00				
USD 100,000	Shell International Finance BV, 3.750%, 12/09/46	83,408	0.00				
USD 150,000	Shell International Finance BV, 3.125%, 07/11/49	110,688	0.00				
USD 450,000	Shell International Finance BV, 3.250%, 06/04/50	339,629	0.01				
USD 900,000	Shell International Finance BV, 3.000%, 26/11/51	645,660	0.01				
GBP 115,000	Shell International Finance BV, 1.750%, 10/09/52	80,596	0.00				
USD 1,500,000	Shell International Finance BV, 2.875%, perpetual	1,139,175	0.02				
EUR 500,000	Siemens Energy Finance BV, 4.250%, 05/04/29	537,849	0.01				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 500,000	Siemens Financieringsmaatschappij NV, 3.500%, 24/02/36	571,353	0.01	EUR 100,000	TenneT Holding BV, 1.500%, 03/06/39	96,500	0.00
EUR 100,000	Siemens Financieringsmaatschappij NV, 3.625%, 24/02/43	114,947	0.00	EUR 100,000	TenneT Holding BV, 4.750%, 28/10/42	127,698	0.00
USD 200,000	Siemens Financieringsmaatschappij NV, 3.300%, 15/09/46	158,446	0.00	EUR 100,000	TenneT Holding BV, 1.625%, perpetual	108,017	0.00
USD 50,000	Siemens Financieringsmaatschappij NV, 4.200%, 16/03/47	45,694	0.00	EUR 100,000	TenneT Holding BV, 2.375%, perpetual	105,352	0.00
USD 500,000	Siemens Financieringsmaatschappij NV, 2.875%, perpetual	391,255	0.01	EUR 100,000	TenneT Holding BV, 2.750%, perpetual	102,345	0.00
EUR 500,000	Sika Capital BV, 3.750%, 03/05/30	568,442	0.01	EUR 200,000	Thermo Fisher Scientific Finance I BV, 0.010%, 18/11/25	208,456	0.00
EUR 100,000	Stedin Holding NV, 0.010%, 16/11/26	100,993	0.00	EUR 500,000	Thermo Fisher Scientific Finance I BV, 0.800%, 18/10/30	479,368	0.01
EUR 100,000	Stedin Holding NV, 0.500%, 14/11/29	95,157	0.00	GBP 300,000	Toyota Motor Finance Netherlands BV, 4.625%, 08/06/26	383,228	0.01
EUR 100,000	Stedin Holding NV, 2.375%, 03/06/30	105,283	0.00	CHF 100,000	Toyota Motor Finance Netherlands BV, 2.130%, 15/06/27	121,410	0.00
EUR 100,000	Stellantis NV, 0.625%, 30/03/27	101,794	0.00	EUR 100,000	Unilever Finance Netherlands BV, 0.500%, 06/01/25	107,379	0.00
EUR 500,000	Stellantis NV, 0.750%, 18/01/29	490,785	0.01	EUR 300,000	Unilever Finance Netherlands BV, 1.750%, 16/11/28	316,635	0.01
EUR 700,000	Stellantis NV, 4.250%, 16/06/31	802,299	0.01	EUR 100,000	Unilever Finance Netherlands BV, 1.375%, 31/07/29	102,505	0.00
EUR 100,000	Swisscom Finance BV, 0.375%, 14/11/28	98,639	0.00	EUR 200,000	Unilever Finance Netherlands BV, 1.750%, 25/03/30	207,312	0.00
EUR 500,000	Syngenta Finance NV, 3.375%, 16/04/26	548,497	0.01	EUR 100,000	Unilever Finance Netherlands BV, 1.375%, 04/09/30	100,850	0.00
EUR 100,000	Syngenta Finance NV, 1.250%, 10/09/27	100,807	0.00	EUR 100,000	Unilever Finance Netherlands BV, 3.250%, 23/02/31	112,949	0.00
USD 300,000	Syngenta Finance NV, 5.182%, 24/04/28	297,081	0.01	EUR 100,000	Unilever Finance Netherlands BV, 1.250%, 28/02/31	98,667	0.00
USD 25,000	Telefonica Europe BV, 8.250%, 15/09/30	29,333	0.00	EUR 100,000	Unilever Finance Netherlands BV, 2.250%, 16/05/34	103,415	0.00
EUR 22,000	Telefonica Europe BV, 5.875%, 14/02/33	29,179	0.00	EUR 100,000	Unilever Finance Netherlands BV, 3.500%, 23/02/35	115,288	0.00
EUR 100,000	TenneT Holding BV, 1.375%, 05/06/28	105,451	0.00	EUR 100,000	Upjohn Finance BV, 1.362%, 23/06/27	102,558	0.00
EUR 100,000	TenneT Holding BV, 3.875%, 28/10/28	115,233	0.00	EUR 400,000	Upjohn Finance BV, 1.908%, 23/06/32	371,079	0.01
EUR 100,000	TenneT Holding BV, 2.125%, 17/11/29	106,549	0.00	USD 400,000	Utah Acquisition Sub Inc, 3.950%, 15/06/26	387,316	0.01
EUR 100,000	TenneT Holding BV, 0.875%, 03/06/30	101,905	0.00	EUR 100,000	Vesteda Finance BV, 2.000%, 10/07/26	106,176	0.00
EUR 400,000	TenneT Holding BV, 0.500%, 09/06/31	394,060	0.01	EUR 400,000	Vesteda Finance BV, 0.750%, 18/10/31	354,597	0.01
EUR 100,000	TenneT Holding BV, 4.250%, 28/04/32	119,794	0.00	GBP 100,000	Volkswagen Financial Services NV, 0.875%, 20/02/25	121,032	0.00
EUR 100,000	TenneT Holding BV, 0.125%, 30/11/32	97,348	0.00	GBP 100,000	Volkswagen Financial Services NV, 1.125%, 05/07/26	116,241	0.00
EUR 100,000	TenneT Holding BV, 1.250%, 24/10/33	98,118	0.00	GBP 100,000	Volkswagen Financial Services NV, 3.250%, 13/04/27	120,676	0.00
EUR 100,000	TenneT Holding BV, 4.500%, 28/10/34	122,629	0.00	GBP 100,000	Volkswagen Financial Services NV, 2.125%, 18/01/28	113,687	0.00
EUR 200,000	TenneT Holding BV, 0.875%, 16/06/35	193,073	0.00	GBP 100,000	Volkswagen Financial Services NV, 1.375%, 14/09/28	108,401	0.00
				EUR 700,000	Volkswagen International Finance NV, 4.125%, 15/11/25	782,874	0.01

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
Netherlands (continued)				New Zealand (continued)			
EUR 100,000	Volkswagen International Finance NV, 0.875%, 22/09/28	98,857	0.00	EUR 400,000	Westpac Securities NZ Ltd, 1.777%, 14/01/26	430,005	0.01
EUR 800,000	Volkswagen International Finance NV, 4.250%, 29/03/29	918,671	0.02	EUR 300,000	Westpac Securities NZ Ltd, 0.010%, 08/06/28	290,508	0.00
EUR 100,000	Volkswagen International Finance NV, 3.250%, 18/11/30	109,279	0.00	Total New Zealand		3,594,282	0.05
EUR 100,000	Volkswagen International Finance NV, 1.250%, 23/09/32	91,925	0.00	Norway			
EUR 100,000	Volkswagen International Finance NV, 4.125%, 16/11/38	114,364	0.00	USD 500,000	Aker BP ASA, 5.600%, 13/06/28	509,380	0.01
EUR 100,000	Volkswagen International Finance NV, 3.500%, perpetual	98,820	0.00	USD 500,000	Aker BP ASA, 6.000%, 13/06/33	520,475	0.01
EUR 100,000	VolkswAGen International Finance NV, 3.875%, perpetual	101,208	0.00	GBP 400,000	DNB Bank ASA, 4.000%, 17/08/27	497,162	0.01
EUR 200,000	Vonovia Finance BV, 1.125%, 08/09/25	211,485	0.01	EUR 400,000	DNB Bank ASA, 0.375%, 18/01/28	404,876	0.01
EUR 100,000	Vonovia Finance BV, 1.500%, 22/03/26	105,647	0.00	EUR 200,000	DNB Bank ASA, 0.250%, 23/02/29	193,789	0.00
EUR 100,000	Vonovia Finance BV, 0.625%, 09/07/26	103,021	0.00	EUR 182,000	DNB Bank ASA, 5.000%, 13/09/33	209,289	0.00
EUR 100,000	Vonovia Finance BV, 0.500%, 14/09/29	90,991	0.00	EUR 500,000	DNB Boligkreditt AS, 0.625%, 14/01/26	527,454	0.01
EUR 100,000	Vonovia Finance BV, 2.125%, 22/03/30	98,871	0.00	EUR 400,000	DNB Boligkreditt AS, 0.010%, 08/10/27	398,752	0.01
EUR 100,000	Vonovia Finance BV, 1.000%, 09/07/30	91,566	0.00	EUR 500,000	Eika Boligkreditt AS, 2.500%, 22/09/28	545,438	0.01
EUR 100,000	Wintershall Dea Finance BV, 1.332%, 25/09/28	98,793	0.00	EUR 200,000	Eika Boligkreditt AS, 0.875%, 01/02/29	200,788	0.00
EUR 100,000	Wintershall Dea Finance BV, 1.823%, 25/09/31	95,126	0.00	EUR 100,000	Equinor ASA, 2.875%, 10/09/25	109,929	0.00
EUR 500,000	Wolters Kluwer NV, 3.000%, 23/09/26	553,308	0.01	EUR 100,000	Equinor ASA, 0.750%, 09/11/26	104,055	0.00
EUR 100,000	Wolters Kluwer NV, 0.750%, 03/07/30	95,911	0.00	EUR 100,000	Equinor ASA, 1.250%, 17/02/27	104,652	0.00
EUR 100,000	WPC Eurobond BV, 2.250%, 09/04/26	106,909	0.00	USD 300,000	Equinor ASA, 3.625%, 10/09/28	292,884	0.01
Total Netherlands		81,291,237	1.22	EUR 300,000	Equinor ASA, 1.375%, 22/05/32	292,314	0.00
New Zealand				GBP 100,000	Equinor ASA, 4.250%, 10/04/41	123,315	0.00
EUR 100,000	ANZ New Zealand Int'l Ltd, 1.125%, 20/03/25	107,228	0.00	USD 150,000	Equinor ASA, 4.250%, 23/11/41	138,828	0.00
USD 1,000,000	ANZ New Zealand Int'l Ltd, 5.355%, 14/08/28	1,022,100	0.02	USD 300,000	Equinor ASA, 3.250%, 18/11/49	228,120	0.00
EUR 100,000	ANZ New Zealand Int'l Ltd, 0.375%, 17/09/29	94,667	0.00	USD 300,000	Equinor ASA, 3.700%, 06/04/50	248,457	0.00
USD 500,000	ASB Bank Ltd, 1.625%, 22/10/26	456,460	0.01	EUR 100,000	Santander Consumer Bank AS, 0.125%, 25/02/25	106,010	0.00
EUR 100,000	ASB Bank Ltd, 0.250%, 08/09/28	96,291	0.00	EUR 200,000	SpareBank 1 Boligkreditt AS, 0.500%, 30/01/25	214,198	0.00
EUR 100,000	ASB Bank Ltd, 0.500%, 24/09/29	95,207	0.00	EUR 300,000	SpareBank 1 Boligkreditt AS, 0.010%, 22/09/27	298,534	0.01
USD 300,000	Bank of New Zealand, 2.000%, 21/02/25	289,755	0.00	EUR 500,000	SpareBank 1 Boligkreditt AS, 0.125%, 20/01/28	495,557	0.01
EUR 200,000	BNZ International Funding Ltd, 0.625%, 03/07/25	212,281	0.00	EUR 100,000	SpareBank 1 Boligkreditt AS, 0.050%, 03/11/28	96,792	0.00
USD 500,000	Westpac New Zealand Ltd, 4.902%, 15/02/28	499,780	0.01	EUR 500,000	SpareBank 1 Boligkreditt AS, 3.000%, 19/05/30	558,130	0.01
				EUR 100,000	SpareBank 1 SMN, 0.125%, 11/09/26	101,663	0.00
				EUR 100,000	SpareBank 1 SMN, 0.010%, 18/02/28	97,017	0.00
				EUR 100,000	SpareBank 1 SR-Bank ASA, 0.250%, 09/11/26	101,506	0.00
				EUR 100,000	SpareBank 1 SR-Bank ASA, 0.375%, 15/07/27	101,230	0.00
				EUR 200,000	SpareBank 1 SR-Bank ASA, 4.875%, 24/08/28	232,578	0.00
				EUR 200,000	Sparebanken Soer Boligkreditt AS, 0.500%, 06/02/26	210,131	0.00
				EUR 300,000	Sparebanken Vest Boligkreditt AS, 0.500%, 12/02/26	315,150	0.01

Schedule of Investments (continued) as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
Norway (continued)				Singapore (continued)			
EUR 300,000	SR-Boligkreditt AS, 0.010%, 26/06/27	300,913	0.01	USD 200,000	SingTel Group Treasury Pte Ltd, 3.250%, 30/06/25	195,646	0.00
EUR 500,000	SR-Boligkreditt AS, 1.000%, 01/04/29	504,273	0.01	USD 300,000	SingTel Group Treasury Pte Ltd, 1.875%, 10/06/30	255,090	0.00
EUR 300,000	Statkraft AS, 2.875%, 13/09/29	332,127	0.01	USD 100,000	SP PowerAssets Ltd, 3.250%, 24/11/25	97,294	0.00
EUR 100,000	Statkraft AS, 1.500%, 26/03/30	101,442	0.00	USD 100,000	SP PowerAssets Ltd, 3.000%, 26/09/27	95,065	0.00
EUR 100,000	Statnett SF, 3.500%, 08/06/33	114,940	0.00	USD 250,000	Temasek Financial I Ltd, 3.625%, 01/08/28	245,060	0.00
EUR 300,000	Telenor ASA, 0.250%, 14/02/28	297,073	0.01	EUR 300,000	Temasek Financial I Ltd, 0.500%, 20/11/31	273,129	0.00
EUR 100,000	Telenor ASA, 1.125%, 31/05/29	100,387	0.00	GBP 100,000	Temasek Financial I Ltd, 5.125%, 26/07/40	137,640	0.00
EUR 100,000	Telenor ASA, 0.625%, 25/09/31	92,343	0.00	USD 500,000	Temasek Financial I Ltd, 2.375%, 02/08/41	380,110	0.01
EUR 100,000	Telenor ASA, 0.875%, 14/02/35	86,755	0.00	USD 500,000	United Overseas Bank Ltd, 3.059%, 07/04/25	489,325	0.01
Total Norway		10,508,706	0.16	Total Singapore		5,560,649	0.08
Panama				Slovakia			
USD 500,000	Aeropuerto Internacional de Tocumen SA, 4.000%, 11/08/41	377,335	0.01	EUR 500,000	Vseobecna Uverova Banka AS, 3.875%, 05/09/28	569,348	0.01
USD 300,000	Empresa de Transmision Electrica SA, 5.125%, 02/05/49	219,051	0.00	Total Slovakia		569,348	0.01
Total Panama		596,386	0.01	Spain			
Philippines				EUR 500,000	Abanca Corp Bancaria SA, 5.875%, 02/04/30	588,519	0.01
USD 500,000	Development Bank of the Philippines, 2.375%, perpetual	408,075	0.01	EUR 100,000	Abertis Infraestructuras SA, 0.625%, 15/07/25	105,785	0.00
Total Philippines		408,075	0.01	EUR 100,000	Abertis Infraestructuras SA, 1.000%, 27/02/27	103,857	0.00
Portugal				EUR 100,000	Abertis Infraestructuras SA, 2.375%, 27/09/27	107,606	0.00
EUR 500,000	Banco Santander Totta SA, 3.375%, 19/04/28	562,013	0.01	EUR 100,000	Abertis Infraestructuras SA, 4.125%, 31/01/28	113,623	0.00
EUR 100,000	Brisa-Concessao Rodoviaria SA, 1.875%, 30/04/25	108,121	0.00	EUR 100,000	Abertis Infraestructuras SA, 1.125%, 26/03/28	101,190	0.00
Total Portugal		670,134	0.01	EUR 200,000	Abertis Infraestructuras SA, 2.250%, 29/03/29	207,440	0.00
Qatar				EUR 100,000	Abertis Infraestructuras SA, 1.625%, 15/07/29	100,212	0.00
USD 500,000	QatarEnergy, 3.125%, 12/07/41	384,170	0.01	EUR 100,000	Abertis Infraestructuras SA, 1.875%, 26/03/32	95,704	0.00
Total Qatar		384,170	0.01	EUR 100,000	ACS Servicios Comunicaciones y Energia SA, 1.875%, 20/04/26	106,917	0.00
Saudi Arabia				EUR 100,000	Amadeus IT Group SA, 2.875%, 20/05/27	109,498	0.00
USD 300,000	Riyad Sukuk Ltd, 3.174%, 25/02/30	289,152	0.01	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 4.000%, 25/02/25	111,108	0.00
USD 200,000	Saudi Telecom Co, 3.890%, 13/05/29	190,982	0.00	EUR 400,000	Banco Bilbao Vizcaya Argentaria SA, 0.750%, 04/06/25	425,869	0.01
Total Saudi Arabia		480,134	0.01	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 0.375%, 15/11/26	102,296	0.00
Singapore				EUR 200,000	Banco Bilbao Vizcaya Argentaria SA, 0.875%, 22/11/26	209,276	0.00
USD 200,000	BOC Aviation Ltd, 3.500%, 18/09/27	190,156	0.00	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 0.500%, 14/01/27	101,896	0.00
USD 500,000	BOC Aviation Ltd, 2.625%, 17/09/30	430,505	0.01				
EUR 100,000	DBS Bank Ltd, 0.010%, perpetual	102,128	0.00				
USD 300,000	DBS Group Holdings Ltd, 3.300%, perpetual	289,533	0.01				
USD 75,000	Flex Ltd, 4.750%, 15/06/25	74,018	0.00				
USD 100,000	Flex Ltd, 3.750%, 01/02/26	96,870	0.00				
USD 200,000	Oil India International Pte Ltd, 4.000%, 21/04/27	193,150	0.00				
USD 1,000,000	Pfizer Investment Enterprises Pte Ltd, 4.750%, 19/05/33	1,003,060	0.02				
USD 1,000,000	Pfizer Investment Enterprises Pte Ltd, 5.340%, 19/05/63	1,012,870	0.02				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
Spain (continued)				Spain (continued)			
EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 0.125%, 24/03/27	102,862	0.00	GBP 400,000	Banco Santander SA, 4.750%, 30/08/28	507,447	0.01
EUR 500,000	Banco Bilbao Vizcaya Argentaria SA, 3.125%, 17/07/27	557,981	0.01	USD 200,000	Banco Santander SA, 3.306%, 27/06/29	184,620	0.00
EUR 700,000	Banco Bilbao Vizcaya Argentaria SA, 0.875%, 14/01/29	701,103	0.01	EUR 400,000	Banco Santander SA, 4.250%, 12/06/30	461,695	0.01
EUR 300,000	Banco Bilbao Vizcaya Argentaria SA, 1.000%, 16/01/30	318,736	0.01	EUR 100,000	Banco Santander SA, 4.875%, 18/10/31	117,624	0.00
EUR 200,000	Banco Bilbao Vizcaya Argentaria SA, 5.750%, 15/09/33	232,350	0.01	EUR 100,000	Banco Santander SA, 1.000%, 04/11/31	94,597	0.00
EUR 300,000	BanCo Bilbao Vizcaya Argentaria SA, 4.375%, 14/10/29	352,001	0.01	EUR 400,000	Banco Santander SA, 0.100%, 27/02/32	349,918	0.01
EUR 200,000	Banco de Sabadell SA, 0.875%, 22/07/25	212,623	0.00	USD 400,000	Banco Santander SA, 6.921%, 08/08/33	427,144	0.01
EUR 200,000	Banco de Sabadell SA, 1.000%, 26/04/27	207,816	0.00	EUR 100,000	Banco Santander SA, 2.000%, 27/11/34	99,553	0.00
EUR 400,000	Banco de Sabadell SA, 1.750%, 30/05/29	414,942	0.01	USD 500,000	Banco Santander SA, 1.722%, 14/09/27	452,530	0.01
EUR 100,000	Banco de Sabadell SA, 5.000%, 07/06/29	116,112	0.00	EUR 100,000	Bankinter SA, 1.000%, 05/02/25	107,382	0.00
EUR 100,000	Banco Santander SA, 1.125%, 17/01/25	107,478	0.00	EUR 200,000	Bankinter SA, 0.625%, 06/10/27	201,082	0.00
EUR 200,000	Banco Santander SA, 0.010%, 27/02/25	212,566	0.00	EUR 100,000	CaixaBank SA, 0.375%, 03/02/25	106,656	0.00
EUR 100,000	Banco Santander SA, 2.500%, 18/03/25	108,941	0.00	EUR 100,000	CaixaBank SA, 4.000%, 03/02/25	110,986	0.00
EUR 300,000	Banco Santander SA, 1.000%, 07/04/25	321,930	0.01	EUR 100,000	CaixaBank SA, 3.875%, 17/02/25	110,859	0.00
USD 500,000	Banco Santander SA, 5.147%, 18/08/25	497,375	0.01	EUR 100,000	CaixaBank SA, 0.625%, 27/03/25	106,708	0.00
EUR 500,000	Banco Santander SA, 1.375%, 05/01/26	529,763	0.01	EUR 100,000	CaixaBank SA, 1.125%, 27/03/26	105,197	0.00
EUR 100,000	Banco Santander SA, 1.500%, 25/01/26	107,164	0.00	EUR 300,000	CaixaBank SA, 1.375%, 19/06/26	314,719	0.01
EUR 100,000	Banco Santander SA, 3.875%, 06/02/26	112,373	0.00	EUR 100,000	CaixaBank SA, 0.375%, 18/11/26	103,966	0.00
USD 1,000,000	Banco Santander SA, 1.849%, 25/03/26	926,400	0.02	EUR 600,000	CaixaBank SA, 1.250%, 11/01/27	631,109	0.01
GBP 100,000	Banco Santander SA, 1.500%, 14/04/26	117,642	0.00	EUR 400,000	CaixaBank SA, 1.000%, 17/01/28	410,899	0.01
EUR 500,000	Banco Santander SA, 0.300%, 04/10/26	513,138	0.01	EUR 100,000	CaixaBank SA, 0.625%, 21/01/28	101,899	0.00
EUR 200,000	Banco Santander SA, 0.500%, 04/02/27	202,712	0.00	EUR 100,000	CaixaBank SA, 0.750%, 26/05/28	100,702	0.00
GBP 100,000	Banco Santander SA, 1.750%, 17/02/27	115,071	0.00	EUR 500,000	CaixaBank SA, 5.000%, 19/07/29	577,478	0.01
USD 200,000	Banco Santander SA, 4.250%, 11/04/27	193,862	0.00	EUR 100,000	CaixaBank SA, 2.250%, 17/04/30	106,652	0.00
EUR 500,000	Banco Santander SA, 2.375%, 08/09/27	543,510	0.01	EUR 200,000	CaixaBank SA, 4.250%, 06/09/30	229,350	0.01
EUR 500,000	Banco Santander SA, 3.875%, 16/01/28	565,504	0.01	EUR 600,000	CaixaBank SA, 5.375%, 14/11/30	715,117	0.01
EUR 100,000	Banco Santander SA, 0.200%, 11/02/28	97,693	0.00	EUR 300,000	CaixaBank SA, 1.250%, 18/06/31	308,443	0.01
EUR 700,000	Banco Santander SA, 3.250%, 14/02/28	785,179	0.01	EUR 100,000	Cepsa Finance SA, 0.750%, 12/02/28	98,915	0.00
USD 1,000,000	Banco Santander SA, 5.588%, 08/08/28	1,021,240	0.02	EUR 100,000	Criteria Caixa SA, 0.875%, 28/10/27	100,890	0.00
				EUR 200,000	EDP Servicios Financieros Espana SA, 4.375%, 04/04/32	235,423	0.01
				EUR 200,000	Enagas Financiaciones SA, 0.750%, 27/10/26	208,465	0.00
				EUR 100,000	Enagas Financiaciones SA, 0.375%, 05/11/32	87,732	0.00
				EUR 100,000	FCC Aqualia SA, 2.629%, 08/06/27	108,005	0.00
				EUR 500,000	FCC Servicios Medio Ambiente Holding SAU, 5.250%, 30/10/29	592,849	0.01
				EUR 100,000	Ferrovial Emisiones SA, 1.375%, 31/03/25	107,520	0.00
				EUR 300,000	Ferrovial Emisiones SA, 0.540%, 12/11/28	293,868	0.01
				EUR 200,000	Iberdrola Finanzas SA, 0.875%, 16/06/25	213,069	0.00

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
Spain <i>(continued)</i>				Spain <i>(continued)</i>			
EUR 100,000	Iberdrola Finanzas SA, 3.125%, 22/11/28	111,893	0.00	EUR 100,000	Telefonica Emisiones SA, 1.807%, 21/05/32	99,160	0.00
EUR 100,000	Iberdrola Finanzas SA, 3.375%, 22/11/32	112,683	0.00	EUR 100,000	Telefonica Emisiones SA, 1.957%, 01/07/39	88,570	0.00
EUR 500,000	Iberdrola Finanzas SA, 3.625%, 13/07/33	572,352	0.01	EUR 100,000	Telefonica Emisiones SA, 1.864%, 13/07/40	86,208	0.00
EUR 500,000	Iberdrola Finanzas SA, 4.875%, perpetual	557,252	0.01	USD 100,000	Telefonica Emisiones SA, 5.213%, 08/03/47	92,913	0.00
EUR 100,000	Inmobiliaria Colonial Socimi SA, 2.000%, 17/04/26	106,899	0.00	USD 250,000	Telefonica Emisiones SA, 5.520%, 01/03/49	242,110	0.01
EUR 500,000	Inmobiliaria Colonial Socimi SA, 0.750%, 22/06/29	477,689	0.01				
EUR 200,000	Mapfre SA, 1.625%, 19/05/26	216,129	0.00	Total Spain		28,823,468	0.43
EUR 100,000	Merlin Properties Socimi SA, 1.750%, 26/05/25	107,354	0.00	Supranationals			
EUR 100,000	Merlin Properties Socimi SA, 2.375%, 18/09/29	104,629	0.00	USD 1,500,000	African Development Bank, 0.875%, 23/03/26	1,392,960	0.02
EUR 100,000	Merlin Properties Socimi SA, 1.375%, 01/06/30	93,652	0.00	GBP 100,000	African Development Bank, 0.500%, 22/06/26	116,380	0.00
EUR 500,000	Programa Cedulas TDA Fondo de Titulizacion de Activos, 4.250%, 28/03/27	575,258	0.01	USD 1,000,000	African Development Bank, 0.875%, 22/07/26	919,880	0.01
EUR 200,000	Programa Cedulas TDA Fondo de Titulizacion de Activos, 4.250%, 10/04/31	240,083	0.01	AUD 500,000	African Development Bank, 1.100%, 16/12/26	311,370	0.01
EUR 100,000	Red Electrica Financiaciones SAU, 1.125%, 24/04/25	107,434	0.00	USD 500,000	African Development Bank, 4.625%, 04/01/27	507,345	0.01
EUR 100,000	Red Electrica Financiaciones SAU, 0.375%, 24/07/28	99,909	0.00	AUD 200,000	African Development Bank, 3.300%, 27/07/27	132,102	0.00
EUR 100,000	Redeia Corp SA, 0.875%, 14/04/25	106,901	0.00	USD 500,000	African Development Bank, 4.375%, 14/03/28	506,670	0.01
EUR 500,000	Redeia Corp SA, 4.625%, perpetual	562,206	0.01	EUR 300,000	African Development Bank, 0.875%, 24/05/28	309,762	0.01
EUR 100,000	Santander Consumer Finance SA, 0.375%, 17/01/25	106,816	0.00	CAD 200,000	Asian Development Bank, 1.625%, 28/01/25	146,821	0.00
EUR 100,000	Santander Consumer Finance SA, 0.010%, 23/02/26	103,068	0.00	GBP 300,000	Asian Development Bank, 1.125%, 10/06/25	364,217	0.01
EUR 100,000	Santander Consumer Finance SA, 0.500%, 14/01/27	101,616	0.00	USD 500,000	Asian Development Bank, 4.625%, 13/06/25	500,550	0.01
EUR 300,000	Telefonica Emisiones SA, 1.528%, 17/01/25	324,240	0.01	USD 250,000	Asian Development Bank, 0.375%, 03/09/25	233,668	0.00
EUR 100,000	Telefonica Emisiones SA, 1.495%, 11/09/25	107,346	0.00	GBP 100,000	Asian Development Bank, 1.125%, 15/12/25	120,313	0.00
EUR 100,000	Telefonica Emisiones SA, 1.447%, 22/01/27	105,370	0.00	USD 500,000	Asian Development Bank, 4.250%, 09/01/26	499,790	0.01
USD 100,000	Telefonica Emisiones SA, 4.103%, 08/03/27	98,031	0.00	USD 750,000	Asian Development Bank, 0.500%, 04/02/26	693,885	0.01
EUR 100,000	Telefonica Emisiones SA, 1.201%, 21/08/27	103,099	0.00	USD 1,100,000	Asian Development Bank, 1.000%, 14/04/26	1,023,330	0.02
EUR 100,000	Telefonica Emisiones SA, 1.715%, 12/01/28	104,493	0.00	GBP 100,000	Asian Development Bank, 0.125%, 15/12/26	114,458	0.00
EUR 100,000	Telefonica Emisiones SA, 1.788%, 12/03/29	104,006	0.00	USD 200,000	Asian Development Bank, 2.625%, 12/01/27	191,642	0.00
EUR 100,000	Telefonica Emisiones SA, 0.664%, 03/02/30	95,455	0.00	USD 200,000	Asian Development Bank, 2.375%, 10/08/27	189,040	0.00
EUR 500,000	Telefonica Emisiones SA, 2.592%, 25/05/31	530,713	0.01	GBP 200,000	Asian Development Bank, 0.750%, 07/12/27	227,287	0.00
				USD 500,000	Asian Development Bank, 2.750%, 19/01/28	476,400	0.01
				USD 1,000,000	Asian Development Bank, 3.750%, 25/04/28	989,720	0.02

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
Supranationals <i>(continued)</i>				Supranationals <i>(continued)</i>			
CAD 800,000	Asian Development Bank, 3.300%, 24/05/28	600,686	0.01	USD 300,000	European Investment Bank, 1.625%, 14/03/25	289,518	0.00
USD 1,000,000	Asian Development Bank, 4.500%, 25/08/28	1,021,120	0.02	EUR 1,100,000	European Investment Bank, 0.010%, 25/03/25	1,172,598	0.02
USD 300,000	Asian Development Bank, 1.875%, 24/01/30	265,389	0.00	GBP 90,000	European Investment Bank, 5.500%, 15/04/25	115,879	0.00
EUR 300,000	Asian Development Bank, 0.025%, 31/01/30	285,894	0.00	USD 500,000	European Investment Bank, 2.875%, 13/06/25	488,320	0.01
USD 1,000,000	Asian Development Bank, 3.125%, 27/04/32	936,900	0.01	GBP 300,000	European Investment Bank, 1.125%, 19/06/25	364,255	0.01
EUR 100,000	Asian Development Bank, 1.400%, 06/02/37	93,568	0.00	EUR 200,000	European Investment Bank, 0.375%, 16/07/25	213,211	0.00
USD 500,000	Asian Infrastructure Investment Bank, 0.500%, 27/01/26	462,080	0.01	EUR 300,000	European Investment Bank, 2.750%, 15/09/25	332,001	0.01
USD 1,000,000	Asian Infrastructure Investment Bank, 4.875%, 14/09/26	1,016,890	0.02	EUR 200,000	European Investment Bank, 4.500%, 15/10/25	228,024	0.00
GBP 100,000	Asian Infrastructure Investment Bank, 1.125%, 15/09/26	118,118	0.00	USD 500,000	European Investment Bank, 0.375%, 15/12/25	463,345	0.01
USD 500,000	Central American Bank for Economic Integration, 5.000%, 09/02/26	500,555	0.01	EUR 300,000	European Investment Bank, 0.010%, 13/03/26	314,232	0.01
EUR 300,000	Corp Andina de Fomento, 1.625%, 03/06/25	321,983	0.01	USD 500,000	European Investment Bank, 0.375%, 26/03/26	459,655	0.01
EUR 200,000	Corp Andina de Fomento, 0.250%, 04/02/26	206,404	0.00	EUR 100,000	European Investment Bank, 0.375%, 14/04/26	105,389	0.00
USD 100,000	Council Of Europe Development Bank, 1.375%, 27/02/25	96,231	0.00	EUR 700,000	European Investment Bank, 0.375%, 15/05/26	737,260	0.01
EUR 400,000	Council Of Europe Development Bank, 0.010%, 10/04/26	416,762	0.01	GBP 200,000	European Investment Bank, 0.875%, 15/05/26	236,672	0.00
GBP 100,000	Council Of Europe Development Bank, 1.250%, 15/09/26	118,392	0.00	PLN 1,000,000	European Investment Bank, 2.750%, 25/08/26	238,047	0.00
EUR 300,000	Council Of Europe Development Bank, 1.000%, 13/04/29	308,191	0.01	EUR 300,000	European Investment Bank, 0.100%, 15/10/26	311,356	0.01
EUR 500,000	Council Of Europe Development Bank, 2.875%, 13/04/30	565,150	0.01	GBP 600,000	European Investment Bank, 0.125%, 14/12/26	687,650	0.01
EUR 200,000	Council Of Europe Development Bank, 0.010%, 20/01/31	185,804	0.00	EUR 1,000,000	European Investment Bank, 0.010%, 22/12/26	1,030,970	0.02
CHF 150,000	Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial, 3.000%, 15/05/26	185,152	0.00	EUR 200,000	European Investment Bank, 0.500%, 15/01/27	209,163	0.00
EUR 250,000	Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial, 3.125%, 09/11/31	285,563	0.00	AUD 500,000	European Investment Bank, 1.800%, 19/01/27	318,555	0.01
EUR 500,000	Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial, 3.125%, 30/03/33	569,988	0.01	USD 500,000	European Investment Bank, 1.375%, 15/03/27	460,150	0.01
USD 400,000	European Bank for Reconstruction & Development, 0.500%, 28/01/26	370,204	0.01	EUR 200,000	European Investment Bank, 3.500%, 15/04/27	228,839	0.00
CHF 200,000	European Investment Bank, 1.625%, 04/02/25	237,983	0.00	USD 200,000	European Investment Bank, 2.375%, 24/05/27	189,538	0.00
USD 100,000	European Investment Bank, 1.875%, 10/02/25	96,996	0.00	EUR 1,000,000	European Investment Bank, 0.010%, 17/06/27	1,018,421	0.02
GBP 200,000	European Investment Bank, 1.375%, 07/03/25	245,549	0.00	GBP 300,000	European Investment Bank, 0.750%, 22/07/27	343,898	0.01
				EUR 400,000	European Investment Bank, 0.875%, 14/01/28	416,648	0.01
				CAD 100,000	European Investment Bank, 1.000%, 28/01/28	68,521	0.00
				USD 500,000	European Investment Bank, 3.875%, 15/03/28	498,290	0.01
				GBP 500,000	European Investment Bank, 3.875%, 12/04/28	642,225	0.01

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
Supranationals <i>(continued)</i>				Supranationals <i>(continued)</i>			
EUR 200,000	European Investment Bank, 0.010%, 15/05/28	199,281	0.00	EUR 100,000	European Investment Bank, 2.625%, 15/03/35	109,407	0.00
EUR 1,000,000	European Investment Bank, 2.750%, 28/07/28	1,123,020	0.02	EUR 700,000	European Investment Bank, 0.010%, 15/11/35	561,113	0.01
AUD 800,000	European Investment Bank, 4.200%, 21/08/28	546,125	0.01	USD 200,000	European Investment Bank, 4.875%, 15/02/36	214,476	0.00
EUR 900,000	European Investment Bank, 0.010%, 28/09/28	889,736	0.01	EUR 150,000	European Investment Bank, 1.125%, 15/09/36	136,677	0.00
USD 1,000,000	European Investment Bank, 4.500%, 16/10/28	1,023,250	0.02	GBP 100,000	European Investment Bank, 3.875%, 08/06/37	125,702	0.00
EUR 900,000	European Investment Bank, 0.625%, 22/01/29	910,843	0.01	EUR 146,000	European Investment Bank, 4.000%, 15/10/37	182,798	0.00
GBP 200,000	European Investment Bank, 4.500%, 07/06/29	266,153	0.00	EUR 100,000	European Investment Bank, 0.500%, 13/11/37	81,464	0.00
EUR 100,000	European Investment Bank, 0.125%, 20/06/29	97,788	0.00	EUR 900,000	European Investment Bank, 0.010%, 15/05/41	604,663	0.01
EUR 200,000	European Investment Bank, 0.250%, 14/09/29	195,943	0.00	EUR 100,000	European Investment Bank, 3.625%, 14/03/42	120,359	0.00
USD 190,000	European Investment Bank, 1.625%, 09/10/29	167,377	0.00	EUR 100,000	European Investment Bank, 1.000%, 14/11/42	79,407	0.00
EUR 700,000	European Investment Bank, 0.050%, 15/11/29	674,905	0.01	GBP 100,000	European Investment Bank, 4.500%, 07/03/44	131,200	0.00
EUR 650,000	European Investment Bank, 0.050%, 16/01/30	624,141	0.01	EUR 200,000	European Investment Bank, 1.500%, 15/11/47	166,274	0.00
EUR 370,000	European Investment Bank, 4.000%, 15/04/30	445,661	0.01	EUR 100,000	European Investment Bank, 1.500%, 16/10/48	81,609	0.00
USD 1,000,000	European Investment Bank, 3.625%, 15/07/30	979,980	0.02	EUR 300,000	European Investment Bank, 0.050%, 27/01/51	151,845	0.00
EUR 500,000	European Investment Bank, 2.750%, 30/07/30	561,488	0.01	GBP 50,000	European Investment Bank, 4.625%, 12/10/54	67,385	0.00
EUR 500,000	European Investment Bank, 0.010%, 09/09/30	469,344	0.01	EUR 200,000	European Investment Bank, 0.250%, perpetual	144,864	0.00
EUR 300,000	European Investment Bank, 2.750%, 13/09/30	337,599	0.01	EUR 700,000	European Stability Mechanism, 0.010%, 14/03/25	746,787	0.01
EUR 400,000	European Investment Bank, 0.010%, 15/11/30	374,388	0.01	EUR 300,000	European Stability Mechanism, 0.500%, 02/03/26	317,546	0.01
EUR 100,000	European Investment Bank, 0.010%, 14/01/31	92,904	0.00	EUR 700,000	European Stability Mechanism, 0.010%, 15/12/26	720,341	0.01
USD 520,000	European Investment Bank, 1.250%, 14/02/31	435,068	0.01	EUR 300,000	European Stability Mechanism, 0.750%, 15/03/27	314,650	0.01
EUR 200,000	European Investment Bank, 1.000%, 14/03/31	199,584	0.00	EUR 700,000	European Stability Mechanism, 1.000%, 23/06/27	736,703	0.01
EUR 200,000	European Investment Bank, 1.000%, 14/04/32	196,033	0.00	EUR 300,000	European Stability Mechanism, 0.500%, 05/03/29	300,807	0.01
EUR 100,000	European Investment Bank, 1.125%, 15/11/32	98,115	0.00	EUR 800,000	European Stability Mechanism, 0.010%, 04/03/30	760,910	0.01
EUR 900,000	European Investment Bank, 2.875%, 12/01/33	1,015,988	0.02	EUR 100,000	European Stability Mechanism, 1.125%, 03/05/32	98,720	0.00
USD 500,000	European Investment Bank, 3.750%, 14/02/33	491,360	0.01	EUR 100,000	European Stability Mechanism, 1.200%, 23/05/33	97,890	0.00
EUR 300,000	European Investment Bank, 1.125%, 13/04/33	291,737	0.00	EUR 100,000	European Stability Mechanism, 1.625%, 17/11/36	96,245	0.00
EUR 500,000	European Investment Bank, 3.000%, 15/07/33	569,701	0.01	EUR 500,000	European Stability Mechanism, 0.875%, 18/07/42	383,231	0.01
EUR 100,000	European Investment Bank, 3.000%, 14/10/33	114,037	0.00	EUR 100,000	European Stability Mechanism, 1.750%, 20/10/45	88,851	0.00
EUR 300,000	European Investment Bank, 0.050%, 13/10/34	250,223	0.00	EUR 100,000	European Stability Mechanism, 1.800%, 02/11/46	89,521	0.00

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
Supranationals <i>(continued)</i>				Supranationals <i>(continued)</i>			
EUR 300,000	European Stability Mechanism, 1.850%, 01/12/55	247,479	0.00	EUR 1,400,000	European Union, 1.250%, 04/02/43	1,158,955	0.02
EUR 200,000	European Union, 0.500%, 04/04/25	214,638	0.00	EUR 400,000	European Union, 0.450%, 02/05/46	261,807	0.00
EUR 800,000	European Union, 0.010%, 04/11/25	844,430	0.01	EUR 1,700,000	European Union, 0.750%, 04/01/47	1,188,902	0.02
EUR 1,200,000	European Union, 0.010%, 04/03/26	1,260,282	0.02	EUR 500,000	European Union, 0.300%, 04/11/50	283,094	0.00
EUR 1,400,000	European Union, 0.010%, 06/07/26	1,454,153	0.02	EUR 1,500,000	European Union, 0.700%, 06/07/51	944,990	0.01
EUR 1,200,000	European Union, 0.250%, 22/10/26	1,250,035	0.02	USD 500,000	Inter-American Development Bank, 1.750%, 14/03/25	482,965	0.01
EUR 300,000	European Union, 2.875%, 04/04/28	337,870	0.01	GBP 200,000	Inter-American Development Bank, 1.250%, 15/12/25	241,088	0.00
EUR 900,000	European Union, 0.010%, 02/06/28	897,451	0.01	USD 1,500,000	Inter-American Development Bank, 4.500%, 15/05/26	1,510,290	0.02
EUR 1,000,000	European Union, 0.010%, 04/10/28	985,967	0.02	USD 100,000	Inter-American Development Bank, 2.375%, 07/07/27	94,574	0.00
EUR 1,600,000	European Union, 0.010%, 04/07/29	1,550,717	0.02	USD 200,000	Inter-American Development Bank, 0.625%, 16/09/27	176,834	0.00
EUR 50,000	European Union, 1.375%, 04/10/29	52,067	0.00	USD 500,000	Inter-American Development Bank, 4.000%, 12/01/28	499,610	0.01
EUR 900,000	European Union, 0.010%, 04/10/30	844,709	0.01	USD 500,000	Inter-American Development Bank, 1.125%, 20/07/28	440,735	0.01
EUR 200,000	European Union, 0.750%, 04/04/31	195,373	0.00	AUD 500,000	Inter-American Development Bank, 1.000%, 04/08/28	295,062	0.00
EUR 900,000	European Union, 0.010%, 22/04/31	831,069	0.01	USD 200,000	Inter-American Development Bank, 3.125%, 18/09/28	192,598	0.00
EUR 1,200,000	European Union, 0.010%, 04/07/31	1,099,436	0.02	CAD 700,000	Inter-American Development Bank, 4.600%, 01/03/29	557,946	0.01
EUR 100,000	European Union, 3.375%, 04/04/32	117,168	0.00	GBP 200,000	Inter-American Development Bank, 4.750%, 05/10/29	268,575	0.00
EUR 1,000,000	European Union, 1.000%, 06/07/32	972,644	0.02	USD 150,000	Inter-American Development Bank, 1.125%, 13/01/31	123,933	0.00
EUR 700,000	European Union, 1.250%, 04/04/33	688,777	0.01	USD 500,000	Inter-American Development Bank, 3.500%, 12/04/33	478,990	0.01
EUR 400,000	European Union, 0.010%, 04/07/35	322,341	0.01	USD 1,000,000	Inter-American Investment Corp, 4.125%, 15/02/28	997,820	0.02
EUR 100,000	European Union, 1.500%, 04/10/35	96,440	0.00	EUR 100,000	Inter-American Investment Corp, 3.125%, 07/06/30	113,648	0.00
EUR 200,000	European Union, 1.125%, 04/04/36	183,136	0.00	USD 200,000	International Bank for Reconstruction & Development, 1.625%, 15/01/25	193,718	0.00
EUR 500,000	European Union, 0.250%, 22/04/36	406,920	0.01	CAD 200,000	International Bank for Reconstruction & Development, 1.900%, 16/01/25	147,341	0.00
EUR 1,000,000	European Union, 0.200%, 04/06/36	804,539	0.01	USD 2,000,000	International Bank for Reconstruction & Development, 0.375%, 28/07/25	1,875,960	0.03
EUR 1,500,000	European Union, 0.400%, 04/02/37	1,226,576	0.02	USD 300,000	International Bank for Reconstruction & Development, 2.500%, 29/07/25	290,970	0.00
EUR 1,000,000	European Union, 0.875%, 11/03/37	846,515	0.01	USD 500,000	International Bank for Reconstruction & Development, 0.500%, 28/10/25	466,110	0.01
EUR 1,000,000	European Union, 1.125%, 04/06/37	889,221	0.01	CAD 100,000	International Bank for Reconstruction & Development, 0.625%, 14/01/26	70,794	0.00
EUR 600,000	European Union, 0.100%, 04/10/40	417,332	0.01				
EUR 500,000	European Union, 0.450%, 04/07/41	362,314	0.01				
EUR 100,000	European Union, 3.750%, 04/04/42	121,351	0.00				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
Supranationals (continued)				Supranationals (continued)			
AUD 400,000	International Bank for Reconstruction & Development, 0.500%, 18/05/26	250,619	0.00	USD 500,000	International Bank for Reconstruction & Development, 4.750%, 14/11/33	528,845	0.01
GBP 200,000	International Bank for Reconstruction & Development, 0.750%, 15/12/26	233,107	0.00	EUR 100,000	International Bank for Reconstruction & Development, 0.500%, 21/06/35	86,295	0.00
EUR 500,000	International Bank for Reconstruction & Development, 0.010%, 15/01/27	513,375	0.01	EUR 800,000	International Bank for Reconstruction & Development, 3.100%, 14/04/38	908,438	0.01
AUD 500,000	International Bank for Reconstruction & Development, 1.350%, 22/04/27	312,151	0.01	EUR 500,000	International Bank for Reconstruction & Development, 0.700%, 22/10/46	349,163	0.01
CAD 200,000	International Bank for Reconstruction & Development, 0.875%, 28/09/27	137,212	0.00	EUR 200,000	International Bank for Reconstruction & Development, 0.125%, 03/01/51	105,565	0.00
EUR 200,000	International Bank for Reconstruction & Development, 0.625%, 22/11/27	206,620	0.00	EUR 200,000	International Bank for Reconstruction & Development, 0.200%, 21/01/61	84,417	0.00
USD 185,000	International Bank for Reconstruction & Development, 0.750%, 24/11/27	163,272	0.00	GBP 100,000	International Development Association, 0.375%, 22/09/27	112,125	0.00
EUR 200,000	International Bank for Reconstruction & Development, 0.010%, 24/04/28	199,343	0.00	GBP 400,000	International Development Association, 0.750%, 21/09/28	445,537	0.01
USD 1,000,000	International Bank for Reconstruction & Development, 3.500%, 12/07/28	980,110	0.02	EUR 500,000	International Development Association, 0.010%, 15/07/31	456,066	0.01
GBP 100,000	International Bank for Reconstruction & Development, 0.625%, 14/07/28	111,540	0.00	EUR 700,000	International Development Association, 2.500%, 15/01/38	739,572	0.01
USD 500,000	International Bank for Reconstruction & Development, 1.750%, 23/10/29	442,310	0.01	AUD 200,000	International Finance Corp, 4.000%, 03/04/25	135,885	0.00
GBP 200,000	International Bank for Reconstruction & Development, 1.000%, 21/12/29	219,419	0.00	GBP 300,000	International Finance Corp, 0.250%, 15/12/25	354,621	0.01
USD 500,000	International Bank for Reconstruction & Development, 3.875%, 14/02/30	496,775	0.01	AUD 800,000	International Finance Corp, 4.450%, 14/05/27	551,164	0.01
EUR 200,000	International Bank for Reconstruction & Development, 0.010%, 21/02/30	190,170	0.00	AUD 300,000	International Finance Corp, 0.750%, 24/05/28	176,431	0.00
EUR 100,000	International Bank for Reconstruction & Development, 0.500%, 16/04/30	97,915	0.00	USD 1,500,000	International Finance Corp, 4.500%, 13/07/28	1,533,030	0.02
USD 500,000	International Bank for Reconstruction & Development, 4.000%, 25/07/30	499,885	0.01	USD 200,000	International Finance Corp, 0.750%, 27/08/30	162,372	0.00
USD 500,000	International Bank for Reconstruction & Development, 1.250%, 10/02/31	416,230	0.01	USD 500,000	Nordic Investment Bank, 0.375%, 11/09/25	467,105	0.01
USD 1,500,000	International Bank for Reconstruction & Development, 1.625%, 03/11/31	1,265,820	0.02	USD 1,000,000	Nordic Investment Bank, 5.000%, 15/10/25	1,010,030	0.02
USD 1,000,000	International Bank for Reconstruction & Development, 2.500%, 29/03/32	896,050	0.01	EUR 200,000	Nordic Investment Bank, 0.500%, 03/11/25	212,201	0.00
				GBP 100,000	Nordic Investment Bank, 0.125%, 15/12/26	114,096	0.00
				EUR 500,000	Nordic Investment Bank, 0.010%, 30/04/27	510,978	0.01
				Total Supranationals		102,569,107	1.54
				Sweden			
				EUR 500,000	Electrolux AB, 4.500%, 29/09/28	565,106	0.01
				EUR 100,000	Essity AB, 1.625%, 30/03/27	105,753	0.00
				EUR 100,000	Essity AB, 0.250%, 08/02/31	94,092	0.00
				EUR 100,000	Investor AB, 1.500%, 12/09/30	100,497	0.00
				EUR 300,000	Investor AB, 0.375%, 29/10/35	240,049	0.00
				EUR 100,000	Lansforsakringar Bank AB, 0.125%, 19/02/25	105,989	0.00

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
Sweden <i>(continued)</i>				Sweden <i>(continued)</i>			
EUR 100,000	Lansforsakringar Bank AB, 0.050%, 15/04/26	102,101	0.00	SEK 10,000,000	Stadshypotek AB, 1.000%, 01/03/27	937,363	0.01
EUR 300,000	Lansforsakringar Hypotek AB, 0.625%, 29/01/26	315,925	0.01	SEK 10,000,000	Stadshypotek AB, 2.500%, 01/12/27	979,564	0.02
SEK 4,000,000	Lansforsakringar Hypotek AB, 1.000%, 15/09/27	371,488	0.01	EUR 400,000	Stadshypotek AB, 0.010%, 24/11/28	386,362	0.01
SEK 5,000,000	Lansforsakringar Hypotek AB, 0.500%, 20/09/28	444,405	0.01	USD 200,000	Svensk Exportkredit AB, 0.500%, 26/08/25	186,976	0.00
EUR 100,000	Lansforsakringar Hypotek AB, 0.010%, 27/09/28	96,983	0.00	EUR 100,000	Svenska Handelsbanken AB, 0.050%, 03/09/26	101,599	0.00
SEK 6,000,000	Lansforsakringar Hypotek AB, 3.000%, 19/09/29	596,824	0.01	EUR 100,000	Svenska Handelsbanken AB, 0.125%, 03/11/26	101,517	0.00
EUR 500,000	Molnlycke Holding AB, 4.250%, 08/09/28	567,067	0.01	EUR 100,000	Svenska Handelsbanken AB, 3.875%, 10/05/27	112,724	0.00
SEK 4,000,000	Nordea Hypotek AB, 0.500%, 16/09/26	372,500	0.01	EUR 300,000	Svenska Handelsbanken AB, 3.750%, 01/11/27	340,028	0.01
SEK 8,000,000	Nordea Hypotek AB, 1.000%, 16/06/27	746,032	0.01	EUR 100,000	Svenska Handelsbanken AB, 0.050%, 06/09/28	96,130	0.00
SEK 10,000,000	Nordea Hypotek AB, 3.500%, 20/09/28	1,018,441	0.02	EUR 100,000	Svenska Handelsbanken AB, 1.375%, 23/02/29	100,884	0.00
EUR 100,000	SBAB Bank AB, 4.875%, 26/06/26	111,612	0.00	EUR 500,000	Svenska Handelsbanken AB, 5.000%, 16/08/34	579,008	0.01
SEK 4,000,000	Skandinaviska Enskilda Banken AB, 1.000%, 17/12/25	381,192	0.01	EUR 200,000	Svenska Handelsbanken AB, 3.750%, perpetual	223,731	0.00
GBP 100,000	Skandinaviska Enskilda Banken AB, 5.500%, 01/06/26	129,720	0.00	EUR 100,000	Svenska Handelsbanken AB, 0.500%, perpetual	93,544	0.00
EUR 100,000	Skandinaviska Enskilda Banken AB, 4.000%, 09/11/26	112,396	0.00	EUR 200,000	Sveriges Sakerstallda Obligationer AB, 0.500%, 29/01/25	214,187	0.00
EUR 500,000	Skandinaviska Enskilda Banken AB, 1.750%, 11/11/26	530,420	0.01	SEK 1,000,000	Sveriges Sakerstallda Obligationer AB, 2.000%, 17/06/26	97,062	0.00
SEK 4,000,000	Skandinaviska Enskilda Banken AB, 0.500%, 16/12/26	370,456	0.01	SEK 6,000,000	Sveriges Sakerstallda Obligationer AB, 0.250%, 09/06/27	545,247	0.01
EUR 100,000	Skandinaviska Enskilda Banken AB, 0.375%, 11/02/27	100,687	0.00	SEK 6,000,000	Sveriges Sakerstallda Obligationer AB, 3.500%, 14/06/28	610,660	0.01
EUR 700,000	Skandinaviska Enskilda Banken AB, 0.750%, 28/06/27	721,973	0.01	EUR 400,000	Sveriges Sakerstallda Obligationer AB, 0.375%, 05/06/29	387,308	0.01
EUR 138,000	Skandinaviska Enskilda Banken AB, 4.125%, 29/06/27	157,018	0.00	SEK 6,000,000	Sveriges Sakerstallda Obligationer AB, 1.000%, 12/06/30	528,744	0.01
EUR 200,000	Skandinaviska Enskilda Banken AB, 0.750%, 09/08/27	200,976	0.00	SEK 4,000,000	Sveriges Sakerstallda Obligationer AB, 0.750%, 09/06/32	331,356	0.01
EUR 100,000	Skandinaviska Enskilda Banken AB, 0.750%, 15/11/27	102,425	0.00	EUR 100,000	Swedbank AB, 4.125%, 13/11/28	114,443	0.00
SEK 6,000,000	Skandinaviska Enskilda Banken AB, 3.000%, 06/12/27	598,550	0.01	GBP 200,000	Swedbank AB, 5.875%, 24/05/29	264,187	0.00
EUR 500,000	Skandinaviska Enskilda Banken AB, 5.000%, 17/08/33	574,142	0.01	EUR 200,000	Swedbank AB, 4.375%, 05/09/30	229,009	0.00
EUR 100,000	SKF AB, 0.875%, 15/11/29	96,657	0.00	EUR 700,000	Swedbank AB, 4.625%, perpetual	781,367	0.01
EUR 100,000	SKF AB, 0.250%, 15/02/31	87,949	0.00	USD 500,000	Swedbank AB, 1.538%, perpetual	456,700	0.01
EUR 100,000	Stadshypotek AB, 0.500%, 11/07/25	106,216	0.00	EUR 700,000	Swedbank Hypotek AB, 3.125%, 05/07/28	784,344	0.01
SEK 10,000,000	Stadshypotek AB, 1.000%, 03/09/25	957,407	0.02	EUR 100,000	Telia Co AB, 3.875%, 01/10/25	111,761	0.00
EUR 300,000	Stadshypotek AB, 0.375%, 13/03/26	313,808	0.01	EUR 200,000	Telia Co AB, 0.125%, 27/11/30	180,661	0.00
SEK 6,000,000	Stadshypotek AB, 0.500%, 01/06/26	562,209	0.01	EUR 200,000	Telia Co AB, 1.375%, 11/05/81	205,189	0.00
EUR 100,000	Stadshypotek AB, 0.125%, 05/10/26	102,692	0.00	EUR 100,000	Vattenfall AB, 3.750%, 18/10/26	112,344	0.00
				EUR 400,000	Vattenfall AB, 0.125%, 12/02/29	382,306	0.01
				GBP 50,000	Vattenfall AB, 6.875%, 15/04/39	75,789	0.00
				EUR 200,000	Volvo Treasury AB, 1.625%, 26/05/25	215,495	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
Sweden (continued)				Switzerland (continued)			
EUR 500,000	Volvo Treasury AB, 2.625%, 20/02/26	545,874	0.01	CHF 500,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 2.250%, 05/07/52	733,773	0.01
EUR 100,000	Volvo Treasury AB, 3.625%, perpetual	112,366	0.00	CHF 500,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.125%, 16/04/25	583,247	0.01
Total Sweden		23,687,586	0.36	CHF 200,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.250%, 01/12/25	232,384	0.00
Switzerland				CHF 200,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 1.375%, 19/03/27	237,764	0.00
CHF 100,000	Basler Kantonalbank, 0.300%, 22/06/27	114,203	0.00	CHF 700,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.010%, 13/03/28	786,588	0.01
CHF 200,000	Holcim Helvetia Finance AG, 0.375%, 19/10/26	230,048	0.00	CHF 500,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.500%, 19/05/28	573,000	0.01
CHF 100,000	Luzerner Kantonalbank AG, 0.200%, 11/04/25	116,672	0.00	CHF 400,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.375%, 24/07/28	455,087	0.01
CHF 300,000	Nestle SA, 0.750%, 28/06/28	348,280	0.01	CHF 200,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.375%, 24/10/28	226,969	0.00
CHF 100,000	Nestle SA, 1.875%, 28/06/29	122,419	0.00	CHF 500,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.750%, 19/08/30	570,641	0.01
CHF 200,000	Nestle SA, 2.250%, 08/11/29	250,261	0.00	CHF 500,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.010%, 25/07/31	534,492	0.01
CHF 100,000	Novartis AG, 0.625%, 13/11/29	114,790	0.00	CHF 200,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.100%, 03/10/31	214,899	0.00
CHF 400,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.250%, 17/11/25	464,801	0.01	CHF 200,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.500%, 20/02/32	221,080	0.00
CHF 700,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.250%, 27/04/26	810,234	0.01	CHF 500,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 2.125%, 21/09/38	651,868	0.01
CHF 500,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.125%, 13/08/27	568,633	0.01	CHF 300,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.700%, 04/03/39	323,105	0.00
CHF 300,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 1.375%, 13/08/27	356,838	0.01	CHF 400,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.100%, perpetual	438,196	0.01
CHF 500,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.010%, 25/02/28	562,098	0.01	CHF 500,000	Roche Kapitalmarkt AG, 0.750%, 25/02/31	571,372	0.01
CHF 400,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.375%, 21/03/28	456,541	0.01	CHF 300,000	Zuercher Kantonalbank, 0.250%, 27/01/26	347,582	0.01
CHF 500,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.375%, 10/07/28	569,025	0.01	Total Switzerland		15,088,836	0.23
CHF 500,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.125%, 15/11/28	560,084	0.01	Thailand			
CHF 200,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 1.375%, 20/09/29	237,873	0.00	USD 200,000	PTTEP Treasury Center Co Ltd, 3.903%, 06/12/59	159,772	0.00
CHF 300,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.500%, 21/12/29	339,055	0.01	Total Thailand		159,772	0.00
CHF 300,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 1.000%, 12/05/32	344,905	0.01				
CHF 200,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.125%, 19/11/32	212,017	0.00				
CHF 100,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 1.500%, 14/02/40	120,499	0.00				
CHF 500,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.250%, 25/04/42	487,513	0.01				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
United Arab Emirates				United Kingdom <i>(continued)</i>			
USD 500,000	Abu Dhabi Commercial Bank PJSC, 5.500%, 12/01/29	509,170	0.01	EUR 300,000	AstraZeneca PLC, 0.375%, 03/06/29	291,578	0.01
USD 500,000	Abu Dhabi Commercial Bank PJSC, 8.000%, perpetual	531,000	0.01	USD 250,000	AstraZeneca PLC, 1.375%, 06/08/30	208,050	0.00
USD 300,000	Abu Dhabi National Energy Co PJSC, 4.875%, 23/04/30	307,320	0.00	USD 100,000	AstraZeneca PLC, 6.450%, 15/09/37	117,149	0.00
USD 500,000	Abu Dhabi National Energy Co PJSC, 3.400%, perpetual	374,820	0.01	USD 25,000	AstraZeneca PLC, 4.375%, 16/11/45	23,553	0.00
USD 500,000	Abu Dhabi Ports Co PJSC, 2.500%, 06/05/31	425,685	0.01	USD 185,000	AstraZeneca PLC, 4.375%, 17/08/48	174,388	0.00
USD 99,090	Acwa Power Management And Investments One Ltd, 5.950%, 15/12/39	96,724	0.00	USD 515,000	AstraZeneca PLC, 3.000%, 28/05/51	386,070	0.01
EUR 100,000	DP World Ltd/United Arab Emirates, 2.375%, 25/09/26	106,046	0.00	EUR 100,000	Aviva PLC, 1.875%, 13/11/27	107,827	0.00
USD 300,000	Emirates NBD Bank PJSC, 2.625%, 18/02/25	290,751	0.00	EUR 100,000	Aviva PLC, 3.375%, 04/12/45	107,700	0.00
USD 500,000	Emirates NBD Bank PJSC, 4.250%, perpetual	449,960	0.01	GBP 100,000	Aviva PLC, 4.375%, 12/09/49	119,051	0.00
USD 1,000,000	MDGH GMTN RSC Ltd, 3.375%, 28/03/32	916,230	0.01	GBP 100,000	Aviva PLC, 5.125%, 04/06/50	121,669	0.00
USD 500,000	MDGH GMTN RSC Ltd, 3.400%, 07/06/51	372,825	0.01	GBP 200,000	Aviva PLC, 4.000%, 03/06/55	209,613	0.00
USD 300,000	Nbk Spc Ltd, 1.625%, 15/09/27	271,998	0.00	USD 50,000	AXIS Specialty Finance PLC, 4.000%, 06/12/27	47,919	0.00
Total United Arab Emirates		4,652,529	0.07	USD 200,000	Barclays PLC, 3.811%, 10/03/42	150,816	0.00
United Kingdom				USD 200,000	Barclays PLC, 3.650%, 16/03/25	195,580	0.00
GBP 100,000	Affordable Housing Finance PLC, 2.893%, 11/08/43	102,611	0.00	USD 100,000	Barclays PLC, 4.375%, 12/01/26	98,548	0.00
EUR 100,000	Amcor UK Finance PLC, 1.125%, 23/06/27	102,882	0.00	EUR 100,000	Barclays PLC, 1.375%, 24/01/26	107,288	0.00
GBP 100,000	Anglian Water Services Financing PLC, 4.500%, 05/10/27	126,300	0.00	USD 500,000	Barclays PLC, 2.852%, 07/05/26	482,720	0.01
GBP 200,000	Anglian Water Services Financing PLC, 5.875%, 20/06/31	269,207	0.01	GBP 100,000	Barclays PLC, 3.000%, 08/05/26	120,891	0.00
USD 300,000	Anglo American Capital PLC, 4.500%, 15/03/28	291,990	0.01	USD 500,000	Barclays PLC, 5.304%, 09/08/26	498,015	0.01
GBP 100,000	Annington Funding PLC, 3.184%, 12/07/29	114,008	0.00	GBP 300,000	Barclays PLC, 1.700%, 03/11/26	357,826	0.01
GBP 100,000	Annington Funding PLC, 2.308%, 06/10/32	99,337	0.00	EUR 100,000	Barclays PLC, 2.885%, 31/01/27	108,619	0.00
GBP 300,000	Annington Funding PLC, 4.750%, 09/08/33	356,644	0.01	GBP 200,000	Barclays PLC, 3.250%, 12/02/27	240,782	0.01
GBP 100,000	Annington Funding PLC, 3.685%, 12/07/34	107,425	0.00	USD 500,000	Barclays PLC, 6.496%, 13/09/27	514,915	0.01
EUR 100,000	ANZ New Zealand Int'l Ltd, 0.200%, 23/09/27	98,793	0.00	USD 500,000	Barclays PLC, 2.279%, 24/11/27	458,945	0.01
USD 200,000	Aon Global Ltd, 4.750%, 15/05/45	185,014	0.00	USD 100,000	Barclays PLC, 4.337%, 10/01/28	97,186	0.00
GBP 39,650	Aspire Defence Finance PLC, 4.674%, 31/03/40	49,827	0.00	EUR 500,000	Barclays PLC, 0.877%, 28/01/28	507,029	0.01
GBP 100,000	Aster Treasury Plc, 1.405%, 27/01/36	91,023	0.00	GBP 100,000	Barclays PLC, 7.090%, 06/11/29	135,832	0.00
USD 50,000	AstraZeneca PLC, 3.375%, 16/11/25	48,912	0.00	EUR 100,000	Barclays PLC, 1.125%, 22/03/31	101,779	0.00
USD 200,000	AstraZeneca PLC, 3.125%, 12/06/27	192,320	0.00	USD 200,000	Barclays PLC, 2.667%, 10/03/32	164,914	0.00
USD 70,000	AstraZeneca PLC, 4.000%, 17/01/29	69,164	0.00	EUR 500,000	Barclays PLC, 1.106%, 12/05/32	450,311	0.01
				GBP 100,000	Barclays PLC, 3.250%, 17/01/33	109,148	0.00
				USD 1,000,000	Barclays PLC, 6.692%, 13/09/34	1,071,610	0.02
				USD 100,000	Barclays PLC, 4.950%, 10/01/47	93,870	0.00
				USD 100,000	BAT International Finance PLC, 3.950%, 15/06/25	97,941	0.00
				USD 150,000	BAT International Finance PLC, 1.668%, 25/03/26	139,341	0.00
				GBP 100,000	BAT International Finance PLC, 4.000%, 04/09/26	124,626	0.00
				EUR 100,000	BAT International Finance PLC, 1.250%, 13/03/27	102,717	0.00
				GBP 100,000	BAT International Finance PLC, 2.250%, 26/06/28	113,554	0.00
				USD 1,000,000	BAT International Finance PLC, 5.931%, 02/02/29	1,040,220	0.02
				GBP 60,000	BAT International Finance PLC, 5.750%, 05/07/40	69,273	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
GBP 70,000	BG Energy Capital PLC, 5.125%, 01/12/25	90,330	0.00	GBP 36,990	CTRL Section 1 Finance PLC, 5.234%, 02/05/35	50,589	0.00
EUR 100,000	BP Capital Markets PLC, 1.953%, 03/03/25	108,485	0.00	USD 1,000,000	Diageo Capital PLC, 5.375%, 05/10/26	1,022,450	0.02
USD 100,000	BP Capital Markets PLC, 3.279%, 19/09/27	96,243	0.00	USD 200,000	Diageo Capital PLC, 2.375%, 24/10/29	180,186	0.00
EUR 400,000	BP Capital Markets PLC, 2.519%, 07/04/28	433,761	0.01	USD 1,000,000	Diageo Capital PLC, 5.625%, 05/10/33	1,079,650	0.02
EUR 100,000	BP Capital Markets PLC, 1.637%, 26/06/29	102,576	0.00	USD 35,000	Diageo Capital PLC, 5.875%, 30/09/36	38,664	0.00
EUR 500,000	BP Capital Markets PLC, 1.231%, 08/05/31	482,158	0.01	GBP 100,000	Diageo Finance PLC, 1.750%, 12/10/26	120,019	0.00
EUR 100,000	BP Capital Markets PLC, 2.822%, 07/04/32	107,381	0.00	EUR 300,000	Diageo Finance PLC, 1.875%, 27/03/27	320,751	0.01
EUR 100,000	BP Capital Markets PLC, 1.104%, 15/11/34	87,190	0.00	EUR 100,000	Diageo Finance PLC, 2.500%, 27/03/32	105,908	0.00
EUR 400,000	British Telecommunications PLC, 0.500%, 12/09/25	420,938	0.01	GBP 100,000	Diageo Finance PLC, 1.250%, 28/03/33	99,720	0.00
USD 200,000	British Telecommunications PLC, 5.125%, 04/12/28	203,000	0.00	EUR 100,000	DS Smith PLC, 0.875%, 12/09/26	103,063	0.00
EUR 100,000	British Telecommunications PLC, 1.125%, 12/09/29	99,124	0.00	EUR 100,000	DS Smith PLC, 4.375%, 27/07/27	113,671	0.00
USD 125,000	British Telecommunications PLC, 9.625%, 15/12/30	154,899	0.00	EUR 200,000	DS Smith PLC, 4.500%, 27/07/30	230,163	0.00
GBP 100,000	British Telecommunications PLC, 3.125%, 21/11/31	114,751	0.00	GBP 100,000	DWR Cymru Financing UK PLC, 1.625%, 31/03/26	117,907	0.00
GBP 200,000	British Telecommunications PLC, 3.625%, 21/11/47	198,721	0.00	GBP 100,000	DWR Cymru Financing UK PLC, 1.375%, 31/03/33	97,101	0.00
EUR 400,000	British Telecommunications PLC, 2.750%, 30/08/27	436,628	0.01	GBP 200,000	Eastern Power Networks PLC, 1.875%, 01/06/35	192,762	0.00
GBP 100,000	Broadgate Financing PLC, 4.999%, 05/10/31	124,640	0.00	GBP 82,143	Eversholt Funding PLC, 6.697%, 22/02/35	112,355	0.00
GBP 100,000	Cadent Finance PLC, 2.125%, 22/09/28	114,347	0.00	GBP 87,180	Eversholt Funding PLC, 2.742%, 30/06/40	92,893	0.00
EUR 100,000	Cadent Finance PLC, 0.625%, 19/03/30	93,031	0.00	USD 300,000	Experian Finance PLC, 2.750%, 08/03/30	263,562	0.01
GBP 300,000	Cadent Finance PLC, 2.250%, 10/10/35	284,589	0.01	GBP 300,000	Experian Finance PLC, 3.250%, 07/04/32	355,007	0.01
GBP 150,000	Centrica PLC, 4.375%, 13/03/29	189,069	0.00	EUR 18,000	GlaxoSmithKline Capital PLC, 4.000%, 16/06/25	20,077	0.00
GBP 100,000	Channel Link Enterprises Finance PLC, 3.848%, 30/06/50	91,872	0.00	EUR 100,000	GlaxoSmithKline Capital PLC, 1.250%, 21/05/26	106,279	0.00
GBP 100,000	Circle Anglia Social Housing PLC, 5.200%, 02/03/44	125,326	0.00	GBP 100,000	GlaxoSmithKline Capital PLC, 3.375%, 20/12/27	126,196	0.00
GBP 300,000	Clarion Funding PLC, 1.875%, 22/01/35	284,726	0.01	GBP 200,000	GlaxoSmithKline Capital PLC, 1.250%, 12/10/28	227,600	0.00
EUR 100,000	Coca-Cola Europacific Partners PLC, 1.750%, 26/05/28	104,881	0.00	EUR 300,000	GlaxoSmithKline Capital PLC, 1.750%, 21/05/30	310,421	0.01
EUR 100,000	Coca-Cola Europacific Partners PLC, 0.200%, 02/12/28	96,394	0.00	GBP 100,000	GlaxoSmithKline Capital PLC, 1.625%, 12/05/35	97,414	0.00
EUR 100,000	Coca-Cola Europacific Partners PLC, 0.700%, 12/09/31	92,439	0.00	GBP 150,000	GlaxoSmithKline Capital PLC, 4.250%, 18/12/45	178,785	0.00
GBP 100,000	Community Finance Co 1 PLC, 5.017%, 31/07/34	130,603	0.00	GBP 200,000	Grainger PLC, 3.000%, 03/07/30	218,378	0.00
GBP 100,000	Compass Group PLC, 2.000%, 03/07/29	114,988	0.00	GBP 87,700	Greene King Finance PLC, 3.593%, 15/03/35	99,591	0.00
USD 1,000,000	CSL Finance PLC, 4.625%, perpetual	953,220	0.02	EUR 400,000	GSK Capital BV, 3.000%, 28/11/27	445,404	0.01
				GBP 100,000	Guinness Partnership Ltd, 2.000%, 22/04/55	68,448	0.00
				USD 500,000	Haleon UK Capital PLC, 3.125%, 24/03/25	488,290	0.01

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
CAD 300,000	Heathrow Funding Ltd, 2.694%, 13/10/27	212,771	0.00	GBP 500,000	HSBC Holdings PLC, 8.201%, 16/11/34	703,664	0.01
GBP 100,000	High Speed Rail Finance 1 PLC, 4.375%, 01/11/38	119,548	0.00	USD 200,000	HSBC Holdings PLC, 6.500%, 02/05/36	208,400	0.00
EUR 200,000	HSBC Holdings PLC, 3.000%, 30/06/25	218,646	0.00	GBP 100,000	HSBC Holdings PLC, 6.000%, 29/03/40	128,088	0.00
USD 200,000	HSBC Holdings PLC, 4.300%, 08/03/26	196,764	0.00	USD 300,000	HSBC Holdings PLC, 6.100%, 14/01/42	341,799	0.01
USD 610,000	HSBC Holdings PLC, 2.999%, 10/03/26	591,688	0.01	USD 1,000,000	HSBC Holdings PLC, 6.332%, 09/03/44	1,081,680	0.02
USD 200,000	HSBC Holdings PLC, 3.900%, 25/05/26	194,818	0.00	EUR 200,000	HSBC Holdings PLC, 4.856%, perpetual	234,221	0.00
USD 200,000	HSBC Holdings PLC, 2.099%, 04/06/26	190,430	0.00	USD 200,000	Imperial Brands Finance PLC, 4.250%, 21/07/25	196,346	0.00
GBP 100,000	HSBC Holdings PLC, 2.256%, 13/11/26	120,832	0.00	EUR 200,000	Imperial Brands Finance PLC, 2.125%, 12/02/27	213,021	0.00
USD 250,000	HSBC Holdings PLC, 4.375%, 23/11/26	244,277	0.01	EUR 100,000	Informa PLC, 1.250%, 22/04/28	101,163	0.00
EUR 100,000	HSBC Holdings PLC, 3.019%, 15/06/27	109,111	0.00	GBP 100,000	InterContinental Hotels Group PLC, 2.125%, 24/08/26	118,618	0.00
GBP 300,000	HSBC Holdings PLC, 1.750%, 24/07/27	351,256	0.01	EUR 100,000	InterContinental Hotels Group PLC, 2.125%, 15/05/27	106,492	0.00
USD 1,500,000	HSBC Holdings PLC, 5.887%, 14/08/27	1,522,005	0.02	USD 100,000	Invesco Finance PLC, 3.750%, 15/01/26	97,375	0.00
USD 500,000	HSBC Holdings PLC, 2.251%, 22/11/27	459,190	0.01	GBP 33,445	Juturna European Loan Conduit No 16 PLC, 5.064%, 10/08/33	43,259	0.00
EUR 100,000	HSBC Holdings PLC, 4.752%, 10/03/28	114,570	0.00	GBP 300,000	Land Securities Capital Markets PLC, 2.375%, 29/03/27	356,522	0.01
USD 100,000	HSBC Holdings PLC, 4.041%, 13/03/28	96,418	0.00	GBP 100,000	Land Securities Capital Markets PLC, 2.625%, 22/09/37	100,276	0.00
USD 500,000	HSBC Holdings PLC, 4.755%, 09/06/28	493,280	0.01	GBP 50,000	LCR Finance PLC, 4.500%, 07/12/28	65,808	0.00
GBP 300,000	HSBC Holdings PLC, 3.000%, 22/07/28	356,006	0.01	GBP 150,000	LCR Finance PLC, 5.100%, 07/03/51	214,335	0.00
GBP 100,000	HSBC Holdings PLC, 2.625%, 16/08/28	117,347	0.00	GBP 100,000	Legal & General Group PLC, 5.375%, 27/10/45	126,667	0.00
GBP 150,000	HSBC Holdings PLC, 6.750%, 11/09/28	204,036	0.00	GBP 100,000	Legal & General Group PLC, 3.750%, 26/11/49	114,747	0.00
USD 500,000	HSBC Holdings PLC, 6.161%, 09/03/29	516,525	0.01	GBP 100,000	Legal & General Group PLC, 4.500%, 01/11/50	117,349	0.00
USD 200,000	HSBC Holdings PLC, 4.583%, 19/06/29	194,200	0.00	GBP 100,000	Liberty Living Finance PLC, 3.375%, 28/11/29	116,986	0.00
USD 200,000	HSBC Holdings PLC, 2.206%, 17/08/29	174,782	0.00	EUR 300,000	Linde PLC, 0.010%, perpetual	305,994	0.01
EUR 300,000	HSBC Holdings PLC, 0.641%, 24/09/29	290,736	0.01	EUR 100,000	Lloyds Bank Corporate Markets PLC, 0.375%, 28/01/25	106,631	0.00
USD 500,000	HSBC Holdings PLC, 4.950%, 31/03/30	496,350	0.01	EUR 200,000	Lloyds Bank Corporate Markets PLC, 2.375%, 09/04/26	216,984	0.00
USD 200,000	HSBC Holdings PLC, 2.848%, 04/06/31	172,326	0.00	EUR 100,000	Lloyds Bank Corporate Markets PLC, 4.125%, perpetual	113,076	0.00
USD 200,000	HSBC Holdings PLC, 2.357%, 18/08/31	166,178	0.00	EUR 700,000	Lloyds Bank PLC, 0.125%, 18/06/26	721,942	0.01
EUR 900,000	HSBC Holdings PLC, 4.787%, 10/03/32	1,051,142	0.02	GBP 100,000	Lloyds Bank PLC, 4.875%, 30/03/27	130,053	0.00
USD 500,000	HSBC Holdings PLC, 4.762%, 29/03/33	466,520	0.01	GBP 100,000	Lloyds Bank PLC, 6.000%, 08/02/29	138,730	0.00
USD 500,000	HSBC Holdings PLC, 6.547%, 20/06/34	523,665	0.01	EUR 300,000	Lloyds Bank PLC, 0.125%, 23/09/29	284,430	0.01

Schedule of Investments (continued) as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
GBP 100,000	Lloyds Bank PLC, 6.500%, 17/09/40	152,225	0.00	GBP 100,000	Motability Operations Group PLC, 4.375%, 08/02/27	127,414	0.00
USD 500,000	lloyds banking group PLC, 4.716%, 11/08/26	493,535	0.01	GBP 100,000	Motability Operations Group PLC, 2.375%, 03/07/39	95,555	0.00
USD 500,000	lloyds banking group PLC, 7.953%, 15/11/33	573,280	0.01	GBP 100,000	Motability Operations Group PLC, 1.500%, 20/01/41	80,244	0.00
USD 200,000	Lloyds Banking Group PLC, 4.582%, 10/12/25	195,800	0.00	GBP 300,000	Motability Operations Group PLC, 2.125%, 18/01/42	262,824	0.01
GBP 200,000	Lloyds Banking Group PLC, 1.875%, 15/01/26	244,943	0.01	GBP 100,000	National Gas Transmission PLC, 1.125%, 14/01/33	92,777	0.00
USD 200,000	Lloyds Banking Group PLC, 4.650%, 24/03/26	196,666	0.00	GBP 100,000	National Grid Electricity Distribution South West PLC, 2.375%, 16/05/29	113,869	0.00
EUR 400,000	Lloyds Banking Group PLC, 3.500%, 01/04/26	440,530	0.01	GBP 100,000	National Grid Electricity Distribution South West PLC, 5.818%, 31/07/41	136,424	0.00
USD 100,000	Lloyds Banking Group PLC, 3.750%, 11/01/27	96,137	0.00	GBP 300,000	National Grid Electricity Transmission PLC, 1.125%, 07/07/28	331,992	0.01
USD 1,000,000	Lloyds Banking Group PLC, 5.985%, 07/08/27	1,018,580	0.02	GBP 100,000	National Grid Electricity Transmission PLC, 5.272%, 18/01/43	128,470	0.00
GBP 200,000	Lloyds Banking Group PLC, 2.000%, 12/04/28	232,138	0.00	EUR 100,000	National Grid PLC, 2.179%, 30/06/26	107,397	0.00
USD 300,000	Lloyds Banking Group PLC, 3.574%, 07/11/28	282,459	0.01	EUR 100,000	National Grid PLC, 0.163%, 20/01/28	97,853	0.00
EUR 100,000	Lloyds Banking Group PLC, 4.500%, 11/01/29	114,729	0.00	EUR 155,000	National Grid PLC, 0.553%, 18/09/29	147,193	0.00
USD 500,000	Lloyds Banking Group PLC, 5.871%, 06/03/29	513,150	0.01	EUR 100,000	National Grid PLC, 2.949%, 30/03/30	107,580	0.00
EUR 500,000	Lloyds Banking Group PLC, 4.750%, 21/09/31	583,565	0.01	EUR 100,000	National Grid PLC, 3.245%, 30/03/34	104,961	0.00
GBP 400,000	Lloyds Banking Group PLC, 6.625%, 02/06/33	521,199	0.01	EUR 500,000	National Grid PLC, 4.275%, 16/01/35	571,623	0.01
GBP 100,000	London & Quadrant Housing Trust, 2.625%, 05/05/26	121,154	0.00	EUR 500,000	Nationwide Building Society, 0.250%, 22/07/25	525,686	0.01
GBP 300,000	London & Quadrant Housing Trust, 2.000%, 20/10/38	261,092	0.01	GBP 100,000	Nationwide Building Society, 5.625%, 28/01/26	130,445	0.00
GBP 100,000	London & Quadrant Housing Trust, 3.125%, 28/02/53	89,751	0.00	USD 100,000	Nationwide Building Society, 4.000%, 14/09/26	95,898	0.00
GBP 100,000	London Power Networks PLC, 5.875%, 15/11/40	140,589	0.00	USD 500,000	Nationwide Building Society, 1.500%, 13/10/26	454,665	0.01
EUR 100,000	London Stock Exchange Group PLC, 1.750%, 06/12/27	105,791	0.00	USD 300,000	Nationwide Building Society, 5.264%, 10/11/26	305,652	0.01
USD 300,000	LSEGA Financing PLC, 2.000%, 06/04/28	268,278	0.01	EUR 100,000	Nationwide Building Society, 2.000%, 28/04/27	106,218	0.00
GBP 100,000	M&G PLC, 5.625%, 20/10/51	121,510	0.00	USD 500,000	Nationwide Building Society, 2.972%, 16/02/28	465,170	0.01
GBP 100,000	M&G PLC, 6.340%, 19/12/63	122,010	0.00	EUR 300,000	Nationwide Building Society, 1.125%, 31/05/28	308,393	0.01
GBP 300,000	M&G PLC, 6.250%, 20/10/68	360,021	0.01	EUR 100,000	Nationwide Building Society, 0.250%, 14/09/28	96,408	0.00
GBP 100,000	Manchester Airport Group Funding PLC, 4.750%, 31/03/34	126,748	0.00	EUR 200,000	Nationwide Building Society, 2.250%, 25/06/29	214,516	0.00
GBP 100,000	Manchester Airport Group Funding PLC, 2.875%, 31/03/39	98,217	0.00	GBP 100,000	Nats En Route PLC, 1.750%, 30/09/33	100,014	0.00
GBP 100,000	Manchester Airport Group Funding PLC, 2.875%, 30/09/44	90,450	0.00	EUR 200,000	Natwest Group PLC, 1.750%, 02/03/26	215,122	0.00
GBP 100,000	Martlet Homes Ltd, 3.000%, 09/05/52	91,626	0.00				
EUR 100,000	Mondi Finance PLC, 1.625%, 27/04/26	106,636	0.00				
EUR 200,000	Motability Operations Group PLC, 0.375%, 03/01/26	208,991	0.00				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United Kingdom <i>(continued)</i>			
GBP 300,000	NatWest Group PLC, 2.875%, 19/09/26	366,316	0.01	EUR 500,000	Reckitt Benckiser Treasury Services PLC, 3.875%, 14/09/33	584,763	0.01
GBP 100,000	NatWest Group PLC, 2.057%, 09/11/28	113,745	0.00	GBP 100,000	Reckitt Benckiser Treasury Services PLC, 5.625%, 14/12/38	143,222	0.00
GBP 300,000	NatWest Group PLC, 3.619%, 29/03/29	358,446	0.01	EUR 400,000	Rentokil Initial Finance BV, 3.875%, 27/06/27	450,366	0.01
USD 200,000	NatWest Group PLC, 4.892%, 18/05/29	196,746	0.00	GBP 100,000	Rentokil Initial PLC, 5.000%, 27/06/32	128,425	0.00
GBP 400,000	NatWest Group PLC, 7.416%, 06/06/33	532,780	0.01	USD 100,000	Rio Tinto Finance USA PLC, 4.125%, 21/08/42	90,579	0.00
USD 300,000	NatWest Markets PLC, 3.479%, 22/03/25	293,916	0.01	GBP 300,000	RL Finance Bonds NO 4 PLC, 4.875%, 07/10/49	306,564	0.01
EUR 500,000	NatWest Markets PLC, 2.000%, 27/08/25	538,589	0.01	USD 500,000	Royalty Pharma PLC, 1.200%, 02/09/25	466,615	0.01
EUR 100,000	NatWest Markets PLC, 0.125%, 12/11/25	104,067	0.00	USD 500,000	Royalty Pharma PLC, 1.750%, 02/09/27	448,760	0.01
EUR 500,000	NatWest Markets PLC, 0.125%, 18/06/26	511,812	0.01	USD 640,000	Royalty Pharma PLC, 2.150%, 02/09/31	523,226	0.01
USD 500,000	NatWest Markets PLC, 1.600%, 29/09/26	456,970	0.01	USD 645,000	Royalty Pharma PLC, 3.350%, 02/09/51	439,200	0.01
EUR 100,000	NatWest Markets PLC, 1.375%, 02/03/27	103,965	0.00	GBP 100,000	Sanctuary Capital PLC, 5.000%, 26/04/47	126,312	0.00
GBP 150,000	Network Rail Infrastructure Finance PLC, 4.375%, 09/12/30	197,853	0.00	GBP 100,000	Santander UK Group Holdings PLC, 3.625%, 14/01/26	123,385	0.00
GBP 100,000	Northern Gas Networks Finance PLC, 6.125%, 02/06/33	138,006	0.00	USD 1,000,000	Santander UK Group Holdings PLC, 6.534%, 10/01/29	1,037,070	0.02
GBP 300,000	Northern Powergrid Northeast PLC, 1.875%, 16/06/62	200,115	0.00	GBP 100,000	Santander UK Group Holdings PLC, 2.421%, 17/01/29	113,869	0.00
GBP 200,000	Northumbrian Water Finance PLC, 4.500%, 14/02/31	245,684	0.01	EUR 100,000	Santander UK Group Holdings PLC, 0.603%, 13/09/29	95,022	0.00
GBP 100,000	Northumbrian Water Finance PLC, 5.125%, 23/01/42	121,388	0.00	GBP 100,000	Santander UK PLC, 5.750%, 02/03/26	130,077	0.00
GBP 100,000	Notting Hill Genesis, 4.375%, 20/02/54	113,670	0.00	EUR 600,000	Santander UK PLC, 1.125%, 12/03/27	626,489	0.01
GBP 300,000	Notting Hill Genesis, 2.000%, perpetual	278,076	0.01	GBP 100,000	Santander UK PLC, 5.250%, 16/02/29	134,449	0.00
EUR 100,000	Omnicom Finance Holdings PLC, 1.400%, 08/07/31	98,932	0.00	GBP 300,000	Scottish Hydro Electric Transmission PLC, 2.125%, 24/03/36	288,941	0.01
GBP 100,000	Onward Homes Ltd, 2.125%, 25/03/53	71,812	0.00	GBP 100,000	Segro PLC, 2.375%, 11/10/29	113,555	0.00
GBP 100,000	Orbit Capital PLC, 3.375%, 14/06/48	96,418	0.00	GBP 100,000	Severn Trent Utilities Finance PLC, 3.625%, 16/01/26	124,765	0.00
GBP 300,000	Peabody Capital No 2 Plc, 2.750%, 02/03/34	316,565	0.01	GBP 300,000	Severn Trent Utilities Finance PLC, 2.000%, 02/06/40	253,894	0.01
GBP 100,000	Peabody Capital No 2 Plc, 4.625%, 12/12/53	118,741	0.00	USD 50,000	Smith & Nephew PLC, 2.032%, 14/10/30	41,409	0.00
GBP 300,000	Pension Insurance Corp PLC, 4.625%, 07/05/31	339,335	0.01	EUR 100,000	Smiths Group PLC, 2.000%, 23/02/27	107,051	0.00
GBP 100,000	Pension Insurance Corp PLC, 8.000%, 13/11/33	136,587	0.00	GBP 50,000	South Eastern Power Networks PLC, 6.375%, 12/11/31	71,518	0.00
GBP 100,000	Places for People Homes Ltd, 3.625%, 22/11/28	120,544	0.00	GBP 100,000	Sovereign Housing Capital PLC, 2.375%, 04/11/48	80,943	0.00
GBP 300,000	Prs Finance PLC, 2.000%, 23/01/29	350,219	0.01	GBP 300,000	SP Transmission PLC, 2.000%, 13/11/31	325,965	0.01
USD 500,000	Prudential Funding Asia PLC, 2.950%, 03/11/33	439,110	0.01	EUR 100,000	SSE PLC, 1.250%, 16/04/25	107,247	0.00
USD 200,000	Reckitt Benckiser Treasury Services PLC, 3.000%, 26/06/27	190,002	0.00	EUR 100,000	SSE PLC, 0.875%, 06/09/25	106,106	0.00
				GBP 150,000	SSE PLC, 8.375%, 20/11/28	224,073	0.00

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United Kingdom <i>(continued)</i>			
EUR 100,000	SSE PLC, 1.750%, 16/04/30	101,315	0.00	USD 15,000	Vodafone Group PLC, 7.875%, 15/02/30	17,220	0.00
EUR 200,000	SSE PLC, 4.000%, perpetual	214,242	0.00	EUR 400,000	Vodafone Group PLC, 1.625%, 24/11/30	400,754	0.01
USD 300,000	Standard Chartered PLC, 2.819%, 30/01/26	290,193	0.01	USD 225,000	Vodafone Group PLC, 6.150%, 27/02/37	244,042	0.01
USD 500,000	Standard Chartered PLC, 1.456%, 14/01/27	458,430	0.01	USD 200,000	Vodafone Group PLC, 4.375%, 19/02/43	174,984	0.00
USD 100,000	Standard Chartered PLC, 4.300%, 19/02/27	95,638	0.00	USD 150,000	Vodafone Group PLC, 4.875%, 19/06/49	136,318	0.00
EUR 100,000	Standard Chartered PLC, 1.625%, 03/10/27	104,714	0.00	GBP 100,000	Vodafone Group PLC, 3.375%, 08/08/49	92,052	0.00
EUR 100,000	Standard Chartered PLC, 0.850%, 27/01/28	101,194	0.00	GBP 300,000	Vodafone Group PLC, 5.125%, 02/12/52	363,199	0.01
USD 500,000	Standard Chartered PLC, 6.750%, 08/02/28	515,375	0.01	USD 100,000	Vodafone Group PLC, 5.125%, 19/06/59	91,514	0.00
EUR 100,000	Standard Chartered PLC, 0.800%, 17/11/29	96,120	0.00	GBP 100,000	Wales & West Utilities Finance PLC, 3.000%, 03/08/38	99,906	0.00
USD 300,000	Standard Chartered PLC, 4.866%, 15/03/33	282,282	0.01	GBP 100,000	Wellcome Trust Ltd, 4.000%, 09/05/59	120,508	0.00
GBP 100,000	Standard Chartered PLC, 5.125%, 06/06/34	120,841	0.00	GBP 300,000	Wellcome Trust Ltd, 1.500%, 14/07/71	171,953	0.00
EUR 500,000	Standard Chartered PLC, 4.874%, perpetual	577,997	0.01	GBP 100,000	Wessex Water Services Finance PLC, 5.125%, 31/10/32	127,340	0.00
EUR 200,000	Swiss Re Finance Uk PLC, 2.714%, 04/06/52	195,861	0.00	GBP 200,000	Westfield Stratford City Finance NO 2 PLC, 1.642%, 04/08/26	231,425	0.00
EUR 400,000	Tesco Corporate Treasury Services PLC, 0.375%, 27/07/29	375,453	0.01	EUR 300,000	Westpac Securities NZ Ltd, 1.099%, 24/03/26	314,404	0.01
GBP 90,046	Tesco Property Finance 3 PLC, 5.744%, 13/04/40	116,158	0.00	EUR 100,000	Westpac Securities NZ Ltd, 0.100%, 13/07/27	98,826	0.00
GBP 100,000	Thames Water Utilities Finance PLC, 3.500%, 25/02/28	114,875	0.00	GBP 100,000	Whitbread Group PLC, 2.375%, 31/05/27	116,132	0.00
GBP 500,000	Thames Water Utilities Finance PLC, 2.375%, 22/04/40	390,809	0.01	EUR 100,000	Yorkshire Building Society, 0.500%, 01/07/28	96,682	0.00
GBP 300,000	THFC Funding No 3 PLC, 5.200%, 11/10/43	390,333	0.01	GBP 200,000	Yorkshire Building Society, 6.375%, 15/11/28	259,919	0.01
GBP 100,000	Transport for London, 3.625%, 15/05/45	105,941	0.00	GBP 100,000	Yorkshire Water Finance PLC, 1.750%, 26/11/26	115,587	0.00
GBP 500,000	Unilever PLC, 1.500%, 22/07/26	600,692	0.01	GBP 100,000	Yorkshire Water Finance PLC, 1.750%, 27/10/32	95,852	0.00
GBP 100,000	United Utilities Water Finance PLC, 2.000%, 14/02/25	123,047	0.00	Total United Kingdom		80,129,003	1.20
GBP 100,000	United Utilities Water Finance PLC, 0.875%, 28/10/29	103,758	0.00	United States			
GBP 100,000	University of Leeds, 3.125%, 19/12/50	99,473	0.00	USD 500,000	7-Eleven Inc, 0.950%, 10/02/26	462,405	0.01
GBP 100,000	University of Oxford, 2.544%, 08/12/17	74,777	0.00	USD 300,000	7-Eleven Inc, 2.500%, 10/02/41	206,934	0.00
GBP 100,000	Virgin Money UK PLC, 4.000%, 03/09/27	121,035	0.00	USD 150,000	Abbott Laboratories, 2.950%, 15/03/25	146,934	0.00
GBP 300,000	Virgin Money UK PLC, 2.625%, 19/08/31	338,280	0.01	USD 140,000	Abbott Laboratories, 3.875%, 15/09/25	138,634	0.00
EUR 100,000	Vodafone Group PLC, 1.875%, 11/09/25	107,676	0.00	USD 85,000	Abbott Laboratories, 3.750%, 30/11/26	83,800	0.00
EUR 100,000	Vodafone Group PLC, 1.125%, 20/11/25	106,339	0.00	USD 545,000	Abbott Laboratories, 1.150%, 30/01/28	486,265	0.01
EUR 100,000	Vodafone Group PLC, 2.200%, 25/08/26	108,372	0.00	USD 40,000	Abbott Laboratories, 1.400%, 30/06/30	33,904	0.00
EUR 100,000	Vodafone Group PLC, 0.900%, 24/11/26	104,727	0.00	USD 100,000	Abbott Laboratories, 4.750%, 30/11/36	102,534	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
United States (continued)				United States (continued)			
USD 17,000	Abbott Laboratories, 6.150%, 30/11/37	19,599	0.00	USD 500,000	Alexandria Real Estate Equities Inc, 5.150%, 15/04/53	484,740	0.01
USD 100,000	Abbott Laboratories, 5.300%, 27/05/40	108,790	0.00	USD 95,000	Alleghany Corp, 4.900%, 15/09/44	92,562	0.00
USD 1,140,000	AbbVie Inc, 3.800%, 15/03/25	1,125,739	0.02	USD 50,000	Allegion US Holding Co Inc, 3.550%, 01/10/27	47,493	0.00
USD 175,000	AbbVie Inc, 3.600%, 14/05/25	171,881	0.00	USD 500,000	Allegion US Holding Co Inc, 5.411%, 01/07/32	513,380	0.01
USD 100,000	AbbVie Inc, 3.200%, 14/05/26	96,929	0.00	USD 500,000	Alliant Energy Finance LLC, 5.950%, 30/03/29	520,395	0.01
USD 105,000	AbbVie Inc, 2.950%, 21/11/26	100,721	0.00	USD 95,000	Allstate Corp, 0.750%, 15/12/25	87,624	0.00
USD 50,000	AbbVie Inc, 4.250%, 14/11/28	49,780	0.00	USD 150,000	Allstate Corp, 1.450%, 15/12/30	121,493	0.00
EUR 100,000	AbbVie Inc, 2.625%, 15/11/28	108,632	0.00	USD 15,000	Allstate Corp, 5.550%, 09/05/35	15,607	0.00
USD 545,000	AbbVie Inc, 3.200%, 21/11/29	509,733	0.01	USD 150,000	Allstate Corp, 3.850%, 10/08/49	121,540	0.00
USD 170,000	AbbVie Inc, 4.550%, 15/03/35	166,989	0.00	USD 250,000	Ally Financial Inc, 5.800%, 01/05/25	250,200	0.00
USD 60,000	AbbVie Inc, 4.500%, 14/05/35	58,744	0.00	USD 500,000	Ally Financial Inc, 4.750%, 09/06/27	483,330	0.01
USD 150,000	AbbVie Inc, 4.300%, 14/05/36	144,022	0.00	USD 500,000	Ally Financial Inc, 7.100%, 15/11/27	521,410	0.01
USD 605,000	AbbVie Inc, 4.050%, 21/11/39	548,063	0.01	USD 300,000	Alphabet Inc, 1.998%, 15/08/26	283,491	0.00
USD 150,000	AbbVie Inc, 4.400%, 06/11/42	139,536	0.00	USD 325,000	Alphabet Inc, 1.100%, 15/08/30	269,906	0.00
USD 180,000	AbbVie Inc, 4.750%, 15/03/45	173,515	0.00	EUR 100,000	Altria Group Inc, 1.700%, 15/06/25	107,363	0.00
USD 100,000	AbbVie Inc, 4.450%, 14/05/46	91,984	0.00	USD 26,000	Altria Group Inc, 4.400%, 14/02/26	25,766	0.00
USD 75,000	AbbVie Inc, 4.875%, 14/11/48	73,452	0.00	USD 100,000	Altria Group Inc, 2.625%, 16/09/26	94,572	0.00
USD 190,000	AbbVie Inc, 4.250%, 21/11/49	169,828	0.00	EUR 500,000	Altria Group Inc, 2.200%, 15/06/27	531,950	0.01
USD 60,000	Adobe Inc, 3.250%, 01/02/25	58,982	0.00	USD 255,000	Altria Group Inc, 4.800%, 14/02/29	254,668	0.00
USD 500,000	Advanced Micro Devices Inc, 4.393%, 01/06/52	474,880	0.01	USD 50,000	Altria Group Inc, 3.400%, 06/05/30	45,715	0.00
USD 500,000	Adventist Health System/West, 5.430%, 01/03/32	509,550	0.01	EUR 100,000	Altria Group Inc, 3.125%, 15/06/31	100,303	0.00
USD 100,000	Advocate Health & Hospitals Corp, 3.387%, 15/10/49	76,708	0.00	USD 65,000	Altria Group Inc, 5.800%, 14/02/39	66,461	0.00
USD 15,000	Aetna Inc, 6.750%, 15/12/37	16,885	0.00	USD 100,000	Altria Group Inc, 3.875%, 16/09/46	75,441	0.00
USD 30,000	Aetna Inc, 3.875%, 15/08/47	23,556	0.00	USD 275,000	Altria Group Inc, 5.950%, 14/02/49	280,780	0.00
USD 50,000	Affiliated Managers Group Inc, 3.500%, 01/08/25	48,487	0.00	USD 500,000	Altria Group Inc, 4.000%, 04/02/61	366,775	0.01
USD 540,000	Aflac Inc, 1.125%, 15/03/26	498,695	0.01	USD 635,000	Amazon.com Inc, 0.800%, 03/06/25	601,758	0.01
USD 220,000	Aflac Inc, 3.600%, 01/04/30	208,283	0.00	USD 500,000	Amazon.com Inc, 4.600%, 01/12/25	501,740	0.01
USD 50,000	Agilent Technologies Inc, 2.750%, 15/09/29	45,801	0.00	USD 650,000	Amazon.com Inc, 1.000%, 12/05/26	601,042	0.01
USD 415,000	Agilent Technologies Inc, 2.100%, 04/06/30	357,614	0.01	USD 1,000,000	Amazon.com Inc, 3.300%, 13/04/27	971,500	0.02
USD 565,000	Agree LP, 2.000%, 15/06/28	490,686	0.01	USD 500,000	Amazon.com Inc, 1.200%, 03/06/27	451,520	0.01
USD 375,000	AHS Hospital Corp, 2.780%, 01/07/51	248,719	0.00	USD 200,000	Amazon.com Inc, 3.150%, 22/08/27	192,438	0.00
USD 100,000	Air Lease Corp, 2.300%, 01/02/25	96,499	0.00	USD 450,000	Amazon.com Inc, 1.650%, 12/05/28	405,526	0.01
USD 120,000	Air Lease Corp, 2.875%, 15/01/26	114,406	0.00	USD 665,000	Amazon.com Inc, 1.500%, 03/06/30	563,873	0.01
USD 200,000	Air Lease Corp, 3.750%, 01/06/26	193,190	0.00	USD 650,000	Amazon.com Inc, 2.100%, 12/05/31	560,638	0.01
USD 550,000	Air Lease Corp, 1.875%, 15/08/26	506,418	0.01	USD 500,000	Amazon.com Inc, 3.600%, 13/04/32	476,340	0.01
USD 100,000	Alexandria Real Estate Equities Inc, 2.750%, 15/12/29	87,683	0.00	USD 500,000	Amazon.com Inc, 4.700%, 01/12/32	514,370	0.01
USD 90,000	Alexandria Real Estate Equities Inc, 3.375%, 15/08/31	81,268	0.00	USD 200,000	Amazon.com Inc, 4.800%, 05/12/34	207,274	0.00
USD 350,000	Alexandria Real Estate Equities Inc, 1.875%, 01/02/33	272,951	0.00				
USD 200,000	Alexandria Real Estate Equities Inc, 2.950%, 15/03/34	167,156	0.00				
USD 150,000	Alexandria Real Estate Equities Inc, 4.000%, 01/02/50	119,006	0.00				

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 145,000	Amazon.com Inc, 3.875%, 22/08/37	134,864	0.00	USD 100,000	American Tower Corp, 2.950%, 15/01/25	97,564	0.00
USD 650,000	Amazon.com Inc, 2.875%, 12/05/41	511,082	0.01	USD 500,000	American Tower Corp, 1.600%, 15/04/26	462,485	0.01
USD 145,000	Amazon.com Inc, 4.050%, 22/08/47	130,994	0.00	USD 500,000	American Tower Corp, 1.450%, 15/09/26	456,015	0.01
USD 650,000	Amazon.com Inc, 3.100%, 12/05/51	485,504	0.01	EUR 100,000	American Tower Corp, 0.450%, 15/01/27	101,029	0.00
USD 270,000	Amazon.com Inc, 4.250%, 22/08/57	249,604	0.00	EUR 160,000	American Tower Corp, 0.500%, 15/01/28	157,624	0.00
USD 650,000	Amazon.com Inc, 3.250%, 12/05/61	479,700	0.01	USD 500,000	American Tower Corp, 5.500%, 15/03/28	511,980	0.01
USD 630,000	Amcor Flexibles North America Inc, 2.690%, 25/05/31	544,780	0.01	USD 150,000	American Tower Corp, 3.950%, 15/03/29	143,482	0.00
USD 66,689	American Airlines 2016-1 Class AA Pass Through Trust, 3.575%, 15/01/28	61,874	0.00	EUR 100,000	American Tower Corp, 0.875%, 21/05/29	96,296	0.00
USD 16,203	American Airlines 2019-1 Class AA Pass Through Trust, 3.150%, 15/02/32	14,259	0.00	USD 265,000	American Tower Corp, 3.800%, 15/08/29	251,806	0.00
USD 300,000	American Express Co, 2.250%, 04/03/25	290,310	0.01	USD 200,000	American Tower Corp, 2.900%, 15/01/30	178,890	0.00
USD 500,000	American Express Co, 3.950%, 01/08/25	492,050	0.01	USD 500,000	American Tower Corp, 2.300%, 15/09/31	414,770	0.01
USD 500,000	American Express Co, 4.900%, 13/02/26	501,385	0.01	EUR 130,000	American Tower Corp, 1.000%, 15/01/32	117,486	0.00
USD 500,000	American Express Co, 4.990%, 01/05/26	498,855	0.01	EUR 100,000	American Tower Corp, 1.250%, 21/05/33	88,930	0.00
USD 500,000	American Express Co, 1.650%, 04/11/26	459,910	0.01	USD 500,000	American Tower Corp, 3.100%, 15/06/50	342,415	0.01
USD 500,000	American Express Co, 2.550%, 04/03/27	468,725	0.01	USD 135,000	American Water Capital Corp, 2.950%, 01/09/27	127,714	0.00
USD 300,000	American Express Co, 3.300%, 03/05/27	286,959	0.01	USD 600,000	American Water Capital Corp, 2.300%, 01/06/31	512,340	0.01
USD 1,000,000	American Express Co, 5.625%, 28/07/34	1,036,610	0.02	USD 100,000	American Water Capital Corp, 4.000%, 01/12/46	84,031	0.00
USD 550,000	American Express Co, 4.050%, 03/12/42	497,931	0.01	USD 50,000	American Water Capital Corp, 3.750%, 01/09/47	40,969	0.00
USD 150,000	American Financial Group Inc, 4.500%, 15/06/47	126,231	0.00	USD 600,000	American Water Capital Corp, 3.250%, 01/06/51	443,712	0.01
USD 500,000	American Homes 4 Rent LP, 4.300%, 15/04/52	406,175	0.01	USD 365,000	Amgen Inc, 1.900%, 21/02/25	352,579	0.01
USD 1,000,000	American Honda Finance Corp, 5.800%, 03/10/25	1,017,900	0.02	USD 1,000,000	Amgen Inc, 5.150%, 02/03/28	1,023,210	0.02
USD 500,000	American Honda Finance Corp, 1.300%, 09/09/26	459,720	0.01	GBP 100,000	Amgen Inc, 4.000%, 13/09/29	125,573	0.00
GBP 100,000	American Honda Finance Corp, 0.750%, 25/11/26	115,216	0.00	USD 100,000	Amgen Inc, 2.450%, 21/02/30	88,798	0.00
EUR 100,000	American Honda Finance Corp, 0.300%, 07/07/28	97,795	0.00	USD 350,000	Amgen Inc, 3.150%, 21/02/40	272,835	0.00
USD 1,000,000	American Honda Finance Corp, 5.125%, 07/07/28	1,028,430	0.02	USD 600,000	Amgen Inc, 2.800%, 15/08/41	437,010	0.01
USD 1,000,000	American Honda Finance Corp, 4.600%, 17/04/30	1,001,520	0.02	USD 1,000,000	Amgen Inc, 5.600%, 02/03/43	1,035,270	0.02
GBP 300,000	American Honda Finance Corp, 5.600%, 06/09/30	406,407	0.01	USD 100,000	Amgen Inc, 4.563%, 15/06/48	90,497	0.00
USD 1,000,000	American Honda Finance Corp, 5.850%, 04/10/30	1,068,690	0.02	USD 100,000	Amgen Inc, 3.375%, 21/02/50	74,675	0.00
				USD 300,000	Amgen Inc, 4.663%, 15/06/51	274,005	0.00
				USD 500,000	Amgen Inc, 5.650%, 02/03/53	528,140	0.01
				USD 657,000	Amgen Inc, 2.770%, 01/09/53	423,016	0.01
				USD 500,000	Amgen Inc, 5.750%, 02/03/63	527,125	0.01
				USD 300,000	Amphenol Corp, 2.050%, 01/03/25	289,704	0.01
				USD 150,000	Amphenol Corp, 2.800%, 15/02/30	136,858	0.00
				USD 100,000	Analog Devices Inc, 3.450%, 15/06/27	96,986	0.00

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 500,000	Analog Devices Inc, 2.800%, 01/10/41	374,475	0.01	USD 200,000	Apple Inc, 1.650%, 08/02/31	168,782	0.00
USD 250,000	Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc, 3.650%, 01/02/26	245,407	0.00	EUR 300,000	Apple Inc, 0.500%, 15/11/31	282,339	0.00
USD 100,000	Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc, 4.700%, 01/02/36	99,921	0.00	USD 1,600,000	Apple Inc, 2.375%, 08/02/41	1,175,184	0.02
USD 335,000	Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc, 4.900%, 01/02/46	329,744	0.01	GBP 100,000	Apple Inc, 3.600%, 31/07/42	115,841	0.00
USD 80,000	Anheuser-Busch InBev Worldwide Inc, 4.000%, 13/04/28	79,110	0.00	USD 150,000	Apple Inc, 3.450%, 09/02/45	125,364	0.00
USD 85,000	Anheuser-Busch InBev Worldwide Inc, 4.750%, 23/01/29	86,448	0.00	USD 100,000	Apple Inc, 4.650%, 23/02/46	98,829	0.00
USD 300,000	Anheuser-Busch InBev Worldwide Inc, 3.500%, 01/06/30	286,149	0.00	USD 135,000	Apple Inc, 3.850%, 04/08/46	117,925	0.00
USD 65,000	Anheuser-Busch InBev Worldwide Inc, 4.900%, 23/01/31	67,696	0.00	USD 215,000	Apple Inc, 4.250%, 09/02/47	203,637	0.00
USD 535,000	Anheuser-Busch InBev Worldwide Inc, 4.375%, 15/04/38	508,544	0.01	USD 65,000	Apple Inc, 2.950%, 11/09/49	47,922	0.00
USD 200,000	Anheuser-Busch InBev Worldwide Inc, 8.200%, 15/01/39	267,634	0.00	USD 500,000	Apple Inc, 2.650%, 11/05/50	345,170	0.01
USD 500,000	Anheuser-Busch InBev Worldwide Inc, 4.350%, 01/06/40	468,010	0.01	USD 200,000	Apple Inc, 2.650%, 08/02/51	137,310	0.00
USD 1,100,000	Anheuser-Busch InBev Worldwide Inc, 4.950%, 15/01/42	1,104,356	0.02	USD 1,000,000	Apple Inc, 4.850%, 10/05/53	1,022,040	0.02
USD 35,000	Anheuser-Busch InBev Worldwide Inc, 4.600%, 15/04/48	33,174	0.00	USD 100,000	Applied Materials Inc, 3.300%, 01/04/27	96,945	0.00
USD 133,000	Anheuser-Busch InBev Worldwide Inc, 4.439%, 06/10/48	122,917	0.00	USD 200,000	Applied Materials Inc, 5.850%, 15/06/41	222,106	0.00
USD 350,000	Anheuser-Busch InBev Worldwide Inc, 5.550%, 23/01/49	377,401	0.01	EUR 100,000	Archer-Daniels-Midland Co, 1.000%, 12/09/25	106,454	0.00
USD 245,000	Anheuser-Busch InBev Worldwide Inc, 5.800%, 23/01/59	275,542	0.00	USD 300,000	Archer-Daniels-Midland Co, 2.700%, 15/09/51	203,421	0.00
USD 1,000,000	Antares Holdings LP, 7.950%, 11/08/28	1,035,080	0.02	USD 500,000	Ares Management Corp, 6.375%, 10/11/28	524,685	0.01
USD 300,000	Aon Corp, 3.750%, 02/05/29	287,355	0.01	USD 500,000	Arthur J Gallagher & Co, 3.050%, 09/03/52	336,605	0.01
USD 300,000	Aon Corp / Aon Global Holdings PLC, 2.900%, 23/08/51	196,539	0.00	USD 300,000	Ascension Health, 3.106%, 15/11/39	236,808	0.00
USD 200,000	Apollo Management Holdings LP, 4.872%, 15/02/29	196,662	0.00	USD 50,000	Ascension Health, 3.945%, 15/11/46	43,209	0.00
USD 300,000	Apple Inc, 2.750%, 13/01/25	293,967	0.01	USD 300,000	Ashtead Capital Inc, 4.375%, 15/08/27	288,201	0.01
USD 200,000	Apple Inc, 3.200%, 13/05/25	196,072	0.00	USD 535,000	Astrazeneca Finance LLC, 1.200%, 28/05/26	495,373	0.01
EUR 100,000	Apple Inc, 0.875%, 24/05/25	107,032	0.00	USD 520,000	Astrazeneca Finance LLC, 2.250%, 28/05/31	449,270	0.01
EUR 300,000	Apple Inc, 0.010%, 15/11/25	314,209	0.01	USD 1,000,000	AT&T Inc, 5.539%, 20/02/26	1,000,710	0.02
USD 200,000	Apple Inc, 0.700%, 08/02/26	185,316	0.00	EUR 500,000	AT&T Inc, 0.250%, 04/03/26	518,506	0.01
USD 300,000	Apple Inc, 3.250%, 23/02/26	292,908	0.01	USD 900,000	AT&T Inc, 1.700%, 25/03/26	842,013	0.01
USD 400,000	Apple Inc, 2.450%, 04/08/26	381,676	0.01	USD 100,000	AT&T Inc, 4.250%, 01/03/27	98,984	0.00
USD 1,300,000	Apple Inc, 2.050%, 11/09/26	1,226,316	0.02	USD 185,000	AT&T Inc, 1.650%, 01/02/28	164,890	0.00
USD 500,000	Apple Inc, 3.200%, 11/05/27	484,520	0.01	USD 14,000	AT&T Inc, 4.100%, 15/02/28	13,697	0.00
USD 140,000	Apple Inc, 3.000%, 20/06/27	134,711	0.00	EUR 500,000	AT&T Inc, 1.600%, 19/05/28	518,418	0.01
USD 100,000	Apple Inc, 2.900%, 12/09/27	95,810	0.00	USD 200,000	AT&T Inc, 4.350%, 01/03/29	197,498	0.00
EUR 100,000	Apple Inc, 1.375%, 24/05/29	103,789	0.00	EUR 200,000	AT&T Inc, 2.350%, 05/09/29	211,719	0.00
USD 200,000	Apple Inc, 2.200%, 11/09/29	181,196	0.00	GBP 200,000	AT&T Inc, 4.375%, 14/09/29	251,612	0.00
USD 500,000	Apple Inc, 1.650%, 11/05/30	428,310	0.01	EUR 100,000	AT&T Inc, 2.600%, 17/12/29	106,502	0.00
				USD 152,000	AT&T Inc, 4.300%, 15/02/30	148,925	0.00
				USD 200,000	AT&T Inc, 2.750%, 01/06/31	175,482	0.00
				USD 335,000	AT&T Inc, 2.250%, 01/02/32	277,152	0.00
				GBP 300,000	AT&T Inc, 5.200%, 18/11/33	390,479	0.01
				USD 500,000	AT&T Inc, 2.550%, 01/12/33	407,820	0.01
				USD 195,000	AT&T Inc, 4.500%, 15/05/35	184,983	0.00
				EUR 100,000	AT&T Inc, 3.150%, 04/09/36	102,882	0.00
				USD 200,000	AT&T Inc, 5.250%, 01/03/37	201,360	0.00
				USD 300,000	AT&T Inc, 4.900%, 15/08/37	290,889	0.01

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
EUR 100,000	AT&T Inc, 2.600%, 19/05/38	94,764	0.00	USD 1,300,000	Avista Corp, 4.000%, 01/04/52	1,039,129	0.02
USD 250,000	AT&T Inc, 4.850%, 01/03/39	239,290	0.00	USD 500,000	Avnet Inc, 6.250%, 15/03/28	518,360	0.01
USD 500,000	AT&T Inc, 3.500%, 01/06/41	397,980	0.01	USD 100,000	Avnet Inc, 5.500%, 01/06/32	99,405	0.00
USD 500,000	AT&T Inc, 3.100%, 01/02/43	377,805	0.01	USD 300,000	AXIS Specialty Finance LLC, 4.900%, 15/01/40	249,681	0.00
GBP 100,000	AT&T Inc, 4.250%, 01/06/43	110,345	0.00	USD 250,000	Baker Hughes Holdings LLC, 5.125%, 15/09/40	253,695	0.00
USD 126,000	AT&T Inc, 4.350%, 15/06/45	109,275	0.00	USD 100,000	Baker Hughes Holdings LLC / Baker Hughes Co-Obligor Inc, 3.337%, 15/12/27	95,746	0.00
USD 185,000	AT&T Inc, 4.750%, 15/05/46	168,132	0.00	USD 300,000	Baker Hughes Holdings LLC / Baker Hughes Co-Obligor Inc, 4.080%, 15/12/47	255,189	0.00
USD 100,000	AT&T Inc, 4.550%, 09/03/49	87,843	0.00	USD 100,000	Baltimore Gas and Electric Co, 3.750%, 15/08/47	80,048	0.00
USD 200,000	AT&T Inc, 3.650%, 01/06/51	151,058	0.00	USD 700,000	Baltimore Gas and Electric Co, 2.250%, perpetual	598,038	0.01
USD 632,000	AT&T Inc, 3.500%, 15/09/53	460,665	0.01	EUR 100,000	Bank of America Corp, 1.375%, 26/03/25	107,712	0.00
USD 675,000	AT&T Inc, 3.550%, 15/09/55	487,708	0.01	GBP 100,000	Bank of America Corp, 2.300%, 25/07/25	122,320	0.00
USD 697,000	AT&T Inc, 3.800%, 01/12/57	520,122	0.01	USD 100,000	Bank of America Corp, 3.875%, 01/08/25	98,617	0.00
USD 382,000	AT&T Inc, 3.650%, 15/09/59	274,799	0.00	USD 200,000	Bank of America Corp, 2.015%, 13/02/26	192,148	0.00
EUR 500,000	AT&T Inc, 3.950%, perpetual	572,976	0.01	USD 100,000	Bank of America Corp, 4.450%, 03/03/26	98,879	0.00
USD 500,000	Athene Global Funding, 1.716%, 07/01/25	479,140	0.01	EUR 200,000	Bank of America Corp, 0.808%, 09/05/26	212,327	0.00
EUR 100,000	Athene Global Funding, 0.366%, 10/09/26	101,122	0.00	USD 500,000	Bank of America Corp, 1.319%, 19/06/26	470,605	0.01
EUR 100,000	Athene Global Funding, 0.832%, 08/01/27	102,037	0.00	USD 250,000	Bank of America Corp, 1.197%, 24/10/26	232,092	0.00
EUR 100,000	Athene Global Funding, 0.625%, 12/01/28	98,293	0.00	EUR 500,000	Bank of America Corp, 1.949%, 27/10/26	536,247	0.01
USD 200,000	Atmos Energy Corp, 1.500%, 15/01/31	163,088	0.00	USD 1,250,000	Bank of America Corp, 1.658%, 11/03/27	1,156,675	0.02
USD 1,000,000	Atmos Energy Corp, 5.900%, 15/11/33	1,087,080	0.02	USD 200,000	Bank of America Corp, 3.559%, 23/04/27	192,616	0.00
USD 120,000	Atmos Energy Corp, 5.500%, 15/06/41	125,815	0.00	USD 1,320,000	Bank of America Corp, 1.734%, 22/07/27	1,209,463	0.02
USD 20,000	Atmos Energy Corp, 4.125%, 15/03/49	17,365	0.00	USD 150,000	Bank of America Corp, 3.248%, 21/10/27	142,891	0.00
USD 600,000	Atmos Energy Corp, 2.850%, 15/02/52	410,346	0.01	USD 200,000	Bank of America Corp, 3.824%, 20/01/28	192,396	0.00
USD 500,000	Atmos Energy Corp, 5.750%, 15/10/52	551,760	0.01	CAD 500,000	Bank of America Corp, 3.615%, 16/03/28	367,382	0.01
USD 205,000	Autodesk Inc, 2.850%, 15/01/30	185,066	0.00	USD 200,000	Bank of America Corp, 3.705%, 24/04/28	191,204	0.00
USD 225,000	Automatic Data Processing Inc, 3.375%, 15/09/25	220,637	0.00	EUR 100,000	Bank of America Corp, 1.662%, 25/04/28	104,395	0.00
USD 500,000	Automatic Data Processing Inc, 1.700%, 15/05/28	451,885	0.01	EUR 143,000	Bank of America Corp, 4.134%, 12/06/28	162,905	0.00
USD 40,000	Automatic Data Processing Inc, 1.250%, 01/09/30	33,263	0.00	USD 400,000	Bank of America Corp, 3.593%, 21/07/28	379,808	0.01
USD 300,000	AutoNation Inc, 3.850%, 01/03/32	267,522	0.00	EUR 300,000	Bank of America Corp, 0.583%, 24/08/28	298,653	0.01
USD 100,000	AutoZone Inc, 3.750%, 01/06/27	97,196	0.00				
USD 210,000	AutoZone Inc, 1.650%, 15/01/31	171,032	0.00				
USD 1,000,000	AutoZone Inc, 4.750%, 01/02/33	987,200	0.02				
USD 65,000	AvalonBay Communities Inc, 3.300%, 01/06/29	60,785	0.00				
USD 20,000	AvalonBay Communities Inc, 2.300%, 01/03/30	17,458	0.00				
USD 140,000	AvalonBay Communities Inc, 2.450%, 15/01/31	121,122	0.00				
USD 100,000	AvalonBay Communities Inc, 4.150%, 01/07/47	84,252	0.00				
USD 1,000,000	Avangrid Inc, 3.200%, 15/04/25	972,330	0.02				
USD 250,000	Avangrid Inc, 3.800%, 01/06/29	235,495	0.00				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 500,000	Bank of America Corp, 5.202%, 25/04/29	503,485	0.01	GBP 300,000	Bank Of America Corp, 1.667%, 02/06/29	335,973	0.01
USD 175,000	Bank of America Corp, 3.974%, 07/02/30	166,043	0.00	USD 700,000	BANK OF AMERICA CORP, 2.551%, 04/02/28	649,061	0.01
USD 100,000	Bank of America Corp, 3.194%, 23/07/30	90,782	0.00	USD 125,000	BANK OF AMERICA CORP, 2.972%, 04/02/33	106,363	0.00
USD 300,000	Bank of America Corp, 2.884%, 22/10/30	266,676	0.00	USD 1,000,000	Bank of America NA, 5.650%, 18/08/25	1,012,880	0.02
USD 200,000	Bank of America Corp, 2.496%, 13/02/31	171,968	0.00	USD 100,000	Bank of New York Mellon Corp, 3.000%, 24/02/25	97,811	0.00
EUR 100,000	Bank of America Corp, 0.694%, 22/03/31	92,308	0.00	USD 200,000	Bank of New York Mellon Corp, 0.750%, 28/01/26	184,378	0.00
USD 500,000	Bank of America Corp, 1.898%, 23/07/31	408,735	0.01	USD 500,000	Bank of New York Mellon Corp, 4.947%, 26/04/27	500,200	0.01
USD 250,000	Bank of America Corp, 1.922%, 24/10/31	203,335	0.00	USD 150,000	Bank of New York Mellon Corp, 3.250%, 16/05/27	143,874	0.00
EUR 100,000	Bank of America Corp, 0.654%, 26/10/31	90,475	0.00	USD 350,000	Bank of New York Mellon Corp, 3.850%, 28/04/28	341,526	0.01
USD 250,000	Bank of America Corp, 2.651%, 11/03/32	211,217	0.00	USD 600,000	Bank of New York Mellon Corp, 1.650%, 14/07/28	528,420	0.01
USD 500,000	Bank of America Corp, 2.687%, 22/04/32	422,540	0.01	USD 500,000	Bank of New York Mellon Corp, 4.543%, 01/02/29	497,205	0.01
EUR 100,000	Bank of America Corp, 1.102%, 24/05/32	92,051	0.00	USD 200,000	Bank of New York Mellon Corp, 3.300%, 23/08/29	187,458	0.00
USD 500,000	Bank of America Corp, 2.299%, 21/07/32	408,920	0.01	USD 200,000	BankUnited Inc, 5.125%, 11/06/30	183,520	0.00
USD 500,000	Bank of America Corp, 2.572%, 20/10/32	415,365	0.01	USD 500,000	Banner Health, 2.907%, 01/01/42	368,065	0.01
EUR 100,000	Bank of America Corp, 2.824%, 27/04/33	103,645	0.00	GBP 100,000	BAT Capital Corp, 2.125%, 15/08/25	121,130	0.00
USD 1,500,000	Bank of America Corp, 5.288%, 25/04/34	1,504,545	0.02	USD 150,000	BAT Capital Corp, 3.557%, 15/08/27	143,503	0.00
USD 500,000	Bank of America Corp, 5.872%, 15/09/34	524,635	0.01	USD 150,000	BAT Capital Corp, 2.259%, 25/03/28	134,346	0.00
USD 200,000	Bank of America Corp, 6.110%, 29/01/37	214,002	0.00	USD 300,000	BAT Capital Corp, 2.726%, 25/03/31	251,865	0.00
USD 200,000	Bank of America Corp, 3.846%, 08/03/37	175,768	0.00	USD 270,000	BAT Capital Corp, 4.390%, 15/08/37	226,687	0.00
USD 300,000	Bank of America Corp, 4.244%, 24/04/38	271,080	0.00	USD 1,000,000	BAT Capital Corp, 7.079%, 02/08/43	1,064,550	0.02
USD 1,500,000	Bank of America Corp, 2.676%, 19/06/41	1,077,135	0.02	USD 60,000	BAT Capital Corp, 4.540%, 15/08/47	46,161	0.00
USD 130,000	Bank of America Corp, 5.875%, 07/02/42	140,569	0.00	USD 500,000	Baxter International Inc, 2.272%, 01/12/28	447,910	0.01
USD 200,000	Bank of America Corp, 3.311%, 22/04/42	156,600	0.00	EUR 400,000	Baxter International Inc, 1.300%, 15/05/29	396,596	0.01
USD 200,000	Bank of America Corp, 4.875%, 01/04/44	195,090	0.00	USD 585,000	Baxter International Inc, 1.730%, 01/04/31	476,354	0.01
USD 200,000	Bank of America Corp, 4.443%, 20/01/48	180,260	0.00	USD 520,000	Baylor Scott & White Holdings, 1.777%, 15/11/30	430,440	0.01
USD 150,000	Bank of America Corp, 4.330%, 15/03/50	131,992	0.00	USD 125,000	Becton Dickinson & Co, 4.669%, 06/06/47	116,900	0.00
USD 75,000	Bank of America Corp, 2.831%, 24/10/51	50,982	0.00	EUR 100,000	Berkshire Hathaway Finance Corp, 1.500%, 18/03/30	100,176	0.00
USD 250,000	Bank of America Corp, 3.483%, 13/03/52	193,702	0.00	USD 40,000	Berkshire Hathaway Finance Corp, 1.450%, 15/10/30	33,775	0.00
USD 500,000	Bank of America Corp, 2.972%, 21/07/52	353,340	0.01	USD 300,000	Berkshire Hathaway Finance Corp, 2.875%, 15/03/32	270,873	0.00

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
EUR 100,000	Berkshire Hathaway Finance Corp, 2.000%, 18/03/34	98,095	0.00	USD 500,000	Blue Owl Credit Income Corp, 4.700%, 08/02/27	473,190	0.01
GBP 100,000	Berkshire Hathaway Finance Corp, 2.375%, 19/06/39	95,061	0.00	USD 200,000	BLUE Owl Finance LLC, 4.375%, perpetual	174,932	0.00
USD 300,000	Berkshire Hathaway Finance Corp, 4.200%, 15/08/48	277,443	0.00	USD 1,000,000	BMW US Capital LLC, 5.300%, 11/08/25	1,009,070	0.02
USD 325,000	Berkshire Hathaway Finance Corp, 4.250%, 15/01/49	304,239	0.01	USD 500,000	BMW US Capital LLC, 1.250%, 12/08/26	458,645	0.01
USD 45,000	Berkshire Hathaway Finance Corp, 2.850%, 15/10/50	31,657	0.00	USD 300,000	BMW US Capital LLC, 3.300%, 06/04/27	288,066	0.01
USD 355,000	Berkshire Hathaway Finance Corp, 2.500%, 15/01/51	232,706	0.00	USD 100,000	Boardwalk Pipelines LP, 5.950%, 01/06/26	101,387	0.00
GBP 100,000	Berkshire Hathaway Finance Corp, 2.625%, 19/06/59	81,591	0.00	USD 20,000	Boardwalk Pipelines LP, 4.800%, 03/05/29	19,616	0.00
USD 70,000	Berkshire Hathaway Inc, 3.125%, 15/03/26	68,063	0.00	USD 105,000	Boardwalk Pipelines LP, 3.400%, 15/02/31	94,130	0.00
EUR 100,000	Berkshire Hathaway Inc, 1.125%, 16/03/27	104,122	0.00	EUR 500,000	Booking Holdings Inc, 0.100%, 08/03/25	530,784	0.01
EUR 200,000	Berkshire Hathaway Inc, 2.150%, 15/03/28	214,824	0.00	USD 250,000	Booking Holdings Inc, 3.600%, 01/06/26	244,410	0.00
EUR 100,000	Berkshire Hathaway Inc, 0.500%, 15/01/41	68,517	0.00	EUR 100,000	Booking Holdings Inc, 1.800%, 03/03/27	106,347	0.00
USD 100,000	Berkshire Hathaway Inc, 4.500%, 11/02/43	97,706	0.00	EUR 100,000	Booking Holdings Inc, 4.500%, 15/11/31	120,244	0.00
USD 750,000	Berry Global Inc, 1.570%, 15/01/26	697,477	0.01	EUR 500,000	Booking Holdings Inc, 4.125%, 12/05/33	589,403	0.01
USD 500,000	Berry Global Inc, 5.500%, 15/04/28	506,590	0.01	USD 500,000	Booz Allen Hamilton Inc, 5.950%, 04/08/33	528,720	0.01
USD 50,000	Best Buy Co Inc, 4.450%, 01/10/28	49,776	0.00	USD 550,000	BorgWarner Inc, 2.650%, 01/07/27	510,130	0.01
USD 500,000	Bimbo Bakeries USA Inc, 4.000%, 17/05/51	396,410	0.01	USD 800,000	Boston Gas Co, 3.757%, 16/03/32	711,904	0.01
USD 30,000	Biogen Inc, 4.050%, 15/09/25	29,519	0.00	USD 200,000	Boston Properties LP, 3.650%, 01/02/26	192,700	0.00
USD 333,000	Biogen Inc, 3.250%, 15/02/51	239,197	0.00	USD 300,000	Boston Properties LP, 2.750%, 01/10/26	278,595	0.00
USD 500,000	Bio-Rad Laboratories Inc, 3.300%, 15/03/27	475,355	0.01	USD 500,000	Boston Properties LP, 6.750%, 01/12/27	524,260	0.01
USD 260,000	BlackRock Inc, 3.250%, 30/04/29	250,268	0.00	USD 200,000	Boston Properties LP, 3.400%, 21/06/29	179,794	0.00
EUR 100,000	Blackstone Holdings Finance Co LLC, 1.500%, 10/04/29	99,972	0.00	USD 350,000	Boston Properties LP, 2.450%, 01/10/33	266,959	0.00
EUR 400,000	Blackstone Holdings Finance Co LLC, 3.500%, 01/06/34	427,354	0.01	USD 30,000	Boston Scientific Corp, 1.900%, 01/06/25	28,734	0.00
USD 100,000	Blackstone Holdings Finance Co LLC, 5.000%, 15/06/44	92,301	0.00	EUR 100,000	Boston Scientific Corp, 0.625%, 01/12/27	100,945	0.00
USD 500,000	Blackstone Holdings Finance Co LLC, 3.200%, 30/01/52	346,380	0.01	USD 50,000	Boston Scientific Corp, 2.650%, 01/06/30	44,730	0.00
USD 500,000	Blackstone Private Credit Fund, 2.625%, 15/12/26	452,485	0.01	USD 100,000	Boston Scientific Corp, 4.550%, 01/03/39	95,637	0.00
USD 500,000	Blackstone Private Credit Fund, 3.250%, 15/03/27	458,610	0.01	USD 70,000	Boston Scientific Corp, 4.700%, 01/03/49	67,530	0.00
USD 75,000	Block Financial LLC, 3.875%, 15/08/30	68,723	0.00	USD 250,000	BP Capital Markets America Inc, 3.410%, 11/02/26	244,247	0.00
USD 100,000	Blue Owl Capital Corp, 3.750%, 22/07/25	95,640	0.00	USD 100,000	BP Capital Markets America Inc, 3.017%, 16/01/27	95,849	0.00
USD 100,000	Blue Owl Capital Corp, 3.400%, 15/07/26	93,053	0.00	USD 325,000	BP Capital Markets America Inc, 1.749%, 10/08/30	275,775	0.00
USD 600,000	Blue Owl Capital Corp, 2.875%, 11/06/28	528,282	0.01				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 2,000,000	BP Capital Markets America Inc, 4.893%, 11/09/33	2,038,260	0.03	USD 1,000,000	Broadcom Inc, 4.926%, 15/05/37	969,110	0.02
USD 325,000	BP Capital Markets America Inc, 2.772%, 10/11/50	218,725	0.00	USD 1,065,000	Broadcom Inc, 3.500%, 15/02/41	846,920	0.01
USD 350,000	BP Capital Markets America Inc, 3.001%, 17/03/52	246,837	0.00	USD 40,000	Broadcom Inc, 3.750%, 15/02/51	31,579	0.00
USD 350,000	BP Capital Markets America Inc, 3.379%, 08/02/61	254,467	0.00	USD 1,000,000	BROADCOM INC, 4.150%, perpetual	945,280	0.01
USD 150,000	Brighthouse Financial Inc, 3.700%, 22/06/27	141,888	0.00	USD 250,000	Broadridge Financial Solutions Inc, 2.900%, 01/12/29	224,180	0.00
USD 100,000	Brighthouse Financial Inc, 4.700%, 22/06/47	79,515	0.00	USD 100,000	Brookfield Finance LLC / Brookfield Finance Inc, 3.450%, 15/04/50	69,801	0.00
USD 50,000	Bristol-Myers Squibb Co, 0.750%, 13/11/25	46,668	0.00	USD 100,000	Brooklyn Union Gas Co, 3.407%, 10/03/26	95,546	0.00
USD 50,000	Bristol-Myers Squibb Co, 3.200%, 15/06/26	48,539	0.00	USD 200,000	Brown & Brown Inc, 4.500%, 15/03/29	195,046	0.00
USD 50,000	Bristol-Myers Squibb Co, 1.125%, 13/11/27	44,458	0.00	USD 500,000	Brown & Brown Inc, 4.200%, 17/03/32	458,110	0.01
USD 41,000	Bristol-Myers Squibb Co, 3.400%, 26/07/29	38,919	0.00	USD 125,000	Bunge Ltd Finance Corp, 1.630%, 17/08/25	118,138	0.00
USD 30,000	Bristol-Myers Squibb Co, 1.450%, 13/11/30	24,681	0.00	USD 30,000	Bunge Ltd Finance Corp, 3.750%, 25/09/27	28,940	0.00
USD 500,000	Bristol-Myers Squibb Co, 2.950%, 15/03/32	445,030	0.01	USD 500,000	Bunge Ltd Finance Corp, 2.750%, 14/05/31	435,635	0.01
USD 300,000	Bristol-Myers Squibb Co, 4.125%, 15/06/39	271,371	0.00	USD 50,000	Burlington Northern Santa Fe LLC, 3.650%, 01/09/25	49,129	0.00
USD 20,000	Bristol-Myers Squibb Co, 2.350%, 13/11/40	13,988	0.00	USD 200,000	Burlington Northern Santa Fe LLC, 6.200%, 15/08/36	225,066	0.00
USD 500,000	Bristol-Myers Squibb Co, 3.550%, 15/03/42	410,295	0.01	USD 25,000	Burlington Northern Santa Fe LLC, 6.150%, 01/05/37	28,123	0.00
USD 100,000	Bristol-Myers Squibb Co, 4.550%, 20/02/48	91,357	0.00	USD 100,000	Burlington Northern Santa Fe LLC, 5.750%, 01/05/40	109,242	0.00
USD 85,000	Bristol-Myers Squibb Co, 4.250%, 26/10/49	73,980	0.00	USD 100,000	Burlington Northern Santa Fe LLC, 4.400%, 15/03/42	92,717	0.00
USD 1,030,000	Bristol-Myers Squibb Co, 2.550%, 13/11/50	654,101	0.01	USD 55,000	Burlington Northern Santa Fe LLC, 4.550%, 01/09/44	51,442	0.00
USD 25,000	Brixmor Operating Partnership LP, 4.125%, 15/06/26	24,200	0.00	USD 50,000	Burlington Northern Santa Fe LLC, 4.700%, 01/09/45	48,190	0.00
USD 100,000	Brixmor Operating Partnership LP, 4.125%, 15/05/29	95,307	0.00	USD 100,000	Burlington Northern Santa Fe LLC, 4.125%, 15/06/47	88,004	0.00
USD 100,000	Brixmor Operating Partnership LP, 4.050%, 01/07/30	93,960	0.00	USD 155,000	Burlington Northern Santa Fe LLC, 4.150%, 15/12/48	136,952	0.00
USD 200,000	Broadcom Corp / Broadcom Cayman Finance Ltd, 3.875%, 15/01/27	195,258	0.00	USD 100,000	Burlington Northern Santa Fe LLC, 3.550%, 15/02/50	80,682	0.00
USD 100,000	Broadcom Corp / Broadcom Cayman Finance Ltd, 3.500%, 15/01/28	95,959	0.00	USD 30,000	Burlington Northern Santa Fe LLC, 3.050%, 15/02/51	21,786	0.00
USD 364,000	Broadcom Inc, 3.459%, 15/09/26	351,839	0.01	USD 550,000	Burlington Northern Santa Fe LLC, 3.300%, 15/09/51	419,457	0.01
USD 380,000	Broadcom Inc, 1.950%, 15/02/28	341,221	0.01	USD 500,000	Burlington Northern Santa Fe LLC, 2.875%, 15/06/52	350,980	0.01
USD 212,000	Broadcom Inc, 4.110%, 15/09/28	207,364	0.00	USD 1,500,000	Burlington Northern Santa Fe LLC, 5.200%, 15/04/54	1,567,890	0.02
USD 200,000	Broadcom Inc, 4.750%, 15/04/29	200,586	0.00	USD 600,000	Cabot Corp, 5.000%, 30/06/32	593,208	0.01
USD 200,000	Broadcom Inc, 4.150%, 15/11/30	191,294	0.00	USD 45,000	California Institute of Technology, 3.650%, 01/09/19	32,084	0.00
USD 200,000	Broadcom Inc, 2.450%, 15/02/31	171,348	0.00	USD 165,000	Camden Property Trust, 3.150%, 01/07/29	152,759	0.00
USD 500,000	Broadcom Inc, 2.600%, 15/02/33	412,255	0.01	USD 300,000	Cameron LNG LLC, 3.402%, 15/01/38	253,524	0.00
USD 500,000	Broadcom Inc, 3.419%, 15/04/33	439,895	0.01				
USD 500,000	Broadcom Inc, 3.137%, 15/11/35	411,115	0.01				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 300,000	Cameron LNG LLC, 3.701%, 15/01/39	255,081	0.00	USD 500,000	Caterpillar Financial Services Corp, 1.150%, 14/09/26	459,150	0.01
USD 350,000	Campbell Soup Co, 4.150%, 15/03/28	343,255	0.01	USD 100,000	Caterpillar Inc, 2.600%, 19/09/29	92,140	0.00
USD 20,000	Campbell Soup Co, 4.800%, 15/03/48	18,306	0.00	USD 600,000	Caterpillar Inc, 1.900%, 12/03/31	516,738	0.01
USD 1,000,000	Cantor Fitzgerald LP, 4.500%, 14/04/27	959,530	0.02	USD 175,000	Caterpillar Inc, 3.803%, 15/08/42	154,175	0.00
USD 150,000	Capital One Financial Corp, 3.200%, 05/02/25	146,445	0.00	USD 200,000	Caterpillar Inc, 3.250%, 19/09/49	158,892	0.00
USD 300,000	Capital One Financial Corp, 2.636%, 03/03/26	287,481	0.01	USD 100,000	Cboe Global Markets Inc, 1.625%, 15/12/30	82,391	0.00
USD 200,000	Capital One Financial Corp, 3.750%, 28/07/26	191,596	0.00	USD 500,000	CDW LLC / CDW Finance Corp, 2.670%, 01/12/26	467,915	0.01
USD 200,000	Capital One Financial Corp, 3.750%, 09/03/27	191,294	0.00	EUR 100,000	Celanese US Holdings LLC, 1.250%, 11/02/25	107,267	0.00
USD 500,000	Capital One Financial Corp, 1.878%, 02/11/27	449,755	0.01	EUR 200,000	Celanese US Holdings LLC, 5.337%, 19/01/29	231,610	0.00
USD 300,000	Capital One Financial Corp, 3.800%, 31/01/28	285,234	0.00	USD 50,000	Cencora Inc, 3.450%, 15/12/27	48,132	0.00
USD 1,000,000	Capital One Financial Corp, 5.468%, 01/02/29	998,830	0.02	USD 50,000	Cencora Inc, 4.300%, 15/12/47	44,919	0.00
EUR 100,000	Capital One Financial Corp, 1.650%, 12/06/29	97,234	0.00	USD 140,000	CenterPoint Energy Houston Electric LLC, 2.350%, 01/04/31	119,944	0.00
USD 500,000	Capital One Financial Corp, 3.273%, 01/03/30	446,515	0.01	USD 1,000,000	CenterPoint Energy Houston Electric LLC, 4.950%, 01/04/33	1,020,790	0.02
USD 500,000	Cardinal Health Inc, 3.410%, 15/06/27	480,335	0.01	USD 1,000,000	CenterPoint Energy Houston Electric LLC, 5.300%, 01/04/53	1,050,710	0.02
USD 100,000	Cardinal Health Inc, 4.600%, 15/03/43	89,128	0.00	USD 100,000	CenterPoint Energy Resources Corp, 4.000%, 01/04/28	97,475	0.00
USD 300,000	Cargill Inc, 0.750%, 02/02/26	277,353	0.00	USD 1,300,000	CenterPoint Energy Resources Corp, 4.400%, 01/07/32	1,264,549	0.02
USD 600,000	Cargill Inc, 1.700%, 02/02/31	492,918	0.01	USD 100,000	CF Industries Inc, 4.500%, 01/12/26	97,967	0.00
USD 500,000	Cargill Inc, 2.125%, 10/11/31	417,480	0.01	USD 100,000	Charles Schwab Corp, 3.000%, 10/03/25	97,413	0.00
USD 35,000	Carlisle Cos Inc, 2.750%, 01/03/30	31,092	0.00	USD 300,000	Charles Schwab Corp, 3.850%, 21/05/25	294,636	0.01
USD 300,000	Carlyle Holdings II Finance LLC, 5.625%, 30/03/43	292,005	0.01	USD 600,000	Charles Schwab Corp, 1.150%, 13/05/26	549,834	0.01
USD 350,000	Carrier Global Corp, 2.242%, 15/02/25	338,688	0.01	USD 100,000	Charles Schwab Corp, 3.200%, 02/03/27	95,455	0.00
USD 50,000	Carrier Global Corp, 2.493%, 15/02/27	47,087	0.00	USD 500,000	Charles Schwab Corp, 2.450%, 03/03/27	465,780	0.01
EUR 500,000	Carrier Global Corp, 4.125%, 29/05/28	569,182	0.01	USD 500,000	Charles Schwab Corp, 6.196%, 17/11/29	525,315	0.01
USD 70,000	Carrier Global Corp, 2.722%, 15/02/30	62,738	0.00	USD 500,000	Charles Schwab Corp, 2.300%, 13/05/31	418,520	0.01
USD 50,000	Carrier Global Corp, 3.377%, 05/04/40	40,240	0.00	USD 300,000	Charles Schwab Corp, 2.900%, 03/03/32	258,822	0.00
USD 370,000	Carrier Global Corp, 3.577%, 05/04/50	289,658	0.01	USD 1,000,000	Charles Schwab Corp, 6.136%, 24/08/34	1,053,300	0.02
USD 1,000,000	Caterpillar Financial Services Corp, 4.900%, 17/01/25	1,000,430	0.02	USD 225,000	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.908%, 23/07/25	222,912	0.00
USD 1,000,000	Caterpillar Financial Services Corp, 5.150%, 11/08/25	1,007,500	0.02	USD 100,000	Charter Communications Operating LLC / Charter Communications Operating Capital, 3.750%, 15/02/28	94,519	0.00
USD 90,000	Caterpillar Financial Services Corp, 0.800%, 13/11/25	84,054	0.00	USD 500,000	Charter Communications Operating LLC / Charter Communications Operating Capital, 2.250%, 15/01/29	434,230	0.01
USD 600,000	Caterpillar Financial Services Corp, 0.900%, 02/03/26	556,242	0.01				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 200,000	Charter Communications Operating LLC / Charter Communications Operating Capital, 2.300%, 01/02/32	159,354	0.00	USD 105,000	Cheniere Corpus Christi Holdings LLC, 3.700%, 15/11/29	99,251	0.00
USD 150,000	Charter Communications Operating LLC / Charter Communications Operating Capital, 6.384%, 23/10/35	152,733	0.00	USD 150,000	Chevron Corp, 2.954%, 16/05/26	145,119	0.00
USD 1,000,000	Charter Communications Operating LLC / Charter Communications Operating Capital, 3.500%, 01/06/41	709,630	0.01	USD 335,000	Chevron USA Inc, 0.687%, 12/08/25	315,011	0.01
USD 500,000	Charter Communications Operating LLC / Charter Communications Operating Capital, 3.500%, 01/03/42	349,380	0.01	USD 600,000	Chevron USA Inc, 3.850%, 15/01/28	592,626	0.01
USD 195,000	Charter Communications Operating LLC / Charter Communications Operating Capital, 6.484%, 23/10/45	192,547	0.00	USD 1,350,000	Chevron USA Inc, 3.250%, 15/10/29	1,284,862	0.02
USD 25,000	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.375%, 01/05/47	21,360	0.00	USD 315,000	Chevron USA Inc, 2.343%, 12/08/50	202,794	0.00
USD 300,000	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.750%, 01/04/48	267,339	0.00	USD 415,000	Children's Health System of Texas, 2.511%, 15/08/50	260,234	0.00
USD 100,000	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.125%, 01/07/49	81,547	0.00	USD 50,000	Choice Hotels International Inc, 3.700%, 01/12/29	44,329	0.00
USD 225,000	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.800%, 01/03/50	175,664	0.00	USD 200,000	Chubb INA Holdings Inc, 3.150%, 15/03/25	195,664	0.00
USD 160,000	Charter Communications Operating LLC / Charter Communications Operating Capital, 3.700%, 01/04/51	104,381	0.00	EUR 100,000	Chubb INA Holdings Inc, 0.875%, 15/06/27	103,447	0.00
USD 600,000	Charter Communications Operating LLC / Charter Communications Operating Capital, 3.900%, 01/06/52	406,128	0.01	EUR 100,000	Chubb INA Holdings Inc, 0.875%, 15/12/29	97,829	0.00
USD 35,000	Charter Communications Operating LLC / Charter Communications Operating Capital, 6.834%, 23/10/55	35,332	0.00	USD 415,000	Chubb INA Holdings Inc, 1.375%, 15/09/30	342,483	0.01
USD 200,000	Charter Communications Operating LLC / Charter Communications Operating Capital, 3.850%, 01/04/61	125,786	0.00	EUR 600,000	Chubb INA Holdings Inc, 1.400%, 15/06/31	583,733	0.01
USD 100,000	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.400%, 01/12/61	69,481	0.00	USD 500,000	Chubb INA Holdings Inc, 3.050%, 15/12/61	359,930	0.01
USD 500,000	Charter Communications Operating LLC / Charter Communications Operating Capital, 3.950%, 30/06/62	318,290	0.01	USD 250,000	Cigna Group, 3.250%, 15/04/25	243,990	0.00
				USD 300,000	Cigna Group, 4.125%, 15/11/25	296,163	0.01
				USD 80,000	Cigna Group, 4.375%, 15/10/28	79,290	0.00
				USD 360,000	Cigna Group, 4.800%, 15/08/38	348,782	0.01
				USD 50,000	Cigna Group, 6.125%, 15/11/41	54,924	0.00
				USD 200,000	Cigna Group, 4.800%, 15/07/46	188,486	0.00
				USD 150,000	Cigna Group, 3.875%, 15/10/47	122,382	0.00
				USD 305,000	Cigna Group, 4.900%, 15/12/48	290,168	0.01
				USD 50,000	Cintas Corp No 2, 3.700%, 01/04/27	48,895	0.00
				USD 45,000	Cisco Systems Inc, 3.500%, 15/06/25	44,384	0.00
				USD 100,000	Cisco Systems Inc, 2.500%, 20/09/26	95,423	0.00
				USD 200,000	Cisco Systems Inc, 5.900%, 15/02/39	222,338	0.00
				USD 1,000,000	Citibank NA, 5.803%, 29/09/28	1,043,460	0.02
				USD 200,000	Citigroup Inc, 3.875%, 26/03/25	196,334	0.00
				USD 145,000	Citigroup Inc, 2.014%, 25/01/26	139,335	0.00
				USD 300,000	Citigroup Inc, 3.290%, 17/03/26	292,140	0.01
				USD 1,500,000	Citigroup Inc, 3.106%, 08/04/26	1,458,585	0.02
				EUR 800,000	Citigroup Inc, 1.250%, 06/07/26	850,925	0.01
				USD 100,000	Citigroup Inc, 3.200%, 21/10/26	95,403	0.00
				GBP 100,000	Citigroup Inc, 1.750%, 23/10/26	117,979	0.00
				USD 500,000	Citigroup Inc, 1.122%, 28/01/27	459,750	0.01
				USD 100,000	Citigroup Inc, 4.450%, 29/09/27	97,747	0.00
				USD 200,000	Citigroup Inc, 3.887%, 10/01/28	193,570	0.00
				USD 200,000	Citigroup Inc, 3.668%, 24/07/28	190,724	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
United States (continued)				United States (continued)			
EUR 100,000	Citigroup Inc, 3.713%, 22/09/28	112,081	0.00	EUR 200,000	Colgate-Palmolive Co, 0.500%, 06/03/26	210,151	0.00
EUR 100,000	Citigroup Inc, 1.500%, 26/10/28	101,727	0.00	EUR 100,000	Colgate-Palmolive Co, 0.300%, 10/11/29	96,571	0.00
USD 300,000	Citigroup Inc, 3.520%, 27/10/28	283,911	0.00	USD 150,000	Columbia Pipeline Group Inc, 5.800%, 01/06/45	150,183	0.00
EUR 100,000	Citigroup Inc, 1.250%, 10/04/29	99,315	0.00	USD 1,500,000	Columbia Pipelines Operating Co LLC, 6.497%, 15/08/43	1,612,755	0.02
USD 150,000	Citigroup Inc, 4.075%, 23/04/29	144,624	0.00	USD 150,000	Comcast Corp, 3.950%, 15/10/25	148,078	0.00
USD 150,000	Citigroup Inc, 3.980%, 20/03/30	142,333	0.00	EUR 100,000	Comcast Corp, 0.010%, 14/09/26	101,887	0.00
USD 400,000	Citigroup Inc, 2.976%, 05/11/30	356,392	0.01	EUR 100,000	Comcast Corp, 0.250%, 20/05/27	101,271	0.00
USD 300,000	Citigroup Inc, 2.572%, 03/06/31	256,641	0.00	USD 500,000	Comcast Corp, 5.350%, 15/11/27	517,235	0.01
USD 1,085,000	Citigroup Inc, 2.561%, 01/05/32	906,680	0.01	USD 100,000	Comcast Corp, 3.150%, 15/02/28	95,441	0.00
USD 135,000	Citigroup Inc, 3.057%, 25/01/33	115,332	0.00	USD 95,000	Comcast Corp, 4.150%, 15/10/28	93,779	0.00
EUR 100,000	Citigroup Inc, 4.112%, 22/09/33	113,952	0.00	GBP 300,000	Comcast Corp, 1.500%, 20/02/29	337,427	0.01
USD 200,000	Citigroup Inc, 6.000%, 31/10/33	211,344	0.00	EUR 100,000	Comcast Corp, 0.250%, 14/09/29	95,504	0.00
USD 500,000	Citigroup Inc, 6.270%, 17/11/33	535,750	0.01	USD 500,000	Comcast Corp, 3.400%, 01/04/30	468,255	0.01
GBP 100,000	Citigroup Inc, 6.800%, 25/06/38	152,373	0.00	USD 70,000	Comcast Corp, 4.250%, 15/10/30	69,065	0.00
USD 300,000	Citigroup Inc, 3.878%, 24/01/39	259,476	0.00	USD 175,000	Comcast Corp, 1.950%, 15/01/31	147,745	0.00
USD 200,000	Citigroup Inc, 8.125%, 15/07/39	258,630	0.00	USD 500,000	Comcast Corp, 1.500%, 15/02/31	410,170	0.01
USD 500,000	Citigroup Inc, 5.316%, 26/03/41	501,870	0.01	EUR 100,000	Comcast Corp, 0.750%, 20/02/32	92,886	0.00
USD 500,000	Citigroup Inc, 2.904%, 03/11/42	360,635	0.01	USD 500,000	Comcast Corp, 5.500%, 15/11/32	532,395	0.01
USD 150,000	Citigroup Inc, 6.675%, 13/09/43	168,879	0.00	USD 1,000,000	Comcast Corp, 4.650%, 15/02/33	1,009,960	0.02
USD 50,000	Citigroup Inc, 4.281%, 24/04/48	43,837	0.00	USD 35,000	Comcast Corp, 5.650%, 15/06/35	37,687	0.00
USD 1,000,000	Citigroup Inc, 1.462%, perpetual	915,250	0.01	USD 300,000	Comcast Corp, 6.500%, 15/11/35	343,878	0.01
USD 200,000	Citizens Financial Group Inc, 2.850%, 27/07/26	186,324	0.00	GBP 200,000	Comcast Corp, 1.875%, 20/02/36	192,332	0.00
USD 50,000	CNA Financial Corp, 4.500%, 01/03/26	49,466	0.00	USD 200,000	Comcast Corp, 3.200%, 15/07/36	168,568	0.00
USD 300,000	CNA Financial Corp, 3.450%, 15/08/27	287,130	0.01	USD 200,000	Comcast Corp, 3.900%, 01/03/38	179,340	0.00
USD 200,000	CNA Financial Corp, 3.900%, 01/05/29	191,740	0.00	USD 285,000	Comcast Corp, 4.600%, 15/10/38	276,647	0.00
USD 500,000	CNH Industrial Capital LLC, 4.550%, 10/04/28	493,840	0.01	EUR 100,000	Comcast Corp, 1.250%, 20/02/40	83,565	0.00
USD 500,000	CNO Global Funding, 1.750%, 07/10/26	453,900	0.01	USD 755,000	Comcast Corp, 3.750%, 01/04/40	651,044	0.01
USD 500,000	CNOOC Finance 2015 USA LLC, 4.375%, 02/05/28	498,335	0.01	USD 100,000	Comcast Corp, 4.000%, 15/08/47	84,516	0.00
USD 100,000	Coca-Cola Co, 2.900%, 25/05/27	95,816	0.00	USD 30,000	Comcast Corp, 3.969%, 01/11/47	25,270	0.00
USD 615,000	Coca-Cola Co, 1.500%, 05/03/28	554,779	0.01	USD 75,000	Comcast Corp, 4.700%, 15/10/48	71,768	0.00
CHF 100,000	Coca-Cola Co, 1.000%, 02/10/28	117,770	0.00	USD 52,000	Comcast Corp, 3.999%, 01/11/49	43,560	0.00
EUR 300,000	Coca-Cola Co, 0.125%, 09/03/29	288,685	0.01	USD 300,000	Comcast Corp, 3.450%, 01/02/50	231,144	0.00
EUR 100,000	Coca-Cola Co, 0.400%, 06/05/30	94,820	0.00	USD 110,000	Comcast Corp, 2.800%, 15/01/51	73,379	0.00
USD 635,000	Coca-Cola Co, 2.000%, 05/03/31	549,262	0.01	USD 544,000	Comcast Corp, 2.887%, 01/11/51	369,186	0.01
USD 500,000	Coca-Cola Co, 2.250%, 05/01/32	436,695	0.01	USD 500,000	Comcast Corp, 5.350%, 15/05/53	518,900	0.01
EUR 500,000	Coca-Cola Co, 0.500%, 09/03/33	444,252	0.01	USD 398,000	Comcast Corp, 2.937%, 01/11/56	262,811	0.00
EUR 200,000	Coca-Cola Co, 0.375%, 15/03/33	175,812	0.00	USD 305,000	Comcast Corp, 4.950%, 15/10/58	300,779	0.01
EUR 100,000	Coca-Cola Co, 1.625%, 09/03/35	95,457	0.00	USD 35,000	CommonSpirit Health, 1.547%, 01/10/25	32,750	0.00
EUR 100,000	Coca-Cola Co, 0.950%, 06/05/36	86,001	0.00	USD 25,000	CommonSpirit Health, 3.347%, 01/10/29	22,817	0.00
EUR 110,000	Coca-Cola Co, 0.800%, 15/03/40	84,634	0.00	USD 50,000	CommonSpirit Health, 2.782%, 01/10/30	43,308	0.00
EUR 100,000	Coca-Cola Co, 1.000%, 09/03/41	79,022	0.00	USD 45,000	CommonSpirit Health, 4.187%, 01/10/49	38,036	0.00
USD 500,000	Coca-Cola Co, 2.875%, 05/05/41	397,330	0.01	USD 75,000	CommonSpirit Health, 3.910%, 01/10/50	59,330	0.00
USD 385,000	Coca-Cola Co, 3.000%, 05/03/51	291,822	0.01	USD 100,000	Commonwealth Edison Co, 2.950%, 15/08/27	94,539	0.00
USD 200,000	Coca-Cola Consolidated Inc, 3.800%, 25/11/25	195,658	0.00				
EUR 100,000	Coca-Cola Europacific Partners PLC, 1.875%, 18/03/30	102,413	0.00				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 45,000	Commonwealth Edison Co, 3.700%, 15/08/28	43,561	0.00	USD 125,000	Constellation Brands Inc, 2.250%, 01/08/31	105,230	0.00
USD 100,000	Commonwealth Edison Co, 5.900%, 15/03/36	108,386	0.00	USD 200,000	Constellation Brands Inc, 4.100%, 15/02/48	170,250	0.00
USD 50,000	Commonwealth Edison Co, 4.350%, 15/11/45	43,967	0.00	USD 120,000	Constellation Energy Generation LLC, 3.250%, 01/06/25	116,590	0.00
USD 50,000	Commonwealth Edison Co, 3.650%, 15/06/46	39,654	0.00	USD 1,000,000	Constellation Energy Generation LLC, 5.600%, 01/03/28	1,030,910	0.02
USD 100,000	Commonwealth Edison Co, 3.750%, 15/08/47	80,961	0.00	USD 400,000	Constellation Energy Generation LLC, 6.250%, 01/10/39	429,596	0.01
USD 100,000	Conagra Brands Inc, 1.375%, 01/11/27	87,939	0.00	USD 50,000	Constellation Energy Generation LLC, 5.600%, 15/06/42	50,182	0.00
USD 45,000	Conagra Brands Inc, 4.850%, 01/11/28	45,033	0.00	USD 2,000,000	Continental Resources Inc, 2.268%, 15/11/26	1,842,500	0.03
USD 25,000	Conagra Brands Inc, 5.300%, 01/11/38	24,545	0.00	USD 1,000,000	Cooperatieve Rabobank UA, 5.500%, 18/07/25	1,009,990	0.02
USD 40,000	Conagra Brands Inc, 5.400%, 01/11/48	38,825	0.00	USD 1,000,000	Corebridge Financial Inc, 3.500%, 04/04/25	975,840	0.02
USD 1,000,000	Concentrix Corp, 6.650%, 02/08/26	1,024,940	0.02	USD 500,000	Corebridge Financial Inc, 3.850%, 05/04/29	472,435	0.01
USD 25,000	Connecticut Light and Power Co, 4.000%, 01/04/48	21,378	0.00	USD 500,000	Corebridge Financial Inc, 3.900%, 05/04/32	453,070	0.01
USD 1,000,000	Connecticut Light and Power Co, 5.250%, 15/01/53	1,024,290	0.02	USD 1,000,000	Corebridge Financial Inc, 4.350%, 05/04/42	848,480	0.01
USD 15,000	ConocoPhillips, 5.900%, 15/10/32	16,497	0.00	USD 100,000	Corning Inc, 4.750%, 15/03/42	93,604	0.00
USD 200,000	ConocoPhillips, 6.500%, 01/02/39	232,380	0.00	USD 35,000	Corporate Office Properties LP, 2.250%, 15/03/26	32,692	0.00
USD 50,000	ConocoPhillips Co, 6.950%, 15/04/29	55,772	0.00	USD 100,000	Costco Wholesale Corp, 3.000%, 18/05/27	96,368	0.00
USD 1,500,000	ConocoPhillips Co, 3.758%, 15/03/42	1,271,970	0.02	USD 500,000	Costco Wholesale Corp, 1.600%, 20/04/30	428,830	0.01
USD 1,000,000	ConocoPhillips Co, 5.550%, 15/03/54	1,066,440	0.02	USD 1,405,000	Coterra Energy Inc, 3.900%, 15/05/27	1,359,450	0.02
USD 1,000,000	Consolidated Edison Co of New York Inc, 5.200%, 01/03/33	1,036,440	0.02	USD 100,000	Cox Communications Inc, 3.350%, 15/09/26	95,891	0.00
USD 15,000	Consolidated Edison Co of New York Inc, 6.750%, 01/04/38	17,184	0.00	USD 100,000	Cox Communications Inc, 3.500%, 15/08/27	95,170	0.00
USD 200,000	Consolidated Edison Co of New York Inc, 5.700%, 15/06/40	208,052	0.00	USD 1,000,000	Cox Communications Inc, 5.450%, 15/09/28	1,022,990	0.02
USD 100,000	Consolidated Edison Co of New York Inc, 4.450%, 15/03/44	89,991	0.00	USD 34,000	Cox Communications Inc, 4.700%, 15/12/42	29,548	0.00
USD 100,000	Consolidated Edison Co of New York Inc, 3.875%, 15/06/47	81,461	0.00	USD 500,000	Crown Castle Inc, 1.350%, 15/07/25	472,130	0.01
USD 200,000	Consolidated Edison Co of New York Inc, 4.125%, 15/05/49	168,258	0.00	USD 85,000	Crown Castle Inc, 3.700%, 15/06/26	82,116	0.00
USD 1,000,000	Consolidated Edison Co of New York Inc, 6.150%, 15/11/52	1,141,500	0.02	USD 135,000	Crown Castle Inc, 4.000%, 01/03/27	130,746	0.00
USD 100,000	Consolidated Edison Co of New York Inc, 4.300%, 01/12/56	84,338	0.00	USD 1,000,000	Crown Castle Inc, 5.000%, 11/01/28	997,740	0.02
USD 105,000	Consolidated Edison Co of New York Inc, 3.000%, 01/12/60	68,726	0.00	USD 60,000	Crown Castle Inc, 3.300%, 01/07/30	53,903	0.00
USD 1,000,000	Constellation Brands Inc, 5.000%, 02/02/26	999,890	0.02	USD 500,000	Crown Castle Inc, 2.250%, 15/01/31	414,630	0.01
USD 100,000	Constellation Brands Inc, 3.500%, 09/05/27	96,333	0.00	USD 500,000	Crown Castle Inc, 2.900%, 01/04/41	357,725	0.01
USD 200,000	Constellation Brands Inc, 3.150%, 01/08/29	186,082	0.00	USD 125,000	Crown Castle Inc, 4.750%, 15/05/47	108,824	0.00

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 500,000	Crown Castle Inc, 2.900%, perpetual	468,080	0.01	USD 300,000	Dell International LLC / EMC Corp, 5.850%, 15/07/25	302,973	0.01
USD 200,000	CSX Corp, 2.600%, 01/11/26	190,486	0.00	USD 385,000	Dell International LLC / EMC Corp, 6.020%, 15/06/26	394,051	0.01
USD 65,000	CSX Corp, 4.250%, 15/03/29	64,984	0.00	USD 600,000	Dell International LLC / EMC Corp, 4.900%, 01/10/26	600,714	0.01
USD 50,000	CSX Corp, 2.400%, 15/02/30	44,303	0.00	USD 100,000	Dell International LLC / EMC Corp, 5.300%, 01/10/29	103,120	0.00
USD 25,000	CSX Corp, 6.150%, 01/05/37	27,972	0.00	USD 1,000,000	Dell International LLC / EMC Corp, 5.750%, 01/02/33	1,054,980	0.02
USD 1,116,000	CSX Corp, 4.100%, 15/03/44	980,294	0.02	USD 73,000	Dell International LLC / EMC Corp, 8.100%, 15/07/36	89,876	0.00
USD 150,000	CSX Corp, 4.500%, 01/08/54	139,017	0.00	USD 1,000,000	Dell International LLC / EMC Corp, 3.375%, 15/12/41	758,720	0.01
USD 200,000	CSX Corp, 4.650%, 01/03/68	184,444	0.00	USD 29,000	Dell International LLC / EMC Corp, 8.350%, 15/07/46	38,345	0.00
USD 125,000	CubeSmart LP, 2.000%, 15/02/31	102,089	0.00	USD 500,000	Dell International LLC / EMC Corp, 3.450%, 15/12/51	363,500	0.01
USD 500,000	Cummins Inc, 1.500%, 01/09/30	418,295	0.01	USD 500,000	Deutsche Bank AG, 2.311%, 16/11/27	457,310	0.01
USD 25,000	CVS Health Corp, 4.100%, 25/03/25	24,762	0.00	USD 500,000	Deutsche Bank AG, 6.819%, 20/11/29	526,515	0.01
USD 160,000	CVS Health Corp, 3.875%, 20/07/25	157,258	0.00	USD 45,000	Diamondback Energy Inc, 3.250%, 01/12/26	43,669	0.00
USD 35,000	CVS Health Corp, 3.000%, 15/08/26	33,486	0.00	USD 100,000	Diamondback Energy Inc, 3.500%, 01/12/29	92,982	0.00
USD 265,000	CVS Health Corp, 1.300%, 21/08/27	235,611	0.00	USD 1,000,000	Diamondback Energy Inc, 6.250%, 15/03/33	1,069,900	0.02
USD 220,000	CVS Health Corp, 4.300%, 25/03/28	216,502	0.00	USD 680,000	Diamondback Energy Inc, 4.250%, 15/03/52	550,501	0.01
USD 500,000	CVS Health Corp, 5.000%, 30/01/29	508,985	0.01	USD 500,000	Dick's Sporting Goods Inc, 4.100%, 15/01/52	358,710	0.01
USD 50,000	CVS Health Corp, 3.250%, 15/08/29	46,610	0.00	EUR 100,000	Digital Euro Finco LLC, 1.125%, 09/04/28	99,971	0.00
USD 250,000	CVS Health Corp, 1.750%, 21/08/30	206,950	0.00	USD 200,000	Digital Realty Trust LP, 3.700%, 15/08/27	193,272	0.00
USD 500,000	CVS Health Corp, 5.300%, 01/06/33	513,165	0.01	USD 1,000,000	Digital Realty Trust LP, 5.550%, 15/01/28	1,019,240	0.02
USD 265,000	CVS Health Corp, 4.780%, 25/03/38	251,268	0.00	USD 200,000	Digital Realty Trust LP, 3.600%, 01/07/29	188,118	0.00
USD 200,000	CVS Health Corp, 4.125%, 01/04/40	172,106	0.00	GBP 200,000	Digital Stout Holding LLC, 3.750%, 17/10/30	237,804	0.00
USD 1,085,000	CVS Health Corp, 2.700%, 21/08/40	776,220	0.01	USD 120,000	Dignity Health, 4.500%, 01/11/42	106,273	0.00
USD 150,000	CVS Health Corp, 5.300%, 05/12/43	145,495	0.00	USD 250,000	Discover Bank, 3.450%, 27/07/26	236,580	0.00
USD 185,000	CVS Health Corp, 5.125%, 20/07/45	175,674	0.00	USD 500,000	DisCover Financial Services, 6.700%, 29/11/32	524,315	0.01
USD 170,000	CVS Health Corp, 5.050%, 25/03/48	159,691	0.00	USD 110,000	Discovery Communications LLC, 3.950%, 20/03/28	104,845	0.00
USD 200,000	CVS Health Corp, 4.250%, 01/04/50	167,044	0.00	USD 70,000	Discovery Communications LLC, 4.125%, 15/05/29	66,445	0.00
USD 500,000	CVS Health Corp, 5.625%, 21/02/53	508,460	0.01	USD 125,000	Discovery Communications LLC, 3.625%, 15/05/30	113,555	0.00
USD 500,000	CVS Health Corp, 5.875%, 01/06/53	527,885	0.01	USD 30,000	Discovery Communications LLC, 5.200%, 20/09/47	25,927	0.00
USD 500,000	Daimler Truck Finance North America LLC, 2.000%, 14/12/26	460,225	0.01	USD 452,000	Discovery Communications LLC, 4.000%, 15/09/55	322,249	0.01
USD 500,000	Daimler Truck Finance North America LLC, 2.500%, 14/12/31	415,020	0.01				
USD 1,000,000	Daimler Truck Finance North America LLC, 3.500%, perpetual	978,980	0.02				
EUR 400,000	Danaher Corp, 2.500%, 30/03/30	428,701	0.01				
USD 15,000	Darden Restaurants Inc, 4.550%, 15/02/48	12,752	0.00				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
United States (continued)				United States (continued)			
USD 50,000	Dollar General Corp, 4.150%, 01/11/25	49,200	0.00	EUR 100,000	DXC Technology Co, 1.750%, 15/01/26	106,639	0.00
USD 1,000,000	Dollar General Corp, 5.200%, 05/07/28	1,014,930	0.02	USD 100,000	Eaton Corp, 4.150%, 02/11/42	91,952	0.00
USD 1,000,000	Dollar General Corp, 5.000%, 01/11/32	999,410	0.02	USD 120,000	eBay Inc, 1.900%, 11/03/25	115,408	0.00
USD 100,000	Dollar Tree Inc, 4.000%, 15/05/25	98,232	0.00	USD 500,000	eBay Inc, 5.900%, 22/11/25	508,455	0.01
USD 345,000	Dollar Tree Inc, 4.200%, 15/05/28	338,062	0.01	USD 100,000	eBay Inc, 2.700%, 11/03/30	89,158	0.00
USD 500,000	Dollar Tree Inc, 2.650%, 01/12/31	425,360	0.01	USD 650,000	eBay Inc, 2.600%, 10/05/31	567,521	0.01
USD 1,075,000	Dominion Energy Inc, 1.450%, 15/04/26	996,708	0.02	USD 500,000	eBay Inc, 6.300%, 22/11/32	551,370	0.01
USD 100,000	Dominion Energy Inc, 2.850%, 15/08/26	94,296	0.00	USD 70,000	Ecolab Inc, 3.250%, 01/12/27	67,262	0.00
USD 150,000	Dominion Energy Inc, 4.250%, 01/06/28	147,363	0.00	USD 800,000	Ecolab Inc, 2.750%, 18/08/55	539,848	0.01
USD 90,000	Dominion Energy Inc, 3.375%, 01/04/30	83,018	0.00	USD 40,000	Edison International, 4.950%, 15/04/25	39,728	0.00
USD 500,000	Dominion Energy Inc, 2.250%, 15/08/31	414,265	0.01	USD 1,500,000	Edison International, 4.700%, 15/08/25	1,482,315	0.02
USD 1,000,000	Dominion Energy Inc, 5.375%, 15/11/32	1,027,270	0.02	USD 25,000	Edison International, 5.750%, 15/06/27	25,570	0.00
USD 10,000	Dominion Energy Inc, 5.250%, 01/08/33	10,171	0.00	USD 50,000	Electronic Arts Inc, 4.800%, 01/03/26	50,117	0.00
USD 565,000	Dominion Energy Inc, 3.300%, 15/04/41	432,394	0.01	USD 105,000	Elevance Health Inc, 2.375%, 15/01/25	102,037	0.00
USD 50,000	Dominion Energy Inc, 4.900%, 01/08/41	46,345	0.00	USD 1,000,000	Elevance Health Inc, 5.350%, 15/10/25	1,006,350	0.02
USD 2,000,000	Dominion Energy Inc, 4.850%, 15/08/52	1,850,320	0.03	USD 100,000	Elevance Health Inc, 1.500%, 15/03/26	93,190	0.00
USD 1,000,000	Dominion Energy South Carolina Inc, 6.250%, 15/10/53	1,155,610	0.02	USD 65,000	Elevance Health Inc, 3.650%, 01/12/27	63,022	0.00
USD 100,000	Dominion Energy South Carolina Inc, 5.100%, 01/06/65	95,775	0.00	USD 50,000	Elevance Health Inc, 4.101%, 01/03/28	49,233	0.00
EUR 100,000	Dover Corp, 1.250%, 09/11/26	105,230	0.00	USD 85,000	Elevance Health Inc, 2.250%, 15/05/30	73,726	0.00
EUR 100,000	Dow Chemical Co, 0.500%, 15/03/27	101,347	0.00	USD 100,000	Elevance Health Inc, 2.550%, 15/03/31	86,767	0.00
USD 117,000	Dow Chemical Co, 7.375%, 01/11/29	132,115	0.00	USD 100,000	Elevance Health Inc, 4.650%, 15/08/44	92,898	0.00
USD 250,000	Dow Chemical Co, 2.100%, 15/11/30	214,380	0.00	USD 65,000	Elevance Health Inc, 4.375%, 01/12/47	58,132	0.00
EUR 100,000	Dow Chemical Co, 1.875%, 15/03/40	83,476	0.00	USD 50,000	Elevance Health Inc, 4.550%, 01/03/48	45,660	0.00
USD 100,000	Dow Chemical Co, 4.375%, 15/11/42	88,648	0.00	USD 105,000	Elevance Health Inc, 3.125%, 15/05/50	76,069	0.00
USD 145,000	Dow Chemical Co, 4.800%, 15/05/49	133,510	0.00	USD 30,000	Elevance Health Inc, 3.600%, 15/03/51	23,602	0.00
USD 250,000	Dow Chemical Co, 3.600%, 15/11/50	193,725	0.00	USD 500,000	Elevance Health Inc, 4.550%, 15/05/52	457,985	0.01
USD 100,000	DR Horton Inc, 1.400%, 15/10/27	89,187	0.00	USD 48,000	Eli Lilly & Co, 2.750%, 01/06/25	46,729	0.00
USD 100,000	Duke University Health System Inc, 3.920%, 01/06/47	85,299	0.00	EUR 100,000	Eli Lilly & Co, 1.625%, 02/06/26	107,328	0.00
USD 150,000	DuPont de Nemours Inc, 4.725%, 15/11/28	152,583	0.00	USD 27,000	Eli Lilly & Co, 3.375%, 15/03/29	25,996	0.00
USD 65,000	DuPont de Nemours Inc, 5.319%, 15/11/38	66,890	0.00	EUR 100,000	Eli Lilly & Co, 0.500%, 14/09/33	89,956	0.00
USD 75,000	DuPont de Nemours Inc, 5.419%, 15/11/48	78,482	0.00	EUR 100,000	Eli Lilly & Co, 1.700%, 01/11/49	83,412	0.00
				USD 250,000	Eli Lilly & Co, 2.250%, 15/05/50	162,262	0.00
				EUR 100,000	Eli Lilly & Co, 1.125%, 14/09/51	71,891	0.00
				USD 250,000	Eli Lilly & Co, 2.500%, 15/09/60	158,065	0.00
				EUR 100,000	Eli Lilly & Co, 1.375%, 14/09/61	69,117	0.00
				USD 100,000	EMD Finance LLC, 3.250%, 19/03/25	97,622	0.00

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 150,000	Emerson Electric Co, 3.150%, 01/06/25	146,727	0.00	GBP 100,000	Equitable Financial Life Global Funding, 6.375%, 02/06/28	136,142	0.00
EUR 100,000	Emerson Electric Co, 1.250%, 15/10/25	106,835	0.00	USD 105,000	ERP Operating LP, 2.850%, 01/11/26	99,846	0.00
USD 135,000	Emerson Electric Co, 0.875%, 15/10/26	122,553	0.00	USD 100,000	ERP Operating LP, 3.250%, 01/08/27	95,209	0.00
USD 1,000,000	Enel Finance America LLC, 7.100%, 14/10/27	1,068,910	0.02	USD 200,000	ERP Operating LP, 1.850%, 01/08/31	164,410	0.00
USD 100,000	Entergy Arkansas LLC, 3.500%, 01/04/26	97,285	0.00	USD 100,000	ERP Operating LP, 4.000%, 01/08/47	80,566	0.00
USD 500,000	Entergy Arkansas LLC, 5.150%, 15/01/33	510,730	0.01	USD 300,000	Essential Utilities Inc, 3.566%, 01/05/29	280,650	0.00
USD 1,000,000	Entergy Arkansas LLC, 5.300%, 15/09/33	1,028,800	0.02	USD 1,500,000	Essential Utilities Inc, 3.351%, 15/04/50	1,070,580	0.02
USD 2,095,000	Entergy Arkansas LLC, 2.650%, 15/06/51	1,327,245	0.02	USD 200,000	Essex Portfolio LP, 4.000%, 01/03/29	191,030	0.00
USD 200,000	Entergy Arkansas LLC, 3.350%, 15/06/52	145,410	0.00	USD 200,000	Essex Portfolio LP, 1.650%, 15/01/31	159,120	0.00
USD 120,000	Entergy Corp, 0.900%, 15/09/25	111,725	0.00	USD 100,000	Estee Lauder Cos Inc, 3.150%, 15/03/27	95,877	0.00
USD 30,000	Entergy Corp, 2.950%, 01/09/26	28,498	0.00	USD 50,000	Estee Lauder Cos Inc, 4.375%, 15/06/45	45,398	0.00
USD 425,000	Entergy Louisiana LLC, 4.000%, 15/03/33	397,192	0.01	USD 50,000	Everest Reinsurance Holdings Inc, 3.500%, 15/10/50	37,001	0.00
USD 5,000	Entergy Louisiana LLC, 2.900%, 15/03/51	3,350	0.00	USD 300,000	Everest Reinsurance Holdings Inc, 3.125%, 15/10/52	206,160	0.00
USD 165,000	Entergy Texas Inc, 1.750%, 15/03/31	135,048	0.00	USD 700,000	Eversource Energy, 1.400%, 15/08/26	638,736	0.01
USD 50,000	Entergy Texas Inc, 3.550%, 30/09/49	37,983	0.00	USD 500,000	Eversource Energy, 5.950%, 01/02/29	524,645	0.01
USD 2,000,000	Enterprise Products Operating LLC, 5.050%, 10/01/26	2,020,200	0.03	USD 50,000	Eversource Energy, 4.250%, 01/04/29	48,610	0.00
USD 75,000	Enterprise Products Operating LLC, 4.150%, 16/10/28	74,234	0.00	USD 125,000	Eversource Energy, 3.450%, 15/01/50	90,824	0.00
USD 100,000	Enterprise Products Operating LLC, 3.125%, 31/07/29	93,633	0.00	USD 50,000	Exelon Corp, 3.400%, 15/04/26	48,437	0.00
USD 360,000	Enterprise Products Operating LLC, 2.800%, 31/01/30	326,426	0.01	USD 800,000	Exelon Corp, 2.750%, 15/03/27	753,696	0.01
USD 1,000,000	Enterprise Products Operating LLC, 5.350%, 31/01/33	1,049,490	0.02	USD 525,000	Exelon Corp, 5.625%, 15/06/35	542,204	0.01
USD 25,000	Enterprise Products Operating LLC, 6.125%, 15/10/39	27,414	0.00	USD 50,000	Exelon Corp, 4.450%, 15/04/46	43,625	0.00
USD 130,000	Enterprise Products Operating LLC, 5.950%, 01/02/41	140,180	0.00	USD 100,000	Expedia Group Inc, 3.800%, 15/02/28	96,440	0.00
USD 150,000	Enterprise Products Operating LLC, 4.900%, 15/05/46	143,590	0.00	USD 235,000	Expedia Group Inc, 3.250%, 15/02/30	215,692	0.00
USD 75,000	Enterprise Products Operating LLC, 4.800%, 01/02/49	71,262	0.00	USD 300,000	Expedia Group Inc, 2.950%, 15/03/31	265,347	0.00
USD 65,000	Enterprise Products Operating LLC, 4.200%, 31/01/50	56,727	0.00	USD 50,000	Extra Space Storage LP, 3.875%, 15/12/27	47,941	0.00
USD 600,000	Enterprise Products Operating LLC, 3.700%, 31/01/51	480,432	0.01	USD 545,000	Extra Space Storage LP, 2.200%, 15/10/30	454,895	0.01
USD 270,000	Enterprise Products Operating LLC, 3.950%, 31/01/60	220,360	0.00	USD 70,000	Extra Space Storage LP, 2.350%, 15/03/32	57,135	0.00
USD 200,000	Equinix Inc, 1.000%, 15/09/25	186,784	0.00	USD 100,000	Exxon Mobil Corp, 3.043%, 01/03/26	97,137	0.00
USD 100,000	Equinix Inc, 1.550%, 15/03/28	87,991	0.00	USD 100,000	Exxon Mobil Corp, 2.275%, 16/08/26	95,212	0.00
USD 500,000	Equinix Inc, 2.000%, 15/05/28	447,100	0.01	USD 100,000	Exxon Mobil Corp, 2.440%, 16/08/29	91,066	0.00
USD 1,000,000	Equinix Inc, 3.900%, 15/04/32	930,520	0.01				
USD 200,000	Equinix Inc, 2.950%, 15/09/51	133,996	0.00				

Schedule of Investments (continued) as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
United States (continued)				United States (continued)			
USD 300,000	Exxon Mobil Corp, 2.610%, 15/10/30	268,335	0.00	USD 1,000,000	Fifth Third Bancorp, 6.339%, 27/07/29	1,042,110	0.02
EUR 100,000	Exxon Mobil Corp, 0.835%, 26/06/32	91,473	0.00	USD 200,000	Fifth Third Bancorp, 8.250%, 01/03/38	237,200	0.00
EUR 100,000	Exxon Mobil Corp, 1.408%, 26/06/39	81,765	0.00	USD 225,000	Fiserv Inc, 3.200%, 01/07/26	216,630	0.00
USD 100,000	Exxon Mobil Corp, 2.995%, 16/08/39	80,554	0.00	USD 100,000	Fiserv Inc, 2.250%, 01/06/27	92,664	0.00
USD 300,000	Exxon Mobil Corp, 4.227%, 19/03/40	279,012	0.00	USD 500,000	Fiserv Inc, 5.450%, 02/03/28	515,660	0.01
USD 165,000	Exxon Mobil Corp, 4.114%, 01/03/46	147,531	0.00	USD 100,000	Fiserv Inc, 2.650%, 01/06/30	88,211	0.00
USD 100,000	Exxon Mobil Corp, 3.095%, 16/08/49	74,412	0.00	USD 60,000	Fiserv Inc, 4.400%, 01/07/49	52,943	0.00
USD 400,000	Exxon Mobil Corp, 4.327%, 19/03/50	366,252	0.01	EUR 200,000	Fiserv Inc, 4.500%, perpetual	234,435	0.00
USD 200,000	Exxon Mobil Corp, 3.452%, 15/04/51	157,758	0.00	USD 175,000	Florida Power & Light Co, 5.950%, 01/02/38	191,789	0.00
USD 500,000	FactSet Research Systems Inc, 2.900%, 01/03/27	469,380	0.01	USD 1,000,000	Ford Motor Credit Co LLC, 6.798%, 07/11/28	1,047,340	0.02
USD 500,000	Federal Realty OP LP, 5.375%, 01/05/28	505,770	0.01	USD 3,000,000	Ford Motor Credit Co LLC, 2.900%, 10/02/29	2,630,880	0.04
USD 100,000	Federal Realty OP LP, 3.200%, 15/06/29	90,998	0.00	USD 1,000,000	Ford Motor Credit Co LLC, 7.122%, 07/11/33	1,078,700	0.02
EUR 100,000	Fedex Corp, 1.300%, 05/08/31	97,554	0.00	USD 400,000	Fortive Corp, 3.150%, 15/06/26	383,092	0.01
EUR 100,000	FedEx Corp, 0.450%, 05/08/25	105,650	0.00	USD 100,000	Fox Corp, 3.050%, 07/04/25	97,368	0.00
EUR 100,000	FedEx Corp, 0.450%, 04/05/29	96,012	0.00	USD 50,000	Fox Corp, 3.500%, 08/04/30	46,200	0.00
USD 665,000	FedEx Corp, 2.400%, 15/05/31	572,518	0.01	USD 1,000,000	Fox Corp, 6.500%, 13/10/33	1,084,410	0.02
EUR 100,000	FedEx Corp, 0.950%, 04/05/33	87,181	0.00	USD 300,000	Fox Corp, 5.476%, 25/01/39	292,629	0.01
USD 655,000	FedEx Corp, 3.250%, 15/05/41	507,782	0.01	USD 100,000	Franklin Resources Inc, 2.850%, 30/03/25	97,326	0.00
USD 150,000	FedEx Corp, 4.750%, 15/11/45	138,427	0.00	USD 50,000	Franklin Resources Inc, 1.600%, 30/10/30	40,921	0.00
USD 100,000	FedEx Corp, 4.400%, 15/01/47	87,306	0.00	USD 100,000	FS KKR Capital Corp, 3.400%, 15/01/26	94,694	0.00
USD 300,000	FedEx Corp, 4.050%, 15/02/48	250,731	0.00	USD 600,000	FS KKR Capital Corp, 2.625%, 15/01/27	538,362	0.01
USD 50,000	Fidelity National Financial Inc, 4.500%, 15/08/28	48,733	0.00	USD 500,000	FS KKR Capital Corp, 7.875%, 15/01/29	530,765	0.01
USD 200,000	Fidelity National Financial Inc, 2.450%, 15/03/31	166,050	0.00	USD 500,000	GA Global Funding Trust, 1.625%, 15/01/26	460,010	0.01
USD 300,000	Fidelity National Financial Inc, 3.200%, 17/09/51	191,658	0.00	USD 100,000	GATX Corp, 3.250%, 15/09/26	95,415	0.00
USD 525,000	Fidelity National Information Services Inc, 1.150%, 01/03/26	485,368	0.01	USD 125,000	GATX Corp, 4.000%, 30/06/30	117,516	0.00
EUR 100,000	Fidelity National Information Services Inc, 1.500%, 21/05/27	104,550	0.00	USD 200,000	GE Capital Funding LLC, 4.550%, 15/05/32	196,494	0.00
USD 520,000	Fidelity National Information Services Inc, 1.650%, 01/03/28	464,126	0.01	USD 500,000	GE HealthCare Technologies Inc, 5.905%, 22/11/32	533,685	0.01
EUR 100,000	Fidelity National Information Services Inc, 1.000%, 03/12/28	99,675	0.00	USD 1,500,000	GE HealthCare Technologies Inc, 6.377%, 22/11/52	1,745,655	0.03
EUR 100,000	Fidelity National Information Services Inc, 2.000%, 21/05/30	102,454	0.00	EUR 200,000	General Electric Co, 0.875%, 17/05/25	213,383	0.00
USD 550,000	Fidelity National Information Services Inc, 2.250%, 01/03/31	465,591	0.01	EUR 100,000	General Electric Co, 4.125%, 19/09/35	118,196	0.00
USD 510,000	Fidelity National Information Services Inc, 3.100%, 01/03/41	381,026	0.01	EUR 100,000	General Mills Inc, 0.450%, 15/01/26	104,219	0.00
USD 500,000	Fidelity National Information Services Inc, 5.625%, 15/07/52	512,405	0.01	USD 100,000	General Mills Inc, 3.200%, 10/02/27	95,793	0.00
USD 150,000	Fifth Third Bancorp, 2.550%, 05/05/27	138,210	0.00	USD 300,000	General Mills Inc, 4.200%, 17/04/28	295,785	0.01
				EUR 200,000	General Mills Inc, 3.907%, 13/04/29	227,947	0.00

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 500,000	General Mills Inc, 2.250%, 14/10/31	420,775	0.01	USD 500,000	General Motors Financial Co Inc, 6.400%, 09/01/33	533,230	0.01
USD 800,000	General Mills Inc, 3.000%, 01/02/51	559,448	0.01	USD 50,000	George Washington University, 4.300%, 15/09/44	44,027	0.00
USD 70,000	General Motors Co, 6.600%, 01/04/36	74,985	0.00	USD 50,000	Georgetown University, 2.943%, 01/04/50	34,890	0.00
USD 100,000	General Motors Co, 5.150%, 01/04/38	94,905	0.00	USD 100,000	Gilead Sciences Inc, 3.650%, 01/03/26	97,887	0.00
USD 150,000	General Motors Co, 5.200%, 01/04/45	135,451	0.00	USD 100,000	Gilead Sciences Inc, 2.950%, 01/03/27	95,285	0.00
USD 50,000	General Motors Co, 6.750%, 01/04/46	53,755	0.00	USD 95,000	Gilead Sciences Inc, 1.200%, 01/10/27	84,614	0.00
USD 200,000	General Motors Co, 5.400%, 01/04/48	183,540	0.00	USD 80,000	Gilead Sciences Inc, 1.650%, 01/10/30	67,103	0.00
USD 200,000	General Motors Financial Co Inc, 4.000%, 15/01/25	196,734	0.00	USD 100,000	Gilead Sciences Inc, 4.600%, 01/09/35	98,848	0.00
USD 200,000	General Motors Financial Co Inc, 2.900%, 26/02/25	194,122	0.00	USD 200,000	Gilead Sciences Inc, 2.600%, 01/10/40	147,648	0.00
EUR 100,000	General Motors Financial Co Inc, 1.694%, 26/03/25	107,682	0.00	USD 100,000	Gilead Sciences Inc, 4.800%, 01/04/44	96,726	0.00
USD 1,500,000	General Motors Financial Co Inc, 3.800%, 07/04/25	1,469,940	0.02	USD 50,000	Gilead Sciences Inc, 4.750%, 01/03/46	47,817	0.00
USD 40,000	General Motors Financial Co Inc, 4.350%, 09/04/25	39,435	0.00	USD 75,000	Gilead Sciences Inc, 4.150%, 01/03/47	65,459	0.00
USD 200,000	General Motors Financial Co Inc, 2.750%, 20/06/25	192,516	0.00	USD 200,000	Gilead Sciences Inc, 2.800%, 01/10/50	138,448	0.00
USD 500,000	General Motors Financial Co Inc, 1.250%, 08/01/26	462,775	0.01	USD 300,000	GlaxoSmithKline Capital Inc, 3.625%, 15/05/25	295,005	0.01
USD 500,000	General Motors Financial Co Inc, 1.500%, 10/06/26	458,465	0.01	USD 210,000	GlaxoSmithKline Capital Inc, 5.375%, 15/04/34	226,735	0.00
GBP 300,000	General Motors Financial Co Inc, 5.150%, 15/08/26	384,371	0.01	USD 190,000	Global Payments Inc, 1.200%, 01/03/26	174,638	0.00
USD 50,000	General Motors Financial Co Inc, 4.000%, 06/10/26	48,671	0.00	USD 100,000	Global Payments Inc, 4.450%, 01/06/28	97,437	0.00
USD 100,000	General Motors Financial Co Inc, 4.350%, 17/01/27	98,111	0.00	USD 140,000	Global Payments Inc, 2.900%, 15/05/30	123,355	0.00
USD 500,000	General Motors Financial Co Inc, 5.000%, 09/04/27	499,125	0.01	USD 200,000	Globe Life Inc, 2.150%, 15/08/30	167,690	0.00
EUR 300,000	General Motors Financial Co Inc, 0.600%, 20/05/27	302,849	0.01	USD 25,000	GLP Capital LP / GLP Financing II Inc, 5.250%, 01/06/25	24,940	0.00
USD 200,000	General Motors Financial Co Inc, 2.700%, 20/08/27	184,600	0.00	USD 55,000	GLP Capital LP / GLP Financing II Inc, 5.375%, 15/04/26	54,740	0.00
USD 1,000,000	General Motors Financial Co Inc, 6.000%, 09/01/28	1,035,480	0.02	USD 25,000	GLP Capital LP / GLP Financing II Inc, 5.750%, 01/06/28	25,203	0.00
USD 600,000	General Motors Financial Co Inc, 2.400%, 10/04/28	539,220	0.01	USD 65,000	GLP Capital LP / GLP Financing II Inc, 4.000%, 15/01/30	59,183	0.00
USD 1,000,000	General Motors Financial Co Inc, 5.800%, 23/06/28	1,028,940	0.02	USD 100,000	GLP Capital LP / GLP Financing II Inc, 4.000%, 15/01/31	90,049	0.00
USD 500,000	General Motors Financial Co Inc, 2.400%, 15/10/28	444,490	0.01	USD 300,000	Goldman Sachs BDC Inc, 3.750%, 10/02/25	293,613	0.01
USD 2,000,000	General Motors Financial Co Inc, 4.300%, 06/04/29	1,930,960	0.03	USD 200,000	Goldman Sachs Group Inc, 3.500%, 23/01/25	196,212	0.00
USD 500,000	General Motors Financial Co Inc, 5.850%, 06/04/30	516,535	0.01	EUR 400,000	Goldman Sachs Group Inc, 3.375%, 27/03/25	440,959	0.01
USD 400,000	General Motors Financial Co Inc, 3.600%, 21/06/30	364,124	0.01	USD 200,000	Goldman Sachs Group Inc, 4.250%, 21/10/25	196,320	0.00
USD 500,000	General Motors Financial Co Inc, 3.100%, 12/01/32	426,600	0.01	GBP 100,000	Goldman Sachs Group Inc, 4.250%, 29/01/26	126,204	0.00

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 665,000	Goldman Sachs Group Inc, 0.855%, 12/02/26	630,413	0.01	USD 300,000	Goldman Sachs Group Inc, 4.017%, 31/10/38	262,275	0.00
USD 1,000,000	Goldman Sachs Group Inc, 5.798%, 10/08/26	1,010,340	0.02	USD 300,000	Goldman Sachs Group Inc, 4.411%, 23/04/39	272,325	0.00
USD 150,000	Goldman Sachs Group Inc, 3.500%, 16/11/26	144,553	0.00	USD 450,000	Goldman Sachs Group Inc, 6.250%, 01/02/41	502,321	0.01
USD 200,000	Goldman Sachs Group Inc, 1.093%, 09/12/26	184,338	0.00	USD 500,000	Goldman Sachs Group Inc, 3.210%, 22/04/42	383,755	0.01
USD 300,000	Goldman Sachs Group Inc, 5.950%, 15/01/27	308,637	0.01	USD 500,000	Goldman Sachs Group Inc, 2.908%, 21/07/42	365,830	0.01
USD 200,000	Goldman Sachs Group Inc, 3.850%, 26/01/27	194,626	0.00	USD 100,000	Goldman Sachs Group Inc, 3.436%, 24/02/43	78,460	0.00
USD 660,000	Goldman Sachs Group Inc, 1.431%, 09/03/27	608,619	0.01	USD 50,000	Goldman Sachs Group Inc, 4.750%, 21/10/45	47,617	0.00
USD 500,000	Goldman Sachs Group Inc, 1.948%, 21/10/27	457,555	0.01	USD 100,000	Guardian Life Insurance Co of America, 4.875%, 19/06/64	90,757	0.00
CAD 800,000	Goldman Sachs Group Inc, 2.599%, 30/11/27	572,152	0.01	USD 200,000	Hackensack Meridian Health Inc, 2.675%, 01/09/41	143,192	0.00
GBP 100,000	Goldman Sachs Group Inc, 1.500%, 07/12/27	113,939	0.00	USD 300,000	Halliburton Co, 2.920%, 01/03/30	270,279	0.00
EUR 65,000	Goldman Sachs Group Inc, 0.250%, 26/01/28	63,584	0.00	USD 100,000	Halliburton Co, 6.700%, 15/09/38	117,241	0.00
USD 90,000	Goldman Sachs Group Inc, 2.640%, 24/02/28	83,423	0.00	USD 200,000	Halliburton Co, 7.450%, 15/09/39	250,396	0.00
CHF 200,000	Goldman Sachs Group Inc, 0.400%, 11/05/28	223,872	0.00	USD 55,000	Hanover Insurance Group Inc, 2.500%, 01/09/30	45,283	0.00
USD 135,000	Goldman Sachs Group Inc, 3.691%, 05/06/28	129,165	0.00	USD 300,000	Harley-Davidson Financial Services Inc, 3.350%, 08/06/25	289,617	0.01
EUR 160,000	Goldman Sachs Group Inc, 2.000%, 01/11/28	167,094	0.00	USD 500,000	Harley-Davidson Financial Services Inc, 3.050%, 14/02/27	465,370	0.01
EUR 500,000	Goldman Sachs Group Inc, 1.250%, 07/02/29	494,204	0.01	USD 500,000	Harley-Davidson Financial Services Inc, 6.500%, 10/03/28	519,640	0.01
EUR 300,000	Goldman Sachs Group Inc, 0.875%, 09/05/29	288,118	0.01	USD 450,000	Hartford Financial Services Group Inc, 6.100%, 01/10/41	483,084	0.01
EUR 255,000	Goldman Sachs Group Inc, 4.000%, 21/09/29	290,672	0.01	USD 200,000	Hartford Financial Services Group Inc, 2.900%, 15/09/51	134,776	0.00
EUR 50,000	Goldman Sachs Group Inc, 0.875%, 21/01/30	47,526	0.00	USD 60,000	Hasbro Inc, 3.500%, 15/09/27	56,591	0.00
USD 365,000	Goldman Sachs Group Inc, 2.600%, 07/02/30	320,934	0.01	USD 100,000	Hasbro Inc, 3.900%, 19/11/29	93,233	0.00
GBP 100,000	Goldman Sachs Group Inc, 1.875%, 16/12/30	106,247	0.00	USD 75,000	HCA Inc, 5.250%, 15/04/25	74,991	0.00
EUR 60,000	Goldman Sachs Group Inc, 0.750%, 23/03/32	52,958	0.00	USD 75,000	HCA Inc, 5.250%, 15/06/26	75,306	0.00
USD 5,000,000	Goldman Sachs Group Inc, 2.383%, 21/07/32	4,107,450	0.06	USD 65,000	HCA Inc, 4.500%, 15/02/27	64,126	0.00
USD 500,000	Goldman Sachs Group Inc, 2.650%, 21/10/32	417,255	0.01	USD 500,000	HCA Inc, 3.125%, 15/03/27	474,340	0.01
USD 200,000	Goldman Sachs Group Inc, 3.102%, 24/02/33	171,936	0.00	USD 500,000	HCA Inc, 5.200%, 01/06/28	505,445	0.01
EUR 80,000	Goldman Sachs Group Inc, 1.000%, 18/03/33	70,197	0.00	USD 235,000	HCA Inc, 4.125%, 15/06/29	225,048	0.00
USD 80,000	Goldman Sachs Group Inc, 6.450%, 01/05/36	86,662	0.00	USD 225,000	HCA Inc, 5.125%, 15/06/39	214,364	0.00
USD 200,000	Goldman Sachs Group Inc, 6.750%, 01/10/37	220,924	0.00	USD 2,000,000	HCA Inc, 4.375%, 15/03/42	1,696,680	0.03
GBP 150,000	Goldman Sachs Group Inc, 6.875%, 18/01/38	210,759	0.00	USD 75,000	HCA Inc, 5.500%, 15/06/47	72,343	0.00
				USD 100,000	HCA Inc, 5.250%, 15/06/49	93,186	0.00
				USD 800,000	HCA Inc, 4.625%, 15/03/52	684,224	0.01
				USD 200,000	Healthcare Realty Holdings LP, 3.750%, 01/07/27	189,494	0.00
				USD 115,000	Healthpeak OP LLC, 3.500%, 15/07/29	107,335	0.00
				USD 200,000	Healthpeak OP LLC, 3.000%, 15/01/30	178,324	0.00
				USD 455,000	Hershey Co, 1.700%, 01/06/30	387,059	0.01
				USD 300,000	Hershey Co, 2.650%, 01/06/50	208,023	0.00
				USD 50,000	Hess Corp, 4.300%, 01/04/27	49,546	0.00
				USD 15,000	Hess Corp, 7.300%, 15/08/31	17,341	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
United States (continued)				United States (continued)			
USD 25,000	Hess Corp, 7.125%, 15/03/33	28,955	0.00	USD 300,000	Hormel Foods Corp, 3.050%, 03/06/51	217,293	0.00
USD 50,000	Hess Corp, 5.600%, 15/02/41	52,637	0.00	USD 500,000	Host Hotels & Resorts LP, 2.900%, 15/12/31	420,730	0.01
USD 50,000	Hess Corp, 5.800%, 01/04/47	54,085	0.00	USD 200,000	HP Inc, 2.200%, 17/06/25	191,680	0.00
USD 150,000	Hewlett Packard Enterprise Co, 4.900%, 15/10/25	149,436	0.00	USD 500,000	HP Inc, 4.750%, 15/01/28	501,195	0.01
USD 550,000	Hewlett Packard Enterprise Co, 1.750%, 01/04/26	512,396	0.01	USD 100,000	HP Inc, 6.000%, 15/09/41	105,789	0.00
USD 50,000	Hewlett Packard Enterprise Co, 6.200%, 15/10/35	55,053	0.00	USD 615,000	Hubbell Inc, 2.300%, 15/03/31	517,381	0.01
USD 50,000	Hewlett Packard Enterprise Co, 6.350%, 15/10/45	54,188	0.00	USD 300,000	Hudson Pacific Properties LP, 3.250%, 15/01/30	225,339	0.00
USD 590,000	HF Sinclair Corp, 4.500%, 01/10/30	552,305	0.01	USD 1,000,000	Humana Inc, 5.750%, 01/03/28	1,040,900	0.02
USD 100,000	Highwoods Realty LP, 3.050%, 15/02/30	82,888	0.00	USD 500,000	Humana Inc, 5.750%, 01/12/28	522,495	0.01
USD 500,000	Hill City Funding Trust, 4.046%, 15/08/41	370,950	0.01	USD 300,000	Humana Inc, 3.700%, 23/03/29	288,600	0.01
USD 20,000	Home Depot Inc, 3.350%, 15/09/25	19,622	0.00	USD 75,000	Humana Inc, 3.125%, 15/08/29	69,632	0.00
USD 100,000	Home Depot Inc, 3.000%, 01/04/26	96,988	0.00	USD 100,000	Humana Inc, 4.800%, 15/03/47	93,170	0.00
USD 100,000	Home Depot Inc, 2.800%, 14/09/27	95,213	0.00	USD 105,000	Humana Inc, 3.950%, 15/08/49	86,813	0.00
USD 365,000	Home Depot Inc, 0.900%, 15/03/28	319,674	0.01	USD 500,000	Humana Inc, 5.500%, 15/03/53	519,320	0.01
USD 500,000	Home Depot Inc, 1.500%, 15/09/28	443,695	0.01	USD 45,000	Huntsman International LLC, 4.500%, 01/05/29	43,437	0.00
USD 40,000	Home Depot Inc, 3.900%, 06/12/28	39,406	0.00	USD 500,000	Huntsman International LLC, 2.950%, 15/06/31	425,400	0.01
USD 185,000	Home Depot Inc, 2.950%, 15/06/29	174,264	0.00	USD 50,000	Hyatt Hotels Corp, 4.375%, 15/09/28	48,571	0.00
USD 300,000	Home Depot Inc, 2.700%, 15/04/30	273,579	0.00	USD 300,000	Hyundai Capital America, 2.650%, 10/02/25	291,111	0.01
USD 500,000	Home Depot Inc, 1.375%, 15/03/31	409,160	0.01	USD 500,000	Hyundai Capital America, 1.650%, 17/09/26	454,810	0.01
USD 500,000	Home Depot Inc, 3.250%, 15/04/32	462,565	0.01	USD 500,000	Hyundai Capital America, 5.600%, 30/03/28	507,620	0.01
USD 100,000	Home Depot Inc, 5.875%, 16/12/36	112,016	0.00	USD 600,000	IDEX Corp, 2.625%, 15/06/31	512,370	0.01
USD 100,000	Home Depot Inc, 5.400%, 15/09/40	105,770	0.00	USD 300,000	Illinois Tool Works Inc, 2.650%, 15/11/26	286,479	0.00
USD 300,000	Home Depot Inc, 3.900%, 15/06/47	258,702	0.00	EUR 100,000	Illinois Tool Works Inc, 0.625%, 05/12/27	101,626	0.00
USD 100,000	Home Depot Inc, 4.500%, 06/12/48	94,575	0.00	EUR 300,000	Illinois Tool Works Inc, 1.000%, 05/06/31	291,654	0.01
USD 150,000	Home Depot Inc, 3.125%, 15/12/49	112,032	0.00	USD 200,000	Illinois Tool Works Inc, 3.900%, 01/09/42	179,576	0.00
USD 200,000	Home Depot Inc, 2.375%, 15/03/51	127,296	0.00	USD 300,000	Infor Inc, 1.750%, 15/07/25	283,188	0.00
USD 500,000	Home Depot Inc, 2.750%, 15/09/51	343,685	0.01	USD 1,000,000	Ingersoll Rand Inc, 5.400%, 14/08/28	1,031,380	0.02
USD 100,000	Home Depot Inc, 3.500%, 15/09/56	79,131	0.00	USD 50,000	Ingredion Inc, 3.200%, 01/10/26	47,851	0.00
USD 500,000	Hormel Foods Corp, 1.700%, 03/06/28	450,495	0.01	USD 300,000	Intel Corp, 3.400%, 25/03/25	294,975	0.01
USD 500,000	Hormel Foods Corp, 1.800%, 11/06/30	425,645	0.01	USD 145,000	Intel Corp, 3.700%, 29/07/25	142,741	0.00
				USD 250,000	Intel Corp, 2.450%, 15/11/29	225,407	0.00
				USD 300,000	Intel Corp, 3.900%, 25/03/30	290,955	0.01
				USD 600,000	Intel Corp, 2.800%, 12/08/41	451,506	0.01
				USD 1,000,000	Intel Corp, 5.625%, 10/02/43	1,071,540	0.02
				USD 100,000	Intel Corp, 4.100%, 11/05/47	87,375	0.00
				USD 200,000	Intel Corp, 3.734%, 08/12/47	163,522	0.00
				USD 600,000	Intel Corp, 4.750%, 25/03/50	570,276	0.01
				USD 500,000	Intel Corp, 5.700%, 10/02/53	542,410	0.01
				USD 500,000	Intel Corp, 3.200%, 12/08/61	346,800	0.01
				AUD 500,000	Inter-American Development Bank, 4.700%, 03/10/23	345,272	0.01

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
United States (continued)				United States (continued)			
GBP 300,000	Inter-American Development Bank, 2.375%, 03/08/29	358,036	0.01	EUR 100,000	International Business Machines Corp, 1.250%, 09/02/34	92,395	0.00
USD 2,000,000	Inter-American Development Bank, 3.500%, 14/09/29	1,952,060	0.03	EUR 500,000	International Business Machines Corp, 3.750%, 06/02/35	576,274	0.01
USD 500,000	Inter-American Development Bank, 1.500%, perpetual	463,345	0.01	GBP 100,000	International Business Machines Corp, 4.875%, 06/02/38	126,530	0.00
USD 95,000	Intercontinental Exchange Inc, 3.650%, 23/05/25	93,216	0.00	USD 300,000	International Business Machines Corp, 4.150%, 15/05/39	273,288	0.00
USD 700,000	Intercontinental Exchange Inc, 4.000%, 15/09/27	688,037	0.01	EUR 100,000	International Business Machines Corp, 1.200%, 11/02/40	80,236	0.00
USD 85,000	Intercontinental Exchange Inc, 4.350%, 15/06/29	84,748	0.00	USD 100,000	International Business Machines Corp, 4.000%, 20/06/42	87,468	0.00
USD 65,000	Intercontinental Exchange Inc, 2.100%, 15/06/30	56,233	0.00	USD 100,000	International Business Machines Corp, 4.700%, 19/02/46	94,721	0.00
USD 55,000	Intercontinental Exchange Inc, 4.600%, 15/03/33	54,922	0.00	USD 200,000	International Business Machines Corp, 4.250%, 15/05/49	175,848	0.00
USD 135,000	Intercontinental Exchange Inc, 2.650%, 15/09/40	100,999	0.00	USD 190,000	International Business Machines Corp, 3.430%, 09/02/52	142,352	0.00
USD 250,000	Intercontinental Exchange Inc, 4.250%, 21/09/48	225,142	0.00	USD 500,000	International Business Machines Corp, 5.100%, 06/02/53	502,050	0.01
USD 45,000	Intercontinental Exchange Inc, 3.000%, 15/06/50	32,321	0.00	GBP 100,000	International Development Association, 4.750%, 14/10/31	136,220	0.00
USD 95,000	Intercontinental Exchange Inc, 4.950%, 15/06/52	95,296	0.00	GBP 200,000	International Finance Corp, 4.500%, 02/10/28	263,873	0.00
USD 640,000	Intercontinental Exchange Inc, 5.200%, 15/06/62	657,190	0.01	EUR 500,000	International Flavors & Fragrances Inc, 1.800%, 25/09/26	524,659	0.01
GBP 500,000	International Bank for Reconstruction & Development, 1.250%, 13/12/28	568,376	0.01	USD 45,000	International Flavors & Fragrances Inc, 4.450%, 26/09/28	43,950	0.00
CAD 200,000	International Bank for Reconstruction & Development, 1.800%, perpetual	143,311	0.00	USD 600,000	Interpublic Group of Cos Inc, 2.400%, 01/03/31	508,452	0.01
EUR 100,000	International Business Machines Corp, 0.875%, 31/01/25	107,274	0.00	USD 500,000	Interpublic Group of Cos Inc, 5.375%, 15/06/33	509,140	0.01
USD 1,000,000	International Business Machines Corp, 4.500%, 06/02/26	997,500	0.02	USD 570,000	Interpublic Group of Cos Inc, 3.375%, 01/03/41	435,679	0.01
USD 100,000	International Business Machines Corp, 3.450%, 19/02/26	97,465	0.00	USD 365,000	Intuit Inc, 0.950%, 15/07/25	343,980	0.01
USD 100,000	International Business Machines Corp, 3.300%, 15/05/26	97,037	0.00	USD 500,000	Invitation Homes Operating Partnership LP, 2.300%, 15/11/28	445,530	0.01
EUR 300,000	International Business Machines Corp, 1.250%, 29/01/27	314,842	0.01	USD 500,000	Invitation Homes Operating Partnership LP, 4.150%, 15/04/32	461,430	0.01
USD 610,000	International Business Machines Corp, 2.200%, 09/02/27	568,514	0.01	USD 1,000,000	Invitation Homes Operating Partnership LP, 5.500%, 15/08/33	1,002,480	0.02
EUR 300,000	International Business Machines Corp, 0.300%, 11/02/28	298,541	0.01	USD 500,000	Invitation Homes Operating Partnership LP, 2.700%, 15/01/34	401,945	0.01
USD 255,000	International Business Machines Corp, 3.500%, 15/05/29	243,390	0.00	USD 500,000	IQVIA Inc, 6.250%, 01/02/29	522,485	0.01
EUR 100,000	International Business Machines Corp, 1.500%, 23/05/29	102,850	0.00	USD 1,000,000	ITC Holdings Corp, 4.950%, 22/09/27	1,004,880	0.02
EUR 100,000	International Business Machines Corp, 0.875%, 09/02/30	97,720	0.00	USD 125,000	J M Smucker Co, 2.375%, 15/03/30	108,128	0.00
EUR 100,000	International Business Machines Corp, 1.750%, 31/01/31	101,351	0.00	USD 500,000	J M Smucker Co, 2.750%, 15/09/41	349,940	0.01
USD 230,000	International Business Machines Corp, 2.720%, 09/02/32	202,761	0.00	USD 1,000,000	J M Smucker Co, 6.500%, 15/11/43	1,118,650	0.02
USD 200,000	International Business Machines Corp, 5.875%, 29/11/32	219,192	0.00	USD 100,000	J M Smucker Co, 4.375%, 15/03/45	88,692	0.00
				USD 1,000,000	J M Smucker Co, 6.500%, 15/11/53	1,156,500	0.02
				USD 500,000	Jabil Inc, 1.700%, 15/04/26	463,030	0.01

Schedule of Investments (continued)
as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
United States (continued)				United States (continued)			
USD 55,000	Jabil Inc, 3.950%, 12/01/28	52,507	0.00	USD 200,000	JPMorgan Chase & Co, 2.950%, 01/10/26	190,776	0.00
USD 500,000	Jabil Inc, 5.450%, 01/02/29	511,100	0.01	USD 15,000	JPMorgan Chase & Co, 7.625%, 15/10/26	16,138	0.00
USD 550,000	Jabil Inc, 3.000%, 15/01/31	477,746	0.01	EUR 200,000	JPMorgan Chase & Co, 1.500%, 29/10/26	211,680	0.00
USD 500,000	Jackson National Life Global Funding, 1.750%, 12/01/25	478,835	0.01	USD 100,000	JPMorgan Chase & Co, 1.045%, 19/11/26	92,622	0.00
USD 100,000	JB Hunt Transport Services Inc, 3.875%, 01/03/26	97,880	0.00	USD 250,000	JPMorgan Chase & Co, 3.960%, 29/01/27	244,272	0.00
USD 100,000	Jefferies Financial Group Inc, 4.150%, 23/01/30	94,039	0.00	EUR 300,000	JPMorgan Chase & Co, 1.090%, 11/03/27	314,832	0.01
USD 500,000	Jefferies Financial Group Inc, 2.625%, 15/10/31	415,550	0.01	USD 435,000	JPMorgan Chase & Co, 1.578%, 22/04/27	401,540	0.01
USD 108,498	JetBlue 2020-1 Class A Pass Through Trust, 4.000%, 15/11/32	98,909	0.00	USD 715,000	JPMorgan Chase & Co, 1.470%, 22/09/27	647,697	0.01
USD 300,000	John Deere Capital Corp, 2.050%, 09/01/25	291,708	0.01	USD 200,000	JPMorgan Chase & Co, 3.625%, 01/12/27	191,860	0.00
USD 100,000	John Deere Capital Corp, 3.450%, 13/03/25	98,492	0.00	EUR 400,000	JPMorgan Chase & Co, 0.389%, 24/02/28	402,552	0.01
USD 500,000	John Deere Capital Corp, 4.950%, 06/06/25	502,225	0.01	USD 200,000	JPMorgan Chase & Co, 3.540%, 01/05/28	191,070	0.00
USD 500,000	John Deere Capital Corp, 0.700%, 15/01/26	463,675	0.01	EUR 100,000	JPMorgan Chase & Co, 1.638%, 18/05/28	104,346	0.00
USD 1,000,000	John Deere Capital Corp, 4.750%, 08/06/26	1,007,310	0.02	USD 400,000	JPMorgan Chase & Co, 2.182%, 01/06/28	365,792	0.01
USD 100,000	John Deere Capital Corp, 2.650%, 10/06/26	95,750	0.00	USD 100,000	JPMorgan Chase & Co, 4.005%, 23/04/29	96,280	0.00
USD 500,000	John Deere Capital Corp, 1.300%, 13/10/26	460,010	0.01	USD 640,000	JPMorgan Chase & Co, 2.069%, 01/06/29	568,019	0.01
USD 300,000	John Deere Capital Corp, 2.350%, 08/03/27	282,294	0.00	EUR 100,000	JPMorgan Chase & Co, 1.812%, 12/06/29	103,315	0.00
USD 150,000	John Deere Capital Corp, 2.800%, 08/09/27	142,248	0.00	USD 300,000	JPMorgan Chase & Co, 4.203%, 23/07/29	291,684	0.01
USD 1,000,000	John Deere Capital Corp, 4.950%, 14/07/28	1,025,230	0.02	USD 1,000,000	JPMorgan Chase & Co, 5.299%, 24/07/29	1,015,520	0.02
USD 100,000	John Deere Capital Corp, 3.450%, 07/03/29	96,039	0.00	USD 1,000,000	JPMorgan Chase & Co, 6.087%, 23/10/29	1,051,930	0.02
USD 1,000,000	John Deere Capital Corp, 3.350%, 18/04/29	958,930	0.02	EUR 300,000	JPMorgan Chase & Co, 1.963%, 23/03/30	308,681	0.01
USD 300,000	John Deere Capital Corp, 2.450%, 09/01/30	270,936	0.00	USD 250,000	JPMorgan Chase & Co, 3.702%, 06/05/30	235,400	0.00
USD 500,000	John Deere Capital Corp, 3.400%, perpetual	492,035	0.01	USD 140,000	JPMorgan Chase & Co, 4.565%, 14/06/30	137,098	0.00
USD 50,000	Johns Hopkins Health System Corp, 3.837%, 15/05/46	42,492	0.00	USD 245,000	JPMorgan Chase & Co, 2.956%, 13/05/31	215,585	0.00
EUR 500,000	Johnson Controls International PLC / Tyco Fire & Security Finance SCA, 3.000%, 15/09/28	550,066	0.01	EUR 100,000	JPMorgan Chase & Co, 1.001%, 25/07/31	94,255	0.00
USD 200,000	JPMorgan Chase & Co, 3.125%, 23/01/25	195,890	0.00	EUR 500,000	JPMorgan Chase & Co, 4.457%, 13/11/31	582,206	0.01
EUR 200,000	JPMorgan Chase & Co, 1.500%, 27/01/25	215,502	0.00	USD 100,000	JPMorgan Chase & Co, 1.764%, 19/11/31	81,166	0.00
USD 100,000	JPMorgan Chase & Co, 3.300%, 01/04/26	96,737	0.00	USD 155,000	JPMorgan Chase & Co, 2.580%, 22/04/32	131,338	0.00
USD 500,000	JPMorgan Chase & Co, 4.080%, 26/04/26	492,045	0.01	USD 500,000	JPMorgan Chase & Co, 2.545%, 08/11/32	418,340	0.01
GBP 200,000	JPMorgan Chase & Co, 0.991%, 28/04/26	240,833	0.00	USD 100,000	JPMorgan Chase & Co, 2.963%, 25/01/33	85,795	0.00

Schedule of Investments (continued)
as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
United States (continued)				United States (continued)			
EUR 100,000	JPMorgan Chase & Co, 0.597%, 17/02/33	88,827	0.00	USD 500,000	KeyBank NA/Cleveland OH, 5.850%, 15/11/27	500,290	0.01
USD 1,000,000	JPMorgan Chase & Co, 4.586%, 26/04/33	966,890	0.02	USD 100,000	KeyBank NA/Cleveland OH, 4.390%, 14/12/27	93,960	0.00
GBP 100,000	JPMorgan Chase & Co, 1.895%, 28/04/33	104,353	0.00	USD 1,000,000	KeyBank NA/Cleveland OH, 5.000%, 26/01/33	937,170	0.01
USD 1,000,000	JPMorgan Chase & Co, 5.350%, 01/06/34	1,015,150	0.02	USD 95,000	KeyCorp, 4.150%, 29/10/25	92,688	0.00
USD 175,000	JPMorgan Chase & Co, 6.400%, 15/05/38	200,826	0.00	USD 100,000	KeyCorp, 2.250%, 06/04/27	90,113	0.00
USD 300,000	JPMorgan Chase & Co, 3.882%, 24/07/38	266,649	0.00	USD 250,000	KeyCorp, 2.550%, 01/10/29	212,710	0.00
USD 300,000	JPMorgan Chase & Co, 5.500%, 15/10/40	313,164	0.01	USD 165,000	Keysight Technologies Inc, 4.600%, 06/04/27	164,568	0.00
USD 100,000	JPMorgan Chase & Co, 2.525%, 19/11/41	71,117	0.00	USD 100,000	KeySpan Gas East Corp, 2.742%, 15/08/26	93,173	0.00
USD 200,000	JPMorgan Chase & Co, 5.400%, 06/01/42	207,826	0.00	USD 100,000	Kilroy Realty LP, 4.250%, 15/08/29	92,006	0.00
USD 200,000	JPMorgan Chase & Co, 3.157%, 22/04/42	155,388	0.00	USD 100,000	Kilroy Realty LP, 2.500%, 15/11/32	75,999	0.00
USD 200,000	JPMorgan Chase & Co, 5.625%, 16/08/43	209,938	0.00	USD 50,000	Kimberly-Clark Corp, 1.050%, 15/09/27	44,664	0.00
USD 100,000	JPMorgan Chase & Co, 4.850%, 01/02/44	98,188	0.00	USD 40,000	Kimberly-Clark Corp, 3.950%, 01/11/28	39,448	0.00
USD 200,000	JPMorgan Chase & Co, 4.260%, 22/02/48	177,622	0.00	USD 100,000	Kimberly-Clark Corp, 3.200%, 25/04/29	94,888	0.00
USD 100,000	JPMorgan Chase & Co, 4.032%, 24/07/48	85,507	0.00	USD 25,000	Kimberly-Clark Corp, 6.625%, 01/08/37	29,815	0.00
USD 320,000	JPMorgan Chase & Co, 3.964%, 15/11/48	269,536	0.00	USD 100,000	Kimberly-Clark Corp, 3.900%, 04/05/47	84,990	0.00
USD 635,000	JPMorgan Chase & Co, 3.328%, 22/04/52	476,891	0.01	USD 500,000	Kimco Realty OP LLC, 2.700%, 01/10/30	434,170	0.01
USD 125,000	Juniper Networks Inc, 2.000%, 10/12/30	101,184	0.00	USD 100,000	Kimco Realty OP LLC, 4.450%, 01/09/47	83,327	0.00
USD 500,000	Kaiser Foundation Hospitals, 2.810%, perpetual	377,475	0.01	USD 200,000	Kinder Morgan Energy Partners LP, 7.300%, 15/08/33	227,718	0.00
USD 125,000	Kaiser Foundation Hospitals, 3.150%, 01/05/27	119,708	0.00	USD 35,000	Kinder Morgan Energy Partners LP, 5.800%, 15/03/35	35,741	0.00
USD 100,000	Kaiser Foundation Hospitals, 4.150%, 01/05/47	88,681	0.00	USD 100,000	Kinder Morgan Energy Partners LP, 5.000%, 15/08/42	90,167	0.00
USD 300,000	Kaiser Foundation Hospitals, 3.266%, 01/11/49	226,749	0.00	USD 150,000	Kinder Morgan Energy Partners LP, 5.400%, 01/09/44	140,971	0.00
USD 30,000	Kellanova, 3.250%, 01/04/26	29,057	0.00	USD 300,000	Kinder Morgan Inc, 4.300%, 01/03/28	296,667	0.01
USD 330,000	Kellanova, 2.100%, 01/06/30	283,896	0.00	USD 555,000	Kinder Morgan Inc, 2.000%, 15/02/31	461,122	0.01
USD 1,000,000	Kellanova, 5.250%, 01/03/33	1,026,080	0.02	USD 170,000	Kinder Morgan Inc, 5.300%, 01/12/34	169,587	0.00
USD 50,000	Kellanova, 4.500%, 01/04/46	44,941	0.00	USD 590,000	Kinder Morgan Inc, 3.250%, 01/08/50	396,409	0.01
USD 100,000	Kemper Corp, 2.400%, 30/09/30	78,253	0.00	USD 200,000	Kite Realty Group Trust, 4.750%, 15/09/30	188,866	0.00
USD 300,000	Kennametal Inc, 2.800%, 01/03/31	253,335	0.00	USD 50,000	KLA Corp, 3.300%, 01/03/50	38,355	0.00
USD 500,000	Kenvue Inc, 5.100%, 22/03/43	520,600	0.01	USD 300,000	Kraft Heinz Foods Co, 3.875%, 15/05/27	294,492	0.01
USD 280,000	Keurig Dr Pepper Inc, 4.597%, 25/05/28	280,596	0.00	USD 200,000	Kroger Co, 3.500%, 01/02/26	194,810	0.00
USD 1,500,000	Keurig Dr Pepper Inc, 4.050%, 15/04/32	1,442,640	0.02	USD 200,000	Kroger Co, 4.450%, 01/02/47	177,342	0.00
USD 60,000	Keurig Dr Pepper Inc, 4.500%, 15/11/45	54,546	0.00	USD 250,000	Kroger Co, 3.950%, 15/01/50	204,855	0.00
USD 500,000	KeyBank NA/Cleveland OH, 4.150%, 08/08/25	485,300	0.01	USD 500,000	Kyndryl Holdings Inc, 3.150%, 15/10/31	420,215	0.01
				USD 1,000,000	Kyndryl Holdings Inc, 4.100%, 15/10/41	755,240	0.01

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 100,000	Laboratory Corp of America Holdings, 3.600%, 01/02/25	98,307	0.00	USD 129,000	Lowe's Cos Inc, 4.050%, 03/05/47	106,581	0.00
				USD 80,000	Lowe's Cos Inc, 3.000%, 15/10/50	54,511	0.00
USD 200,000	Laboratory Corp of America Holdings, 3.600%, 01/09/27	193,290	0.00	USD 500,000	Lowe's Cos Inc, 3.500%, 01/04/51	373,830	0.01
USD 600,000	Laboratory Corp of America Holdings, 2.700%, 01/06/31	516,366	0.01	USD 500,000	Lowe's Cos Inc, 5.625%, 15/04/53	525,205	0.01
USD 25,000	Laboratory Corp of America Holdings, 4.700%, 01/02/45	23,115	0.00	USD 1,000,000	Lowe's Cos Inc, 5.750%, 01/07/53	1,064,150	0.02
USD 50,000	Lam Research Corp, 3.750%, 15/03/26	49,121	0.00	USD 1,000,000	Lowe's Cos Inc, 5.850%, 01/04/63	1,054,360	0.02
USD 30,000	Lam Research Corp, 4.000%, 15/03/29	29,632	0.00	USD 500,000	LPL Holdings Inc, 4.625%, 15/11/27	482,375	0.01
USD 100,000	Lam Research Corp, 1.900%, 15/06/30	86,175	0.00	USD 500,000	LPL Holdings Inc, 6.750%, 17/11/28	532,955	0.01
USD 25,000	Lam Research Corp, 4.875%, 15/03/49	25,005	0.00	USD 500,000	LPL Holdings Inc, 4.000%, 15/03/29	460,095	0.01
USD 70,000	Lam Research Corp, 2.875%, 15/06/50	50,107	0.00	USD 500,000	LXP Industrial Trust, 6.750%, 15/11/28	525,905	0.01
USD 85,000	Lam Research Corp, 3.125%, 15/06/60	59,193	0.00	USD 20,000	LYB International Finance III LLC, 1.250%, 01/10/25	18,689	0.00
USD 50,000	Lazard Group LLC, 3.750%, 13/02/25	48,881	0.00	USD 25,000	LYB International Finance III LLC, 2.250%, 01/10/30	21,382	0.00
USD 100,000	Lazard Group LLC, 3.625%, 01/03/27	94,349	0.00	USD 30,000	LYB International Finance III LLC, 3.375%, 01/10/40	23,104	0.00
USD 200,000	Lazard Group LLC, 4.375%, 11/03/29	194,702	0.00	USD 350,000	LYB International Finance III LLC, 4.200%, 15/10/49	280,248	0.00
USD 150,000	Lear Corp, 3.800%, 15/09/27	144,721	0.00	USD 40,000	LYB International Finance III LLC, 3.625%, 01/04/51	29,144	0.00
USD 200,000	Lear Corp, 4.250%, 15/05/29	192,438	0.00	USD 30,000	LYB International Finance III LLC, 3.800%, 01/10/60	21,410	0.00
USD 50,000	Leggett & Platt Inc, 3.500%, 15/11/27	47,236	0.00	USD 1,000,000	M&T Bank Corp, 5.053%, 27/01/34	948,590	0.01
USD 50,000	Leggett & Platt Inc, 4.400%, 15/03/29	48,508	0.00	USD 100,000	Magellan Midstream Partners LP, 5.000%, 01/03/26	99,807	0.00
USD 500,000	Leggett & Platt Inc, 3.500%, 15/11/51	360,570	0.01	USD 100,000	Magellan Midstream Partners LP, 4.200%, 03/10/47	79,613	0.00
USD 100,000	Leland Stanford Junior University, 3.647%, 01/05/48	86,484	0.00	EUR 100,000	ManpowerGroup Inc, 1.750%, 22/06/26	106,856	0.00
USD 100,000	Liberty Mutual Group Inc, 3.950%, 15/05/60	72,456	0.00	EUR 100,000	ManpowerGroup Inc, 3.500%, perpetual	110,601	0.00
USD 500,000	Liberty Mutual Group Inc, 5.500%, perpetual	493,815	0.01	USD 15,000	Marathon Oil Corp, 6.800%, 15/03/32	16,285	0.00
USD 35,000	Lincoln National Corp, 3.800%, 01/03/28	33,635	0.00	USD 25,000	Marathon Oil Corp, 6.600%, 01/10/37	26,519	0.00
USD 200,000	Lincoln National Corp, 3.050%, 15/01/30	176,922	0.00	USD 100,000	Marathon Oil Corp, 5.200%, 01/06/45	88,791	0.00
USD 25,000	Lincoln National Corp, 4.350%, 01/03/48	19,918	0.00	USD 50,000	Marathon Petroleum Corp, 5.125%, 15/12/26	50,574	0.00
USD 50,000	Linde Inc/CT, 2.650%, 05/02/25	48,776	0.00	USD 30,000	Marathon Petroleum Corp, 3.800%, 01/04/28	28,693	0.00
USD 15,000	Loews Corp, 3.200%, 15/05/30	13,765	0.00	USD 150,000	Marathon Petroleum Corp, 4.750%, 15/09/44	134,685	0.00
USD 500,000	Lowe's Cos Inc, 3.350%, 01/04/27	482,150	0.01	USD 25,000	Marathon Petroleum Corp, 4.500%, 01/04/48	21,027	0.00
USD 110,000	Lowe's Cos Inc, 1.300%, 15/04/28	96,773	0.00	USD 65,000	Markel Group Inc, 5.000%, 20/05/49	60,303	0.00
USD 525,000	Lowe's Cos Inc, 1.700%, 15/09/28	463,984	0.01	USD 135,000	Markel Group Inc, 3.450%, 07/05/52	96,609	0.00
USD 100,000	Lowe's Cos Inc, 3.650%, 05/04/29	96,456	0.00	USD 500,000	Marriott International Inc, 5.750%, 01/05/25	503,195	0.01
USD 110,000	Lowe's Cos Inc, 1.700%, 15/10/30	91,568	0.00				
USD 400,000	Lowe's Cos Inc, 2.625%, 01/04/31	351,144	0.01				
USD 500,000	Lowe's Cos Inc, 3.750%, 01/04/32	468,290	0.01				
USD 550,000	Lowe's Cos Inc, 2.800%, 15/09/41	401,731	0.01				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
United States (continued)				United States (continued)			
USD 500,000	Marriott International Inc, 4.900%, 15/04/29	503,650	0.01	USD 25,000	McDonald's Corp, 3.800%, 01/04/28	24,403	0.00
USD 115,000	Marsh & McLennan Cos Inc, 3.500%, 10/03/25	112,970	0.00	USD 500,000	McDonald's Corp, 4.800%, 14/08/28	509,780	0.01
USD 25,000	Marsh & McLennan Cos Inc, 3.750%, 14/03/26	24,552	0.00	EUR 400,000	McDonald's Corp, 0.250%, 04/10/28	389,597	0.01
USD 400,000	Marsh & McLennan Cos Inc, 4.750%, 15/03/39	389,768	0.01	EUR 100,000	McDonald's Corp, 2.375%, 31/05/29	107,099	0.00
USD 500,000	Marsh & McLennan Cos Inc, 5.450%, 15/03/53	524,355	0.01	EUR 100,000	McDonald's Corp, 1.500%, 28/11/29	101,020	0.00
USD 500,000	Marsh & McLennan Cos Inc, 5.700%, 15/09/53	543,955	0.01	USD 30,000	McDonald's Corp, 2.125%, 01/03/30	26,257	0.00
USD 50,000	Martin Marietta Materials Inc, 3.500%, 15/12/27	47,975	0.00	EUR 500,000	McDonald's Corp, 3.875%, 20/02/31	573,744	0.01
USD 35,000	Martin Marietta Materials Inc, 2.500%, 15/03/30	30,879	0.00	EUR 100,000	McDonald's Corp, 1.600%, 15/03/31	99,320	0.00
USD 50,000	Martin Marietta Materials Inc, 2.400%, 15/07/31	42,624	0.00	EUR 100,000	McDonald's Corp, 3.000%, 31/05/34	107,163	0.00
USD 50,000	Martin Marietta Materials Inc, 4.250%, 15/12/47	44,267	0.00	USD 15,000	McDonald's Corp, 6.300%, 15/10/37	17,041	0.00
USD 335,000	Martin Marietta Materials Inc, 3.200%, 15/07/51	249,428	0.00	USD 215,000	McDonald's Corp, 6.300%, 01/03/38	244,949	0.00
USD 50,000	Masco Corp, 2.000%, 01/10/30	41,193	0.00	GBP 500,000	McDonald's Corp, 3.750%, 31/05/38	567,260	0.01
USD 200,000	Masco Corp, 4.500%, 15/05/47	173,416	0.00	USD 150,000	McDonald's Corp, 4.875%, 09/12/45	147,547	0.00
USD 225,000	Mass General Brigham Inc, 3.192%, 01/07/49	166,034	0.00	USD 110,000	McDonald's Corp, 4.450%, 01/09/48	102,230	0.00
USD 30,000	Mass General Brigham Inc, 3.342%, 01/07/60	21,510	0.00	USD 25,000	McDonald's Corp, 3.625%, 01/09/49	20,154	0.00
USD 60,000	Massachusetts Institute of Technology, 3.959%, 01/07/38	54,555	0.00	USD 1,000,000	McDonald's Corp, 5.450%, 14/08/53	1,067,700	0.02
USD 100,000	Massachusetts Institute of Technology, 4.678%, 01/07/14	97,137	0.00	GBP 100,000	McDonald's Corp, 4.125%, 11/06/54	111,815	0.00
USD 300,000	Massachusetts Mutual Life Insurance Co, 3.729%, 15/10/70	206,433	0.00	USD 120,000	McKesson Corp, 0.900%, 03/12/25	111,340	0.00
USD 200,000	MassMutual Global Funding II, 3.400%, 08/03/26	194,766	0.00	EUR 100,000	McKesson Corp, 1.625%, 30/10/26	106,368	0.00
USD 500,000	MassMutual Global Funding II, 4.500%, 10/04/26	498,690	0.01	USD 1,500,000	McKesson Corp, 4.900%, 15/07/28	1,527,585	0.02
USD 500,000	MassMutual Global Funding II, 5.050%, 07/12/27	507,930	0.01	GBP 100,000	McKesson Corp, 3.125%, 17/02/29	120,740	0.00
USD 500,000	MassMutual Global Funding II, 5.050%, 14/06/28	507,285	0.01	USD 300,000	McLaren Health Care Corp, 4.386%, 15/05/48	260,271	0.00
USD 500,000	MasTec Inc, 4.500%, 15/08/28	470,265	0.01	USD 200,000	MDC Holdings Inc, 3.966%, 06/08/61	131,014	0.00
USD 50,000	Mastercard Inc, 2.950%, 01/06/29	47,022	0.00	USD 30,000	Mead Johnson Nutrition Co, 4.125%, 15/11/25	29,594	0.00
USD 250,000	Mastercard Inc, 1.900%, 15/03/31	213,912	0.00	USD 72,000	Medtronic Inc, 4.375%, 15/03/35	70,422	0.00
USD 50,000	Mastercard Inc, 3.650%, 01/06/49	42,457	0.00	USD 134,000	Medtronic Inc, 4.625%, 15/03/45	130,969	0.00
USD 415,000	Mastercard Inc, 2.950%, 15/03/51	309,412	0.01	USD 110,000	Memorial Sloan-Kettering Cancer Center, 2.955%, 01/01/50	77,650	0.00
USD 600,000	McCormick & Co Inc, 1.850%, 15/02/31	494,106	0.01	USD 32,000	Memorial Sloan-Kettering Cancer Center, 4.200%, 01/07/55	27,983	0.00
USD 200,000	McCormick & Co Inc, 4.200%, 15/08/47	172,718	0.00	USD 500,000	Mercedes-Benz Finance North America LLC, 1.450%, 02/03/26	466,345	0.01
USD 30,000	McDonald's Corp, 1.450%, 01/09/25	28,410	0.00				
USD 60,000	McDonald's Corp, 3.700%, 30/01/26	58,998	0.00				
USD 200,000	McDonald's Corp, 3.500%, 01/03/27	194,854	0.00				

Schedule of Investments (continued)
as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 1,000,000	Mercedes-Benz Finance North America LLC, 5.200%, 03/08/26	1,013,520	0.02	USD 1,000,000	Microsoft Corp, 3.700%, 08/08/46	879,060	0.01
USD 1,000,000	Mercedes-Benz Finance North America LLC, 5.050%, 03/08/33	1,029,580	0.02	USD 2,000,000	Microsoft Corp, 4.500%, 15/06/47	1,965,140	0.03
USD 150,000	Merck & Co Inc, 2.750%, 10/02/25	146,680	0.00	USD 217,000	Microsoft Corp, 2.525%, 01/06/50	148,652	0.00
EUR 100,000	Merck & Co Inc, 1.875%, 15/10/26	107,481	0.00	USD 697,000	Microsoft Corp, 2.921%, 17/03/52	514,323	0.01
USD 600,000	Merck & Co Inc, 1.700%, 10/06/27	550,962	0.01	USD 644,000	Microsoft Corp, 2.675%, 01/06/60	432,807	0.01
USD 100,000	Merck & Co Inc, 3.400%, 07/03/29	96,065	0.00	USD 666,000	Microsoft Corp, 3.041%, 17/03/62	483,070	0.01
USD 595,000	Merck & Co Inc, 2.150%, 10/12/31	508,636	0.01	USD 50,000	Mid-America Apartments LP, 4.000%, 15/11/25	49,135	0.00
USD 100,000	Merck & Co Inc, 3.900%, 07/03/39	91,103	0.00	USD 100,000	Mid-America Apartments LP, 3.950%, 15/03/29	97,373	0.00
USD 500,000	Merck & Co Inc, 2.350%, 24/06/40	364,170	0.01	USD 375,000	Mid-America Apartments LP, 1.700%, 15/02/31	305,452	0.01
USD 100,000	Merck & Co Inc, 3.600%, 15/09/42	85,051	0.00	EUR 100,000	MMS USA Holdings Inc, 0.625%, 13/06/25	105,845	0.00
USD 195,000	Merck & Co Inc, 3.700%, 10/02/45	166,234	0.00	EUR 100,000	MMS USA Holdings Inc, 1.250%, 13/06/28	102,035	0.00
USD 200,000	Merck & Co Inc, 4.000%, 07/03/49	177,302	0.00	EUR 100,000	MMS USA Holdings Inc, 1.750%, 13/06/31	99,966	0.00
USD 600,000	Merck & Co Inc, 2.750%, 10/12/51	414,138	0.01	USD 200,000	Mohawk Industries Inc, 3.625%, 15/05/30	185,234	0.00
USD 555,000	Merck & Co Inc, 2.900%, 10/12/61	372,322	0.01	USD 100,000	Molex Electronic Technologies LLC, 3.900%, 15/04/25	97,203	0.00
USD 300,000	Mercury General Corp, 4.400%, 15/03/27	287,304	0.01	USD 45,000	Molson Coors Beverage Co, 3.000%, 15/07/26	43,111	0.00
USD 1,000,000	Meta Platforms Inc, 5.750%, 15/05/63	1,098,100	0.02	USD 40,000	Molson Coors Beverage Co, 4.200%, 15/07/46	34,173	0.00
USD 150,000	MetLife Inc, 3.600%, 13/11/25	147,606	0.00	EUR 100,000	Mondelez International Inc, 0.250%, 17/03/28	98,775	0.00
USD 1,000,000	MetLife Inc, 5.375%, 15/07/33	1,043,950	0.02	USD 35,000	Mondelez International Inc, 1.875%, 15/10/32	28,572	0.00
USD 200,000	MetLife Inc, 5.700%, 15/06/35	215,332	0.00	EUR 100,000	Mondelez International Inc, 0.750%, 17/03/33	89,238	0.00
USD 300,000	MetLife Inc, 5.875%, 06/02/41	328,149	0.01	EUR 100,000	Mondelez International Inc, 1.375%, 17/03/41	80,943	0.00
EUR 400,000	Metropolitan Life Global Funding I, 1.750%, 25/05/25	431,361	0.01	USD 300,000	Montefiore Obligated Group, 4.287%, 01/09/50	185,205	0.00
EUR 100,000	Metropolitan Life Global Funding I, 0.550%, 16/06/27	101,418	0.00	EUR 100,000	Moody's Corp, 0.950%, 25/02/30	98,064	0.00
GBP 300,000	Metropolitan Life Global Funding I, 0.625%, 08/12/27	333,170	0.01	USD 600,000	Moody's Corp, 2.750%, 19/08/41	438,540	0.01
GBP 500,000	Metropolitan Life Global Funding I, 1.625%, 12/10/28	566,279	0.01	USD 100,000	Moody's Corp, 5.250%, 15/07/44	101,919	0.00
EUR 100,000	Metropolitan Life Global Funding I, 0.500%, 25/05/29	96,109	0.00	EUR 100,000	Morgan Stanley, 1.750%, 30/01/25	108,209	0.00
USD 200,000	Metropolitan Life Global Funding I, 3.050%, 17/06/29	182,472	0.00	USD 200,000	Morgan Stanley, 4.000%, 23/07/25	197,256	0.00
USD 200,000	Micron Technology Inc, 4.975%, 06/02/26	200,186	0.00	USD 135,000	Morgan Stanley, 3.875%, 27/01/26	132,282	0.00
USD 500,000	Micron Technology Inc, 5.375%, 15/04/28	509,275	0.01	USD 500,000	Morgan Stanley, 2.630%, 18/02/26	483,975	0.01
USD 500,000	Micron Technology Inc, 2.703%, 15/04/32	420,020	0.01	USD 500,000	Morgan Stanley, 2.188%, 28/04/26	480,335	0.01
USD 500,000	Micron Technology Inc, 3.366%, 01/11/41	376,100	0.01	EUR 100,000	Morgan Stanley, 2.103%, 08/05/26	107,955	0.00
USD 500,000	Micron Technology Inc, 3.477%, 01/11/51	365,980	0.01	USD 200,000	Morgan Stanley, 3.125%, 27/07/26	191,566	0.00
USD 100,000	Microsoft Corp, 2.700%, 12/02/25	97,854	0.00	USD 120,000	Morgan Stanley, 4.350%, 08/09/26	117,871	0.00
USD 100,000	Microsoft Corp, 3.125%, 03/11/25	97,709	0.00	USD 100,000	Morgan Stanley, 3.625%, 20/01/27	97,057	0.00
USD 50,000	Microsoft Corp, 2.400%, 08/08/26	47,727	0.00	GBP 100,000	Morgan Stanley, 2.625%, 09/03/27	120,488	0.00
USD 650,000	Microsoft Corp, 3.400%, 15/09/26	633,405	0.01	EUR 125,000	Morgan Stanley, 1.875%, 27/04/27	131,753	0.00
USD 260,000	Microsoft Corp, 3.300%, 06/02/27	253,503	0.00	USD 695,000	Morgan Stanley, 1.593%, 04/05/27	640,415	0.01
USD 500,000	Microsoft Corp, 3.400%, 15/06/27	486,125	0.01	USD 500,000	Morgan Stanley, 1.512%, 20/07/27	457,060	0.01
EUR 100,000	Microsoft Corp, 3.125%, 06/12/28	113,783	0.00	USD 345,000	Morgan Stanley, 2.475%, 21/01/28	320,550	0.01
USD 500,000	Microsoft Corp, 1.350%, 15/09/30	416,730	0.01	USD 675,000	Morgan Stanley, 4.210%, 20/04/28	660,170	0.01
USD 286,000	Microsoft Corp, 3.450%, 08/08/36	263,466	0.00	USD 150,000	Morgan Stanley, 3.591%, 22/07/28	143,160	0.00

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
EUR 300,000	Morgan Stanley, 4.813%, 25/10/28	346,818	0.01	EUR 100,000	National Grid North America Inc, 1.054%, 20/01/31	93,334	0.00
EUR 800,000	Morgan Stanley, 4.656%, 02/03/29	917,531	0.01	USD 25,000	National Health Investors Inc, 3.000%, 01/02/31	20,121	0.00
USD 500,000	Morgan Stanley, 5.164%, 20/04/29	502,885	0.01	USD 300,000	National Life Insurance Co, 5.250%, 19/07/68	266,058	0.00
EUR 100,000	Morgan Stanley, 0.495%, 26/10/29	95,367	0.00	USD 1,000,000	National Rural Utilities Cooperative Finance Corp, 4.800%, 15/03/28	1,013,020	0.02
USD 205,000	Morgan Stanley, 2.699%, 22/01/31	179,748	0.00	USD 115,000	National Rural Utilities Cooperative Finance Corp, 2.400%, 15/03/30	99,855	0.00
EUR 100,000	Morgan Stanley, 0.497%, 07/02/31	91,485	0.00	USD 165,000	National Rural Utilities Cooperative Finance Corp, 8.000%, 01/03/32	197,815	0.00
USD 500,000	Morgan Stanley, 3.622%, 01/04/31	460,815	0.01	USD 1,000,000	National Rural Utilities Cooperative Finance Corp, 5.800%, 15/01/33	1,062,130	0.02
USD 65,000	Morgan Stanley, 1.794%, 13/02/32	51,940	0.00	USD 125,000	National Rural Utilities Cooperative Finance Corp, 4.300%, 15/03/49	109,475	0.00
USD 35,000	Morgan Stanley, 7.250%, 01/04/32	41,319	0.00	USD 500,000	National Securities Clearing Corp, 5.100%, 21/11/27	510,490	0.01
EUR 100,000	Morgan Stanley, 2.950%, 07/05/32	104,546	0.00	USD 150,000	Nationwide Mutual Insurance Co, 4.950%, 22/04/44	129,829	0.00
USD 500,000	Morgan Stanley, 2.239%, 21/07/32	408,125	0.01	USD 50,000	NBCUniversal Media LLC, 4.450%, 15/01/43	45,855	0.00
USD 275,000	Morgan Stanley, 2.943%, 21/01/33	234,113	0.00	USD 300,000	Nestle Holdings Inc, 1.000%, 15/09/27	267,450	0.00
EUR 100,000	Morgan Stanley, 1.102%, 29/04/33	89,672	0.00	USD 800,000	Nestle Holdings Inc, 2.500%, 14/09/41	595,792	0.01
GBP 400,000	Morgan Stanley, 5.789%, 18/11/33	543,830	0.01	USD 500,000	Nestle Holdings Inc, 2.625%, 14/09/51	344,415	0.01
EUR 300,000	Morgan Stanley, 5.148%, 25/01/34	363,978	0.01	USD 250,000	New York and Presbyterian Hospital, 2.256%, 01/08/40	172,317	0.00
USD 1,000,000	Morgan Stanley, 5.424%, 21/07/34	1,014,690	0.02	USD 500,000	New York Life Global Funding, 4.700%, 02/04/26	500,610	0.01
USD 1,000,000	Morgan Stanley, 6.627%, 01/11/34	1,109,410	0.02	USD 1,000,000	New York Life Global Funding, 3.250%, 07/04/27	959,210	0.02
USD 1,160,000	Morgan Stanley, 5.297%, 20/04/37	1,128,796	0.02	GBP 100,000	New York Life Global Funding, 1.500%, 15/07/27	116,300	0.00
USD 1,000,000	Morgan Stanley, 5.948%, 19/01/38	1,012,580	0.02	USD 500,000	New York Life Global Funding, 4.850%, 09/01/28	504,190	0.01
USD 100,000	Morgan Stanley, 3.971%, 22/07/38	87,842	0.00	GBP 200,000	New York Life Global Funding, 0.750%, 14/12/28	216,823	0.00
USD 300,000	Morgan Stanley, 4.457%, 22/04/39	277,509	0.00	USD 55,000	Newmont Corp, 2.800%, 01/10/29	50,313	0.00
USD 115,000	Morgan Stanley, 3.217%, 22/04/42	88,843	0.00	USD 125,000	Newmont Corp, 2.250%, 01/10/30	108,166	0.00
USD 125,000	Morgan Stanley, 4.300%, 27/01/45	113,263	0.00	USD 160,000	Newmont Corp, 6.250%, 01/10/39	177,790	0.00
USD 415,000	Morgan Stanley, 4.375%, 22/01/47	374,554	0.01	USD 735,000	NextEra Energy Capital Holdings Inc, 1.900%, 15/06/28	652,643	0.01
USD 500,000	Morgan Stanley, 5.597%, 24/03/51	541,215	0.01	USD 395,000	NextEra Energy Capital Holdings Inc, 2.250%, 01/06/30	338,333	0.01
USD 500,000	Morgan Stanley, 2.802%, 25/01/52	334,520	0.01	USD 100,000	NextEra Energy Capital Holdings Inc, 4.800%, 01/12/77	86,709	0.00
USD 1,000,000	Morgan Stanley Bank NA, 5.479%, 16/07/25	1,008,960	0.02	USD 400,000	NextEra Energy Capital Holdings Inc, 5.650%, 01/05/79	374,692	0.01
USD 500,000	Morgan Stanley Direct Lending Fund, 4.500%, perpetual	482,490	0.01	USD 100,000	Niagara Mohawk Power Corp, 4.119%, 28/11/42	82,652	0.00
USD 100,000	Mosaic Co, 5.625%, 15/11/43	99,004	0.00				
USD 35,000	Mount Sinai Hospital, 3.737%, 01/07/49	26,985	0.00				
USD 165,000	MPLX LP, 4.125%, 01/03/27	161,647	0.00				
USD 300,000	MPLX LP, 4.000%, 15/03/28	289,803	0.01				
USD 2,000,000	MPLX LP, 5.000%, 01/03/33	1,963,900	0.03				
USD 300,000	MPLX LP, 4.500%, 15/04/38	267,636	0.00				
USD 65,000	MPLX LP, 5.200%, 01/03/47	60,477	0.00				
USD 500,000	MPLX LP, 5.200%, 01/12/47	457,265	0.01				
USD 1,000,000	MPLX LP, 5.650%, 01/03/53	991,030	0.02				
USD 500,000	MultiCare Health System, 2.803%, 15/08/50	307,935	0.01				
EUR 100,000	Mylan Inc, 2.125%, 23/05/25	107,807	0.00				
EUR 100,000	Nasdaq Inc, 0.875%, 13/02/30	95,891	0.00				
USD 200,000	Nasdaq Inc, 1.650%, 15/01/31	162,584	0.00				
EUR 100,000	Nasdaq Inc, 0.900%, 30/07/33	87,556	0.00				
USD 100,000	Nasdaq Inc, 3.950%, perpetual	79,635	0.00				
USD 50,000	National Fuel Gas Co, 5.200%, 15/07/25	49,765	0.00				
USD 50,000	National Fuel Gas Co, 3.950%, 15/09/27	47,623	0.00				
USD 365,000	National Fuel Gas Co, 2.950%, 01/03/31	306,494	0.01				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 300,000	NIKE Inc, 2.850%, 27/03/30	276,042	0.00	USD 200,000	NSTAR Electric Co, 3.200%, 15/05/27	193,194	0.00
USD 500,000	NIKE Inc, 3.250%, 27/03/40	420,840	0.01	USD 250,000	NSTAR Electric Co, 3.250%, 15/05/29	235,250	0.00
USD 50,000	NIKE Inc, 3.875%, 01/11/45	44,416	0.00	USD 1,200,000	NSTAR Electric Co, 4.550%, 01/06/52	1,098,804	0.02
USD 50,000	NNN REIT Inc, 2.500%, 15/04/30	43,041	0.00	USD 500,000	NSTAR Electric Co, 4.950%, 15/09/52	489,440	0.01
USD 325,000	NNN REIT Inc, 3.000%, 15/04/52	213,340	0.00	USD 100,000	Nucor Corp, 3.950%, 01/05/28	97,564	0.00
USD 100,000	Norfolk Southern Corp, 2.900%, 15/06/26	95,961	0.00	USD 600,000	Nucor Corp, 2.979%, perpetual	408,972	0.01
USD 175,000	Norfolk Southern Corp, 3.150%, 01/06/27	167,449	0.00	USD 50,000	NVIDIA Corp, 3.200%, 16/09/26	48,677	0.00
USD 1,000,000	Norfolk Southern Corp, 5.050%, 01/08/30	1,026,780	0.02	USD 400,000	NVIDIA Corp, 1.550%, 15/06/28	358,520	0.01
USD 550,000	Norfolk Southern Corp, 2.300%, 15/05/31	474,903	0.01	USD 100,000	NVIDIA Corp, 2.000%, 15/06/31	85,856	0.00
USD 1,000,000	Norfolk Southern Corp, 4.450%, 01/03/33	988,950	0.02	USD 500,000	NVIDIA Corp, 3.500%, 01/04/40	435,335	0.01
USD 200,000	Norfolk Southern Corp, 4.100%, 15/05/49	170,648	0.00	USD 300,000	NVIDIA Corp, 3.500%, 01/04/50	250,632	0.00
USD 300,000	Norfolk Southern Corp, 3.400%, 01/11/49	227,838	0.00	USD 125,000	NVR Inc, 3.000%, 15/05/30	111,506	0.00
USD 200,000	Norfolk Southern Corp, 4.050%, 15/08/52	168,958	0.00	USD 125,000	NYU Langone Hospitals, 4.368%, 01/07/47	111,951	0.00
USD 1,000,000	Norfolk Southern Corp, 5.350%, 01/08/54	1,042,280	0.02	USD 300,000	Oaktree Specialty Lending Corp, 3.500%, 25/02/25	289,869	0.01
USD 525,000	Norfolk Southern Corp, 4.100%, 15/05/21	398,932	0.01	USD 2,000,000	Oglethorpe Power Corp, 4.500%, 01/04/47	1,698,920	0.03
USD 100,000	Northern Trust Corp, 3.950%, 30/10/25	98,416	0.00	USD 200,000	Oglethorpe Power Corp, 5.050%, 01/10/48	185,076	0.00
USD 300,000	Northern Trust Corp, 3.650%, 03/08/28	291,066	0.01	USD 55,000	Old Republic International Corp, 3.850%, 11/06/51	40,557	0.00
USD 200,000	Northern Trust Corp, 3.150%, 03/05/29	188,768	0.00	USD 100,000	Omega Healthcare Investors Inc, 4.750%, 15/01/28	96,534	0.00
USD 50,000	Northwell Healthcare Inc, 4.260%, 01/11/47	42,423	0.00	USD 100,000	Omega Healthcare Investors Inc, 3.625%, 01/10/29	88,605	0.00
USD 50,000	Northwell Healthcare Inc, 3.809%, 01/11/49	38,107	0.00	USD 50,000	Omnicom Group Inc, 2.450%, 30/04/30	43,542	0.00
USD 500,000	Northwestern Mutual Global Funding, 4.700%, 06/04/26	498,375	0.01	USD 570,000	Oncor Electric Delivery Co LLC, 0.550%, 01/10/25	530,545	0.01
USD 500,000	Northwestern Mutual Global Funding, 4.900%, 12/06/28	502,335	0.01	USD 200,000	Oncor Electric Delivery Co LLC, 3.700%, 15/11/28	193,336	0.00
USD 100,000	Northwestern Mutual Life Insurance Co, 3.850%, 30/09/47	80,971	0.00	USD 1,000,000	Oncor Electric Delivery Co LLC, 4.150%, 01/06/32	965,600	0.02
USD 25,000	Northwestern University, 3.662%, 01/12/57	20,308	0.00	USD 1,000,000	Oncor Electric Delivery Co LLC, 4.550%, 15/09/32	992,110	0.02
USD 200,000	NOV Inc, 3.600%, 01/12/29	185,082	0.00	USD 150,000	Oncor Electric Delivery Co LLC, 3.800%, 30/09/47	121,383	0.00
USD 385,000	Novant Health Inc, 3.168%, 01/11/51	270,328	0.00	USD 500,000	Oncor Electric Delivery Co LLC, 4.950%, 15/09/52	495,915	0.01
USD 400,000	Novartis Capital Corp, 1.750%, 14/02/25	387,228	0.01	USD 1,000,000	ONE Gas Inc, 4.250%, 01/09/32	957,450	0.02
USD 100,000	Novartis Capital Corp, 2.000%, 14/02/27	93,738	0.00	USD 90,000	ONE Gas Inc, 4.500%, 01/11/48	79,753	0.00
USD 100,000	Novartis Capital Corp, 2.200%, 14/08/30	88,180	0.00	USD 100,000	ONEOK Inc, 2.200%, 15/09/25	95,105	0.00
USD 150,000	Novartis Capital Corp, 4.000%, 20/11/45	135,402	0.00	USD 100,000	ONEOK Inc, 3.100%, 15/03/30	89,925	0.00
USD 65,000	Novartis Capital Corp, 2.750%, 14/08/50	47,033	0.00	USD 100,000	ONEOK Inc, 6.350%, 15/01/31	106,903	0.00
				USD 1,500,000	ONEOK Inc, 6.100%, 15/11/32	1,594,815	0.02
				USD 150,000	ONEOK Inc, 4.950%, 13/07/47	134,854	0.00
				USD 100,000	ONEOK Inc, 4.500%, 15/03/50	83,836	0.00
				USD 100,000	ONEOK Partners LP, 4.900%, 15/03/25	99,485	0.00
				USD 15,000	ONEOK Partners LP, 6.650%, 01/10/36	16,365	0.00

Schedule of Investments (continued)
as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
United States (continued)				United States (continued)			
USD 25,000	ONEOK Partners LP, 6.850%, 15/10/37	27,638	0.00	USD 625,000	Paramount Global, 4.200%, 19/05/32	559,344	0.01
USD 150,000	Oracle Corp, 2.950%, 15/05/25	145,693	0.00	USD 75,000	Paramount Global, 4.850%, 01/07/42	60,249	0.00
USD 500,000	Oracle Corp, 5.800%, 10/11/25	508,220	0.01	USD 250,000	Paramount Global, 4.950%, 19/05/50	203,332	0.00
USD 615,000	Oracle Corp, 1.650%, 25/03/26	573,703	0.01	USD 100,000	Parker-Hannifin Corp, 3.250%, 01/03/27	96,067	0.00
USD 440,000	Oracle Corp, 2.650%, 15/07/26	417,481	0.01	USD 200,000	Parker-Hannifin Corp, 3.250%, 14/06/29	188,442	0.00
USD 200,000	Oracle Corp, 3.250%, 15/11/27	190,118	0.00	USD 105,000	Parker-Hannifin Corp, 4.200%, 21/11/34	100,765	0.00
USD 1,000,000	Oracle Corp, 4.500%, 06/05/28	1,001,100	0.02	USD 200,000	PayPal Holdings Inc, 2.650%, 01/10/26	190,058	0.00
USD 500,000	Oracle Corp, 6.150%, 09/11/29	537,925	0.01	USD 25,000	PeaceHealth Obligated Group, 1.375%, 15/11/25	23,175	0.00
USD 500,000	Oracle Corp, 2.950%, 01/04/30	451,685	0.01	USD 50,000	PECO Energy Co, 3.150%, 15/10/25	48,723	0.00
USD 620,000	Oracle Corp, 2.875%, 25/03/31	549,661	0.01	USD 100,000	PECO Energy Co, 3.700%, 15/09/47	81,133	0.00
USD 500,000	Oracle Corp, 6.250%, 09/11/32	544,205	0.01	USD 60,000	PECO Energy Co, 3.900%, 01/03/48	50,966	0.00
USD 100,000	Oracle Corp, 4.300%, 08/07/34	93,418	0.00	USD 90,000	PECO Energy Co, 2.800%, 15/06/50	61,550	0.00
USD 200,000	Oracle Corp, 3.900%, 15/05/35	178,312	0.00	USD 110,000	PECO Energy Co, 3.050%, 15/03/51	78,217	0.00
USD 300,000	Oracle Corp, 3.800%, 15/11/37	255,798	0.00	USD 500,000	PECO Energy Co, 2.850%, 15/09/51	337,035	0.01
USD 500,000	Oracle Corp, 3.600%, 01/04/40	400,710	0.01	USD 500,000	Penske Truck Leasing Co Lp / PTL Finance Corp, 1.700%, 15/06/26	459,735	0.01
USD 100,000	Oracle Corp, 5.375%, 15/07/40	98,560	0.00	USD 200,000	Penske Truck Leasing Co Lp / PTL Finance Corp, 4.200%, 01/04/27	193,540	0.00
USD 1,160,000	Oracle Corp, 3.650%, 25/03/41	923,464	0.01	USD 500,000	Penske Truck Leasing Co Lp / PTL Finance Corp, 4.400%, 01/07/27	487,655	0.01
USD 25,000	Oracle Corp, 4.000%, 15/07/46	20,109	0.00	USD 500,000	Penske Truck Leasing Co Lp / PTL Finance Corp, 5.875%, 15/11/27	511,660	0.01
USD 320,000	Oracle Corp, 4.000%, 15/11/47	253,738	0.00	USD 500,000	Penske Truck Leasing Co Lp / PTL Finance Corp, 5.550%, 01/05/28	508,325	0.01
USD 300,000	Oracle Corp, 3.600%, 01/04/50	222,396	0.00	EUR 100,000	Pepsico Inc, 0.750%, 18/03/27	103,722	0.00
USD 660,000	Oracle Corp, 3.950%, 25/03/51	519,941	0.01	USD 300,000	PepsiCo Inc, 2.250%, 19/03/25	291,549	0.01
USD 1,000,000	Oracle Corp, 6.900%, 09/11/52	1,174,420	0.02	USD 100,000	PepsiCo Inc, 2.375%, 06/10/26	95,077	0.00
USD 1,000,000	Oracle Corp, 5.550%, 06/02/53	1,001,300	0.02	USD 500,000	PepsiCo Inc, 5.125%, 10/11/26	510,810	0.01
USD 100,000	O'Reilly Automotive Inc, 3.600%, 01/09/27	96,521	0.00	EUR 300,000	PepsiCo Inc, 0.500%, 06/05/28	301,566	0.01
USD 100,000	O'Reilly Automotive Inc, 3.900%, 01/06/29	96,654	0.00	EUR 100,000	PepsiCo Inc, 0.875%, 18/07/28	101,619	0.00
USD 90,000	O'Reilly Automotive Inc, 1.750%, 15/03/31	73,566	0.00	USD 50,000	PepsiCo Inc, 2.625%, 29/07/29	46,150	0.00
USD 500,000	O'Reilly Automotive Inc, 4.700%, 15/06/32	495,505	0.01	USD 395,000	PepsiCo Inc, 1.625%, 01/05/30	336,749	0.01
USD 25,000	Orlando Health Obligated Group, 3.327%, 01/10/50	18,574	0.00	USD 40,000	PepsiCo Inc, 1.400%, 25/02/31	33,112	0.00
USD 1,000,000	Otis Worldwide Corp, 5.250%, 16/08/28	1,026,490	0.02	USD 300,000	PepsiCo Inc, 1.950%, 21/10/31	254,844	0.00
USD 35,000	Owens Corning, 3.950%, 15/08/29	33,411	0.00	EUR 100,000	PepsiCo Inc, 0.400%, 09/10/32	89,263	0.00
USD 200,000	Owens Corning, 3.875%, 01/06/30	188,050	0.00	EUR 100,000	PepsiCo Inc, 0.750%, 14/10/33	90,312	0.00
USD 35,000	PACCAR Financial Corp, 1.800%, 06/02/25	33,875	0.00	USD 1,000,000	PepsiCo Inc, 2.625%, 21/10/41	755,440	0.01
USD 1,000,000	PACCAR Financial Corp, 2.850%, perpetual	977,410	0.02	USD 100,000	PepsiCo Inc, 3.450%, 06/10/46	82,895	0.00
USD 500,000	Pacific Gas and Electric Co, 6.950%, 15/03/34	551,275	0.01	USD 200,000	PepsiCo Inc, 2.875%, 15/10/49	147,272	0.00
USD 1,000,000	Pacific Life Global Funding II, 5.500%, 28/08/26	1,019,600	0.02	EUR 100,000	PepsiCo Inc, 1.050%, 09/10/50	71,888	0.00
USD 1,000,000	Pacific Life Global Funding II, 5.500%, 18/07/28	1,025,360	0.02	USD 500,000	PepsiCo Inc, 2.750%, 21/10/51	356,430	0.01
USD 500,000	Pacific Life Global Funding II, 2.450%, 11/01/32	408,425	0.01	USD 500,000	PepsiCo Inc, 4.650%, 15/02/53	497,475	0.01
USD 35,000	Packaging Corp of America, 3.400%, 15/12/27	33,395	0.00				
USD 30,000	Paramount Global, 7.875%, 30/07/30	32,549	0.00				

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 150,000	Pfizer Inc, 3.000%, 15/12/26	144,550	0.00	USD 25,000	Plains All American Pipeline LP / PAA Finance Corp, 6.650%, 15/01/37	26,818	0.00
USD 100,000	Pfizer Inc, 3.600%, 15/09/28	97,455	0.00	USD 50,000	Plains All American Pipeline LP / PAA Finance Corp, 4.700%, 15/06/44	41,961	0.00
USD 200,000	Pfizer Inc, 3.450%, 15/03/29	192,774	0.00	USD 285,000	PNC Bank NA, 2.700%, 22/10/29	250,780	0.00
USD 50,000	Pfizer Inc, 1.700%, 28/05/30	42,652	0.00	USD 300,000	PNC Financial Services Group Inc, 1.150%, 13/08/26	272,847	0.00
USD 400,000	Pfizer Inc, 4.000%, 15/12/36	378,128	0.01	USD 250,000	PNC Financial Services Group Inc, 3.150%, 19/05/27	237,210	0.00
GBP 100,000	Pfizer Inc, 6.500%, 03/06/38	152,930	0.00	USD 500,000	PNC Financial Services Group Inc, 5.582%, 12/06/29	510,495	0.01
USD 50,000	Pfizer Inc, 4.100%, 15/09/38	46,076	0.00	USD 465,000	PNC Financial Services Group Inc, 2.307%, 23/04/32	389,154	0.01
USD 250,000	Pfizer Inc, 3.900%, 15/03/39	222,032	0.00	USD 1,000,000	PNC Financial Services Group Inc, 5.068%, 24/01/34	979,860	0.02
GBP 400,000	Pfizer Inc, 2.735%, 15/06/43	384,821	0.01	USD 1,000,000	PNC Financial Services Group Inc, 5.939%, 18/08/34	1,041,500	0.02
USD 100,000	Pfizer Inc, 4.300%, 15/06/43	92,095	0.00	USD 5,000	Potomac Electric Power Co, 6.500%, 15/11/37	5,746	0.00
USD 35,000	Pfizer Inc, 4.200%, 15/09/48	31,724	0.00	EUR 200,000	PPG Industries Inc, 0.875%, 03/11/25	211,110	0.00
USD 45,000	Pfizer Inc, 2.700%, 28/05/50	31,364	0.00	USD 500,000	PPG Industries Inc, 1.200%, 15/03/26	462,410	0.01
USD 50,000	Philip Morris International Inc, 3.375%, 11/08/25	48,839	0.00	USD 200,000	Principal Financial Group Inc, 3.100%, 15/11/26	190,724	0.00
USD 200,000	Philip Morris International Inc, 0.875%, 01/05/26	183,272	0.00	USD 200,000	Principal Financial Group Inc, 2.125%, 15/06/30	169,140	0.00
USD 100,000	Philip Morris International Inc, 3.125%, 02/03/28	94,550	0.00	USD 100,000	Principal Financial Group Inc, 4.300%, 15/11/46	86,022	0.00
USD 200,000	Philip Morris International Inc, 1.750%, 01/11/30	164,948	0.00	USD 800,000	Principal Life Global Funding II, 0.875%, 12/01/26	734,560	0.01
EUR 400,000	Philip Morris International Inc, 0.800%, 01/08/31	360,328	0.00	USD 300,000	Principal Life Global Funding II, 1.250%, 16/08/26	272,187	0.00
EUR 100,000	Philip Morris International Inc, 2.000%, 09/05/36	86,590	0.00	USD 500,000	Procter & Gamble Co, 1.000%, 23/04/26	464,270	0.01
USD 45,000	Philip Morris International Inc, 6.375%, 16/05/38	50,383	0.00	USD 200,000	Procter & Gamble Co, 2.450%, 03/11/26	191,088	0.00
EUR 100,000	Philip Morris International Inc, 1.450%, 01/08/39	72,415	0.00	EUR 50,000	Procter & Gamble Co, 4.875%, 11/05/27	58,824	0.00
USD 100,000	Philip Morris International Inc, 3.875%, 21/08/42	82,225	0.00	USD 50,000	Procter & Gamble Co, 2.850%, 11/08/27	47,922	0.00
USD 100,000	Philip Morris International Inc, 4.875%, 15/11/43	94,768	0.00	EUR 100,000	Procter & Gamble Co, 1.200%, 30/10/28	103,142	0.00
USD 300,000	Phillips 66, 3.900%, 15/03/28	292,320	0.01	EUR 100,000	Procter & Gamble Co, 0.350%, 05/05/30	95,147	0.00
USD 300,000	Phillips 66, 2.150%, 15/12/30	253,425	0.00	USD 750,000	Procter & Gamble Co, 1.950%, 23/04/31	650,107	0.01
USD 45,000	Phillips 66, 4.875%, 15/11/44	43,235	0.00	EUR 500,000	Procter & Gamble Co, 3.250%, 02/08/31	569,745	0.01
USD 500,000	Phillips 66, 3.300%, 15/03/52	359,385	0.01	EUR 100,000	Procter & Gamble Co, 1.875%, 30/10/38	96,972	0.00
USD 650,000	Phillips 66 Co, 3.605%, 15/02/25	638,787	0.01	EUR 100,000	Procter & Gamble Co, 0.900%, 04/11/41	77,891	0.00
USD 500,000	Phillips 66 Co, 4.950%, 01/12/27	504,720	0.01	USD 100,000	Progressive Corp, 2.450%, 15/01/27	93,931	0.00
USD 400,000	Physicians Realty LP, 2.625%, 01/11/31	329,852	0.01				
USD 100,000	Piedmont Operating Partnership LP, 3.150%, 15/08/30	75,922	0.00				
USD 200,000	Pine Street Trust I, 4.572%, 15/02/29	190,958	0.00				
USD 200,000	Pine Street Trust II, 5.568%, 15/02/49	180,196	0.00				
USD 100,000	Plains All American Pipeline LP / PAA Finance Corp, 4.500%, 15/12/26	98,818	0.00				
USD 200,000	Plains All American Pipeline LP / PAA Finance Corp, 3.550%, 15/12/29	184,332	0.00				
USD 500,000	Plains All American Pipeline LP / PAA Finance Corp, 3.800%, 15/09/30	460,735	0.01				

Schedule of Investments (continued)
as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
United States (continued)				United States (continued)			
USD 150,000	Progressive Corp, 4.350%, 25/04/44	133,729	0.00	USD 1,000,000	Public Service Enterprise Group Inc, 5.850%, 15/11/27	1,042,000	0.02
USD 300,000	Progressive Corp, 2.500%, perpetual	281,880	0.00	USD 1,000,000	Public Service Enterprise Group Inc, 5.875%, 15/10/28	1,050,570	0.02
EUR 100,000	Prologis Euro Finance LLC, 0.250%, 10/09/27	99,406	0.00	USD 200,000	Public Storage Operating Co, 3.094%, 15/09/27	190,686	0.00
EUR 100,000	Prologis Euro Finance LLC, 1.875%, 05/01/29	102,756	0.00	EUR 100,000	Public Storage Operating Co, 0.500%, 09/09/30	91,289	0.00
EUR 100,000	Prologis Euro Finance LLC, 3.875%, 31/01/30	112,394	0.00	EUR 100,000	Public Storage Operating Co, 0.875%, 24/01/32	91,331	0.00
EUR 500,000	Prologis Euro Finance LLC, 0.500%, 16/02/32	432,288	0.01	USD 125,000	Puget Energy Inc, 4.100%, 15/06/30	114,875	0.00
EUR 100,000	Prologis Euro Finance LLC, 4.250%, 31/01/43	111,359	0.00	USD 30,000	Puget Sound Energy Inc, 4.223%, 15/06/48	25,598	0.00
EUR 100,000	Prologis Euro Finance LLC, 1.500%, 10/09/49	67,405	0.00	USD 2,100,000	Puget Sound Energy Inc, 3.250%, 15/09/49	1,498,686	0.02
EUR 192,000	Prologis Euro Finance LLC, 4.625%, perpetual	226,320	0.00	USD 300,000	Qualcomm Inc, 3.450%, 20/05/25	294,777	0.01
USD 25,000	Prologis LP, 2.125%, 15/04/27	23,141	0.00	USD 150,000	Qualcomm Inc, 3.250%, 20/05/27	145,273	0.00
USD 65,000	Prologis LP, 3.875%, 15/09/28	62,881	0.00	USD 230,000	Qualcomm Inc, 4.300%, 20/05/47	211,400	0.00
USD 40,000	Prologis LP, 2.875%, 15/11/29	36,362	0.00	USD 1,000,000	QUALCOMM Inc, 6.000%, 20/05/53	1,156,350	0.02
USD 30,000	Prologis LP, 2.250%, 15/04/30	26,295	0.00	USD 500,000	Quanta Services Inc, 3.050%, 01/10/41	367,445	0.01
USD 145,000	Prologis LP, 1.250%, 15/10/30	117,480	0.00	USD 300,000	Quest Diagnostics Inc, 2.950%, 30/06/30	269,058	0.00
USD 70,000	Prologis LP, 1.750%, 01/02/31	58,288	0.00	USD 150,000	Quest Diagnostics Inc, 4.700%, 30/03/45	136,714	0.00
USD 100,000	Prologis LP, 1.625%, 15/03/31	81,165	0.00	USD 500,000	Ralph Lauren Corp, 2.950%, 15/06/30	456,330	0.01
USD 25,000	Prologis LP, 3.000%, 15/04/50	18,019	0.00	USD 165,000	Raymond James Financial Inc, 3.750%, 01/04/51	125,228	0.00
USD 105,000	Prologis LP, 2.125%, 15/10/50	62,392	0.00	USD 425,000	Realty Income Corp, 4.875%, 01/06/26	425,391	0.01
USD 500,000	Prologis LP, 5.250%, 15/06/53	522,425	0.01	USD 100,000	Realty Income Corp, 3.000%, 15/01/27	94,966	0.00
USD 500,000	Protective Life Global Funding, 1.303%, 20/09/26	453,415	0.01	USD 535,000	Realty Income Corp, 2.200%, 15/06/28	480,323	0.01
USD 80,000	Providence St Joseph Health Obligated Group, 2.532%, 01/10/29	69,958	0.00	USD 500,000	Realty Income Corp, 4.700%, 15/12/28	503,475	0.01
USD 105,000	Prudential Financial Inc, 1.500%, 10/03/26	97,983	0.00	USD 40,000	Realty Income Corp, 3.250%, 15/01/31	36,424	0.00
USD 100,000	Prudential Financial Inc, 2.100%, 10/03/30	87,689	0.00	USD 530,000	Realty Income Corp, 2.850%, 15/12/32	451,995	0.01
USD 150,000	Prudential Financial Inc, 3.000%, 10/03/40	116,951	0.00	USD 100,000	Realty Income Corp, 1.800%, 15/03/33	77,850	0.00
USD 50,000	Prudential Financial Inc, 4.600%, 15/05/44	46,695	0.00	USD 500,000	Realty Income Corp, 4.900%, 15/07/33	501,265	0.01
USD 200,000	Prudential Financial Inc, 4.500%, 15/09/47	186,850	0.00	USD 100,000	Realty Income Corp, 4.650%, 15/03/47	93,582	0.00
USD 300,000	Prudential Financial Inc, 3.935%, 07/12/49	247,602	0.00	USD 1,000,000	Regal Rexnord Corp, 6.050%, 15/04/28	1,013,520	0.02
USD 355,000	Prudential Financial Inc, 3.700%, 01/10/50	307,512	0.01	USD 140,000	Regency Centers LP, 3.700%, 15/06/30	130,344	0.00
USD 1,000,000	Public Service Co of New Hampshire, 5.150%, 15/01/53	1,017,210	0.02	USD 60,000	Regency Centers LP, 4.650%, 15/03/49	51,517	0.00
USD 545,000	Public Service Electric and Gas Co, 1.900%, 15/08/31	447,701	0.01	USD 100,000	Regions Financial Corp, 2.250%, 18/05/25	95,314	0.00
USD 1,000,000	Public Service Electric and Gas Co, 4.900%, 15/12/32	1,017,230	0.02				
USD 200,000	Public Service Electric and Gas Co, 5.500%, 01/03/40	207,862	0.00				
USD 200,000	Public Service Electric and Gas Co, 3.850%, 01/05/49	167,326	0.00				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 150,000	Regions Financial Corp, 1.800%, 12/08/28	128,631	0.00	USD 500,000	Ryder System Inc, 1.750%, 01/09/26	460,920	0.01
USD 50,000	Reinsurance Group of America Inc, 3.900%, 15/05/29	47,648	0.00	USD 500,000	Ryder System Inc, 5.650%, 01/03/28	515,465	0.01
USD 70,000	Reinsurance Group of America Inc, 3.150%, 15/06/30	62,945	0.00	USD 1,000,000	S&P Global Inc, 2.450%, 01/03/27	943,660	0.01
USD 415,000	Reliance Steel & Aluminum Co, 1.300%, 15/08/25	388,390	0.01	USD 55,000	S&P Global Inc, 2.500%, 01/12/29	49,646	0.00
USD 365,000	Reliance Steel & Aluminum Co, 2.150%, 15/08/30	309,819	0.01	USD 25,000	S&P Global Inc, 1.250%, 15/08/30	20,514	0.00
EUR 100,000	RELX Capital Inc, 1.300%, 12/05/25	107,332	0.00	USD 500,000	S&P Global Inc, 2.900%, 01/03/32	447,000	0.01
USD 100,000	RELX Capital Inc, 4.000%, 18/03/29	98,223	0.00	USD 65,000	S&P Global Inc, 3.250%, 01/12/49	48,992	0.00
USD 25,000	RELX Capital Inc, 3.000%, 22/05/30	22,967	0.00	USD 300,000	S&P Global Inc, 3.700%, 01/03/52	250,128	0.00
USD 30,000	RenaissanceRe Finance Inc, 3.450%, 01/07/27	28,322	0.00	USD 30,000	S&P Global Inc, 2.300%, 15/08/60	18,097	0.00
USD 55,000	Republic Services Inc, 2.900%, 01/07/26	52,874	0.00	USD 145,000	Sabine Pass Liquefaction LLC, 5.625%, 01/03/25	145,289	0.00
USD 180,000	Republic Services Inc, 3.375%, 15/11/27	173,124	0.00	USD 100,000	Sabine Pass Liquefaction LLC, 5.875%, 30/06/26	101,768	0.00
USD 150,000	Republic Services Inc, 2.300%, 01/03/30	132,366	0.00	USD 200,000	Sabine Pass Liquefaction LLC, 4.200%, 15/03/28	196,152	0.00
USD 200,000	Republic Services Inc, 1.450%, 15/02/31	162,690	0.00	USD 645,000	Sabine Pass Liquefaction LLC, 4.500%, 15/05/30	631,803	0.01
USD 65,000	Revvity Inc, 3.300%, 15/09/29	59,056	0.00	USD 100,000	Sabra Health Care LP, 3.900%, 15/10/29	90,670	0.00
USD 200,000	Reynolds American Inc, 5.850%, 15/08/45	188,626	0.00	USD 580,000	Salesforce Inc, 1.950%, 15/07/31	495,703	0.01
USD 500,000	RGA Global Funding, 6.000%, 21/11/28	519,105	0.01	USD 500,000	Salesforce Inc, 2.700%, 15/07/41	382,840	0.01
USD 500,000	Roche Holdings Inc, 0.991%, 05/03/26	463,490	0.01	USD 500,000	Sammons Financial Group Inc, 4.750%, 08/04/32	439,845	0.01
USD 500,000	Roche Holdings Inc, 5.265%, 13/11/26	511,135	0.01	USD 50,000	San Diego Gas & Electric Co, 4.500%, 15/08/40	46,113	0.00
USD 500,000	Roche Holdings Inc, 5.593%, 13/11/33	539,470	0.01	USD 100,000	San Diego Gas & Electric Co, 3.750%, 01/06/47	80,860	0.00
USD 100,000	Roche Holdings Inc, 4.000%, 28/11/44	90,285	0.00	USD 100,000	Santander Holdings USA Inc, 4.500%, 17/07/25	98,941	0.00
USD 30,000	Rockefeller Foundation, 2.492%, 01/10/50	19,957	0.00	USD 500,000	Santander Holdings USA Inc, 3.244%, 05/10/26	474,150	0.01
USD 85,000	Rockwell Automation Inc, 3.500%, 01/03/29	82,462	0.00	USD 325,000	Santander Holdings USA Inc, 4.400%, 13/07/27	315,962	0.01
USD 500,000	Rockwell Automation Inc, 2.800%, 15/08/61	325,185	0.01	USD 500,000	Santander Holdings USA Inc, 6.499%, 09/03/29	517,690	0.01
USD 125,000	Roper Technologies Inc, 4.200%, 15/09/28	123,002	0.00	USD 250,000	Schlumberger Holdings Corp, 3.900%, 17/05/28	243,000	0.00
USD 415,000	Roper Technologies Inc, 2.000%, 30/06/30	353,136	0.01	USD 300,000	Sempra, 3.800%, 01/02/38	257,400	0.00
USD 150,000	Ross Stores Inc, 0.875%, 15/04/26	137,493	0.00	USD 25,000	Sempra, 6.000%, 15/10/39	26,378	0.00
USD 150,000	Ross Stores Inc, 1.875%, 15/04/31	123,717	0.00	USD 125,000	ServiceNow Inc, 1.400%, 01/09/30	102,914	0.00
USD 250,000	RPM International Inc, 4.550%, 01/03/29	246,740	0.00	USD 110,000	Sherwin-Williams Co, 3.450%, 01/06/27	106,317	0.00
USD 50,000	RPM International Inc, 4.250%, 15/01/48	41,468	0.00	USD 150,000	Sherwin-Williams Co, 2.950%, 15/08/29	138,532	0.00
				USD 129,000	Sherwin-Williams Co, 4.500%, 01/06/47	118,287	0.00
				USD 500,000	Sherwin-Williams Co, 2.900%, 15/03/52	347,185	0.01
				USD 150,000	Simon Property Group LP, 3.300%, 15/01/26	145,492	0.00
				USD 100,000	Simon Property Group LP, 3.250%, 30/11/26	96,123	0.00
				USD 100,000	Simon Property Group LP, 3.375%, 15/06/27	95,942	0.00

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 300,000	Simon Property Group LP, 2.450%, 13/09/29	267,369	0.00	USD 50,000	Stanley Black & Decker Inc, 2.750%, 15/11/50	30,937	0.00
USD 500,000	Simon Property Group LP, 2.650%, 15/07/30	443,420	0.01	USD 300,000	Stanley Black & Decker Inc, 4.000%, 15/03/60	250,914	0.00
USD 100,000	Simon Property Group LP, 4.250%, 30/11/46	84,448	0.00	USD 50,000	Starbucks Corp, 3.800%, 15/08/25	49,109	0.00
USD 1,000,000	Simon Property Group LP, 6.650%, 15/01/54	1,183,650	0.02	USD 1,000,000	Starbucks Corp, 4.750%, 15/02/26	1,004,230	0.02
USD 87,000	SITE Centers Corp, 3.625%, 01/02/25	84,626	0.00	USD 50,000	Starbucks Corp, 2.450%, 15/06/26	47,594	0.00
USD 100,000	Smithfield Foods Inc, 4.250%, 01/02/27	96,050	0.00	USD 50,000	Starbucks Corp, 4.000%, 15/11/28	49,294	0.00
USD 60,000	Southern California Edison Co, 3.700%, 01/08/25	58,798	0.00	USD 200,000	Starbucks Corp, 3.550%, 15/08/29	193,012	0.00
USD 175,000	Southern California Edison Co, 1.200%, 01/02/26	162,872	0.00	USD 200,000	Starbucks Corp, 2.550%, 15/11/30	177,072	0.00
USD 115,000	Southern California Edison Co, 2.850%, 01/08/29	105,046	0.00	USD 35,000	Starbucks Corp, 4.300%, 15/06/45	31,443	0.00
USD 205,000	Southern California Edison Co, 6.000%, 15/01/34	225,188	0.00	USD 130,000	Starbucks Corp, 4.500%, 15/11/48	119,072	0.00
USD 50,000	Southern California Edison Co, 4.500%, 01/09/40	44,934	0.00	USD 300,000	Steel Dynamics Inc, 2.400%, 15/06/25	287,352	0.01
USD 200,000	Southern California Edison Co, 3.900%, 15/03/43	164,312	0.00	USD 100,000	Stryker Corp, 3.375%, 01/11/25	97,356	0.00
USD 250,000	Southern California Edison Co, 4.000%, 01/04/47	205,677	0.00	USD 200,000	Stryker Corp, 3.650%, 07/03/28	193,754	0.00
USD 200,000	Southern California Edison Co, 3.650%, 01/02/50	155,374	0.00	EUR 100,000	Stryker Corp, 0.750%, 01/03/29	98,228	0.00
USD 100,000	Southern California Gas Co, 2.600%, 15/06/26	95,454	0.00	EUR 100,000	Stryker Corp, 2.625%, 30/11/30	106,921	0.00
USD 250,000	Southern California Gas Co, 2.550%, 01/02/30	220,110	0.00	USD 55,000	Sutter Health, 2.294%, 15/08/30	47,007	0.00
USD 1,000,000	Southern California Gas Co, 6.350%, 15/11/52	1,149,960	0.02	USD 55,000	Sutter Health, 3.361%, 15/08/50	40,893	0.00
USD 125,000	Southwest Airlines Co, 5.250%, 04/05/25	125,042	0.00	USD 1,000,000	Sutter Health, 5.547%, 15/08/53	1,073,240	0.02
USD 100,000	Southwest Airlines Co, 3.000%, 15/11/26	95,054	0.00	USD 200,000	Synchrony Financial, 3.950%, 01/12/27	187,648	0.00
USD 500,000	Southwest Airlines Co, 5.125%, 15/06/27	502,560	0.01	USD 150,000	Sysco Corp, 3.250%, 15/07/27	143,580	0.00
USD 85,000	Southwest Gas Corp, 3.800%, 29/09/46	63,820	0.00	USD 15,000	Sysco Corp, 5.375%, 21/09/35	15,463	0.00
USD 500,000	Spire Missouri Inc, 3.300%, 01/06/51	355,555	0.01	USD 200,000	Sysco Corp, 4.450%, 15/03/48	176,586	0.00
USD 100,000	Spirit Realty LP, 3.400%, 15/01/30	91,108	0.00	USD 500,000	Take-Two Interactive Software Inc, 4.950%, 28/03/28	504,415	0.01
USD 500,000	Sprint Capital Corp, 6.875%, 15/11/28	541,775	0.01	USD 100,000	Tanger Properties LP, 3.125%, 01/09/26	93,793	0.00
USD 125,000	Sprint Spectrum Co LLC / Sprint Spectrum Co II LLC / Sprint Spectrum Co III LLC, 4.738%, 20/03/25	123,821	0.00	USD 500,000	Tapestry Inc, 7.700%, 27/11/30	527,665	0.01
USD 145,000	Stanley Black & Decker Inc, 3.400%, 01/03/26	140,250	0.00	USD 1,000,000	Targa Resources Corp, 6.500%, 30/03/34	1,082,660	0.02
USD 500,000	Stanley Black & Decker Inc, 6.000%, 06/03/28	526,050	0.01	USD 400,000	Target Corp, 1.950%, 15/01/27	373,436	0.01
USD 100,000	Stanley Black & Decker Inc, 2.300%, 15/03/30	85,208	0.00	USD 250,000	Target Corp, 3.375%, 15/04/29	240,827	0.00
				USD 310,000	Target Corp, 2.950%, 15/01/52	222,416	0.00
				USD 120,000	TC PipeLines LP, 3.900%, 25/05/27	115,264	0.00
				USD 200,000	Teachers Insurance & Annuity Association of America, 6.850%, 16/12/39	231,516	0.00
				USD 100,000	Teachers Insurance & Annuity Association of America, 4.270%, 15/05/47	87,786	0.00
				USD 310,000	Texas Health Resources, 2.328%, 15/11/50	188,071	0.00
				USD 500,000	Texas Instruments Inc, 1.125%, 15/09/26	459,635	0.01
				USD 35,000	Texas Instruments Inc, 2.900%, 03/11/27	33,439	0.00
				USD 255,000	Texas Instruments Inc, 3.875%, 15/03/39	236,385	0.00
				USD 500,000	Texas Instruments Inc, 2.700%, 15/09/51	342,020	0.01
				EUR 100,000	Thermo Fisher Scientific Inc, 3.200%, 21/01/26	110,705	0.00

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 1,000,000	Thermo Fisher Scientific Inc, 4.953%, 10/08/26	1,013,720	0.02	USD 1,000,000	Toyota Motor Credit Corp, 5.400%, 20/11/26	1,024,270	0.02
EUR 300,000	Thermo Fisher Scientific Inc, 1.750%, 15/04/27	319,624	0.01	USD 300,000	Toyota Motor Credit Corp, 3.050%, 22/03/27	287,676	0.01
USD 500,000	Thermo Fisher Scientific Inc, 4.800%, 21/11/27	509,770	0.01	EUR 100,000	Toyota Motor Credit Corp, 0.125%, 05/11/27	99,124	0.00
EUR 400,000	Thermo Fisher Scientific Inc, 3.650%, 21/11/34	459,923	0.01	USD 500,000	Toyota Motor Credit Corp, 5.450%, 10/11/27	518,855	0.01
USD 600,000	Thermo Fisher Scientific Inc, 2.800%, 15/10/41	456,462	0.01	USD 600,000	Toyota Motor Credit Corp, 1.900%, 06/04/28	545,082	0.01
USD 500,000	Thermo Fisher Scientific Inc, 5.404%, 10/08/43	529,520	0.01	EUR 400,000	Toyota Motor Credit Corp, 4.050%, 13/09/29	463,577	0.01
EUR 300,000	Thermo Fisher Scientific Inc, 1.875%, 01/10/49	236,918	0.00	USD 200,000	Trane Technologies Global Holding Co Ltd, 3.750%, 21/08/28	194,680	0.00
USD 250,000	Time Warner Cable Enterprises LLC, 8.375%, 15/07/33	289,360	0.01	USD 180,000	Transcontinental Gas Pipe Line Co LLC, 7.850%, 01/02/26	188,746	0.00
USD 100,000	Time Warner Cable LLC, 6.750%, 15/06/39	99,765	0.00	USD 75,000	Transcontinental Gas Pipe Line Co LLC, 3.250%, 15/05/30	68,151	0.00
USD 100,000	Time Warner Cable LLC, 5.500%, 01/09/41	87,694	0.00	USD 300,000	Transcontinental Gas Pipe Line Co LLC, 4.600%, 15/03/48	271,635	0.00
GBP 100,000	Time Warner Cable LLC, 5.250%, 15/07/42	112,831	0.00	USD 150,000	Transcontinental Gas Pipe Line Co LLC, 3.950%, 15/05/50	121,815	0.00
USD 100,000	TJX Cos Inc, 2.250%, 15/09/26	94,537	0.00	USD 235,000	Travelers Cos Inc, 6.250%, 15/06/37	267,211	0.00
USD 1,000,000	T-Mobile USA Inc, 3.750%, 15/04/27	970,340	0.02	USD 300,000	Travelers Cos Inc, 5.350%, 01/11/40	314,178	0.01
USD 500,000	T-Mobile USA Inc, 2.050%, 15/02/28	451,605	0.01	USD 150,000	Travelers Cos Inc, 4.000%, 30/05/47	129,549	0.00
USD 500,000	T-Mobile USA Inc, 3.875%, 15/04/30	474,385	0.01	USD 25,000	Travelers Property Casualty Corp, 6.375%, 15/03/33	28,647	0.00
USD 50,000	T-Mobile USA Inc, 2.250%, 15/11/31	41,647	0.00	USD 525,000	Trinity Health Corp, 2.632%, 01/12/40	381,853	0.01
USD 500,000	T-Mobile USA Inc, 5.050%, 15/07/33	504,910	0.01	USD 200,000	Truist Financial Corp, 3.700%, 05/06/25	195,614	0.00
USD 1,000,000	T-Mobile USA Inc, 4.375%, 15/04/40	906,080	0.01	USD 500,000	Truist Financial Corp, 1.125%, 03/08/27	438,920	0.01
USD 520,000	T-Mobile USA Inc, 3.000%, 15/02/41	390,234	0.01	USD 500,000	Truist Financial Corp, 4.873%, 26/01/29	494,290	0.01
USD 500,000	T-Mobile USA Inc, 4.500%, 15/04/50	443,260	0.01	USD 100,000	Truist Financial Corp, 3.875%, 19/03/29	93,727	0.00
USD 550,000	T-Mobile USA Inc, 3.300%, 15/02/51	399,388	0.01	USD 1,000,000	Truist Financial Corp, 5.122%, 26/01/34	968,080	0.02
USD 500,000	T-Mobile USA Inc, 3.400%, 15/10/52	365,780	0.01	USD 500,000	Truist Financial Corp, 1.887%, perpetual	432,705	0.01
USD 520,000	T-Mobile USA Inc, 3.600%, 15/11/60	378,565	0.01	USD 80,000	Trustees of Princeton University, 2.516%, 01/07/50	55,220	0.00
USD 300,000	Toyota Motor Credit Corp, 1.800%, 13/02/25	290,115	0.01	USD 50,000	Trustees of the University of Pennsylvania, 3.610%, 15/02/19	36,041	0.00
USD 100,000	Toyota Motor Credit Corp, 0.800%, 16/10/25	93,528	0.00	USD 1,000,000	TSMC Arizona Corp, 3.875%, 22/04/27	979,600	0.02
USD 500,000	Toyota Motor Credit Corp, 5.400%, 10/11/25	507,645	0.01	USD 500,000	TSMC Arizona Corp, 3.125%, 25/10/41	405,595	0.01
USD 500,000	Toyota Motor Credit Corp, 0.800%, 09/01/26	464,080	0.01	USD 30,000	TWDC Enterprises 18 Corp, 1.850%, 30/07/26	28,075	0.00
EUR 400,000	Toyota Motor Credit Corp, 0.250%, 16/07/26	412,300	0.01	USD 100,000	TWDC Enterprises 18 Corp, 2.950%, 15/06/27	96,003	0.00
USD 1,000,000	Toyota Motor Credit Corp, 5.000%, 14/08/26	1,012,700	0.02	USD 100,000	TWDC Enterprises 18 Corp, 4.125%, 01/06/44	89,393	0.00

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 400,000	Tyson Foods Inc, 4.000%, 01/03/26	392,528	0.01	USD 229,679	United Airlines 2020-1 Class A Pass Through Trust, 5.875%, 15/10/27	232,270	0.00
USD 440,000	Tyson Foods Inc, 3.550%, 02/06/27	420,240	0.01	USD 36,480	United Airlines 2020-1 Class B Pass Through Trust, 4.875%, 15/01/26	35,425	0.00
USD 38,000	Tyson Foods Inc, 5.150%, 15/08/44	35,114	0.00	USD 50,000	United Parcel Service Inc, 3.050%, 15/11/27	47,910	0.00
USD 135,000	Tyson Foods Inc, 4.550%, 02/06/47	113,659	0.00	EUR 500,000	United Parcel Service Inc, 1.000%, 15/11/28	508,653	0.01
USD 300,000	UDR Inc, 1.900%, 15/03/33	230,088	0.00	EUR 100,000	United Parcel Service Inc, 1.500%, 15/11/32	96,993	0.00
USD 200,000	Unilever Capital Corp, 3.100%, 30/07/25	195,766	0.00	USD 235,000	United Parcel Service Inc, 6.200%, 15/01/38	269,724	0.00
USD 300,000	Unilever Capital Corp, 2.900%, 05/05/27	286,602	0.00	USD 300,000	United Parcel Service Inc, 5.200%, 01/04/40	312,567	0.01
USD 100,000	Unilever Capital Corp, 2.125%, 06/09/29	89,299	0.00	USD 50,000	United Parcel Service Inc, 3.750%, 15/11/47	42,486	0.00
USD 15,000	Unilever Capital Corp, 5.900%, 15/11/32	16,687	0.00	USD 200,000	United Parcel Service Inc, 4.250%, 15/03/49	182,496	0.00
USD 150,000	Union Pacific Corp, 3.250%, 15/01/25	146,934	0.00	USD 500,000	United Rentals North America Inc, 6.000%, 15/12/29	507,420	0.01
USD 50,000	Union Pacific Corp, 3.250%, 15/08/25	48,884	0.00	USD 75,000	UnitedHealth Group Inc, 3.750%, 15/07/25	73,952	0.00
USD 500,000	Union Pacific Corp, 4.750%, 21/02/26	503,200	0.01	USD 20,000	UnitedHealth Group Inc, 3.700%, 15/12/25	19,678	0.00
USD 25,000	Union Pacific Corp, 2.750%, 01/03/26	24,083	0.00	USD 550,000	UnitedHealth Group Inc, 1.150%, 15/05/26	509,657	0.01
USD 55,000	Union Pacific Corp, 2.400%, 05/02/30	49,172	0.00	USD 100,000	UnitedHealth Group Inc, 2.950%, 15/10/27	95,139	0.00
USD 630,000	Union Pacific Corp, 2.891%, 06/04/36	530,523	0.01	USD 200,000	UnitedHealth Group Inc, 3.850%, 15/06/28	196,052	0.00
USD 500,000	Union Pacific Corp, 3.200%, 20/05/41	401,380	0.01	USD 25,000	UnitedHealth Group Inc, 3.875%, 15/12/28	24,484	0.00
USD 1,000,000	Union Pacific Corp, 3.375%, 14/02/42	818,440	0.01	USD 400,000	UnitedHealth Group Inc, 2.300%, 15/05/31	346,752	0.01
USD 100,000	Union Pacific Corp, 3.350%, 15/08/46	75,305	0.00	USD 25,000	UnitedHealth Group Inc, 6.875%, 15/02/38	30,281	0.00
USD 100,000	Union Pacific Corp, 3.250%, 05/02/50	76,648	0.00	USD 500,000	UnitedHealth Group Inc, 2.750%, 15/05/40	378,660	0.01
USD 116,000	Union Pacific Corp, 3.799%, 01/10/51	97,551	0.00	USD 100,000	UnitedHealth Group Inc, 3.050%, 15/05/41	78,489	0.00
USD 500,000	Union Pacific Corp, 2.950%, 10/03/52	355,400	0.01	USD 50,000	UnitedHealth Group Inc, 4.625%, 15/11/41	47,950	0.00
USD 530,000	Union Pacific Corp, 3.839%, 20/03/60	433,551	0.01	USD 225,000	UnitedHealth Group Inc, 3.950%, 15/10/42	197,640	0.00
USD 770,000	Union Pacific Corp, 3.799%, 06/04/71	611,218	0.01	USD 50,000	UnitedHealth Group Inc, 4.750%, 15/07/45	48,771	0.00
USD 100,000	Union Pacific Corp, 2.973%, perpetual	67,530	0.00	USD 200,000	UnitedHealth Group Inc, 4.250%, 15/04/47	179,272	0.00
USD 34,180	United Airlines 2018-1 Class AA Pass Through Trust, 3.500%, 01/03/30	30,983	0.00	USD 100,000	UnitedHealth Group Inc, 3.750%, 15/10/47	82,561	0.00
USD 58,156	United Airlines 2019-1 Class AA Pass Through Trust, 4.150%, 25/08/31	53,629	0.00	USD 300,000	UnitedHealth Group Inc, 4.250%, 15/06/48	269,043	0.00
USD 25,004	United Airlines 2019-2 Class AA Pass Through Trust, 2.700%, 01/05/32	21,046	0.00	USD 25,000	UnitedHealth Group Inc, 4.450%, 15/12/48	22,959	0.00
				USD 500,000	UnitedHealth Group Inc, 3.700%, 15/08/49	406,975	0.01

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
United States (continued)				United States (continued)			
USD 100,000	UnitedHealth Group Inc, 3.250%, 15/05/51	75,740	0.00	USD 250,000	Verizon Communications Inc, 0.850%, 20/11/25	232,207	0.00
USD 500,000	UnitedHealth Group Inc, 4.750%, 15/05/52	481,480	0.01	USD 580,000	Verizon Communications Inc, 1.450%, 20/03/26	540,183	0.01
USD 1,000,000	UnitedHealth Group Inc, 5.050%, 15/04/53	1,012,480	0.02	USD 35,000	Verizon Communications Inc, 2.625%, 15/08/26	33,358	0.00
USD 250,000	UnitedHealth Group Inc, 3.875%, 15/08/59	204,665	0.00	EUR 100,000	Verizon Communications Inc, 1.375%, 27/10/26	105,686	0.00
USD 500,000	University of Miami, 4.063%, 01/04/52	427,640	0.01	USD 100,000	Verizon Communications Inc, 4.125%, 16/03/27	98,640	0.00
USD 50,000	University of Notre Dame du Lac, 3.394%, 15/02/48	40,663	0.00	USD 300,000	Verizon Communications Inc, 3.000%, 22/03/27	285,498	0.00
USD 50,000	University of Southern California, 3.028%, 01/10/39	41,284	0.00	EUR 100,000	Verizon Communications Inc, 0.875%, 08/04/27	103,249	0.00
USD 100,000	University of Southern California, 3.841%, 01/10/47	85,564	0.00	USD 590,000	Verizon Communications Inc, 2.100%, 22/03/28	533,897	0.01
USD 170,000	Unum Group, 4.000%, 15/06/29	161,412	0.00	USD 207,000	Verizon Communications Inc, 4.329%, 21/09/28	205,056	0.00
USD 300,000	Unum Group, 5.750%, 15/08/42	292,578	0.01	GBP 100,000	Verizon Communications Inc, 1.125%, 03/11/28	110,250	0.00
USD 1,000,000	UPMC, 5.377%, 15/05/43	1,016,950	0.02	USD 85,000	Verizon Communications Inc, 3.875%, 08/02/29	82,499	0.00
USD 500,000	US Bancorp, 1.450%, 12/05/25	476,460	0.01	EUR 100,000	Verizon Communications Inc, 0.375%, 22/03/29	96,027	0.00
USD 85,000	US Bancorp, 3.100%, 27/04/26	81,520	0.00	EUR 100,000	Verizon Communications Inc, 1.875%, 26/10/29	103,061	0.00
USD 200,000	US Bancorp, 2.375%, 22/07/26	187,846	0.00	USD 300,000	Verizon Communications Inc, 4.016%, 03/12/29	290,319	0.01
USD 150,000	US Bancorp, 3.150%, 27/04/27	142,786	0.00	USD 300,000	Verizon Communications Inc, 3.150%, 22/03/30	274,707	0.00
USD 100,000	US Bancorp, 3.900%, 26/04/28	96,785	0.00	EUR 100,000	Verizon Communications Inc, 1.250%, 08/04/30	98,397	0.00
USD 550,000	US Bancorp, 1.375%, 22/07/30	444,207	0.01	USD 180,000	Verizon Communications Inc, 1.500%, 18/09/30	148,568	0.00
USD 300,000	US Bancorp, 2.491%, 03/11/36	235,143	0.00	USD 500,000	Verizon Communications Inc, 1.680%, 30/10/30	412,450	0.01
USD 200,000	Valero Energy Corp, 2.150%, 15/09/27	182,968	0.00	EUR 600,000	Verizon Communications Inc, 4.250%, 31/10/30	702,597	0.01
USD 135,000	Valero Energy Corp, 4.000%, 01/04/29	130,055	0.00	USD 250,000	Verizon Communications Inc, 1.750%, 20/01/31	205,520	0.00
USD 35,000	Valero Energy Corp, 7.500%, 15/04/32	40,475	0.00	USD 665,000	Verizon Communications Inc, 2.550%, 21/03/31	573,935	0.01
USD 35,000	Valero Energy Corp, 6.625%, 15/06/37	38,475	0.00	GBP 100,000	Verizon Communications Inc, 2.500%, 08/04/31	111,137	0.00
USD 110,000	Valero Energy Corp, 4.000%, 01/06/52	85,274	0.00	EUR 500,000	Verizon Communications Inc, 0.750%, 22/03/32	452,945	0.01
USD 100,000	Ventas Realty LP, 3.500%, 01/02/25	97,756	0.00	EUR 100,000	Verizon Communications Inc, 1.300%, 18/05/33	92,208	0.00
USD 50,000	Ventas Realty LP, 4.000%, 01/03/28	47,773	0.00	USD 300,000	Verizon Communications Inc, 4.500%, 10/08/33	292,980	0.01
USD 100,000	Ventas Realty LP, 4.400%, 15/01/29	97,327	0.00	EUR 100,000	Verizon Communications Inc, 4.750%, 31/10/34	122,364	0.00
USD 50,000	Ventas Realty LP, 3.000%, 15/01/30	44,218	0.00	EUR 100,000	Verizon Communications Inc, 1.125%, 19/09/35	85,361	0.00
USD 595,000	VeriSign Inc, 2.700%, 15/06/31	511,230	0.01	USD 186,000	Verizon Communications Inc, 4.272%, 15/01/36	175,458	0.00
USD 20,000	Verisk Analytics Inc, 4.125%, 15/03/29	19,488	0.00	GBP 100,000	Verizon Communications Inc, 3.375%, 27/10/36	109,283	0.00
USD 100,000	Verisk Analytics Inc, 5.500%, 15/06/45	98,996	0.00				
USD 300,000	Verizon Communications Inc, 3.376%, 15/02/25	294,483	0.01				
AUD 100,000	Verizon Communications Inc, 4.050%, 17/02/25	67,688	0.00				
EUR 100,000	Verizon Communications Inc, 0.875%, 02/04/25	107,002	0.00				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 23.11% <i>(continued)</i>				Corporate Bonds - 23.11% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
GBP 100,000	Verizon Communications Inc, 1.875%, 03/11/38	86,403	0.00	USD 125,000	Virginia Electric and Power Co, 2.450%, 15/12/50	77,409	0.00
EUR 100,000	Verizon Communications Inc, 1.500%, 19/09/39	82,720	0.00	USD 1,000,000	Virginia Electric and Power Co, 5.450%, 01/04/53	1,034,230	0.02
EUR 100,000	Verizon Communications Inc, 1.850%, 18/05/40	86,595	0.00	USD 200,000	Visa Inc, 3.150%, 14/12/25	195,256	0.00
USD 250,000	Verizon Communications Inc, 2.650%, 20/11/40	180,592	0.00	USD 235,000	Visa Inc, 0.750%, 15/08/27	208,074	0.00
USD 1,080,000	Verizon Communications Inc, 3.400%, 22/03/41	863,039	0.01	USD 500,000	Visa Inc, 1.100%, 15/02/31	406,145	0.01
USD 500,000	Verizon Communications Inc, 2.850%, 03/09/41	370,725	0.01	USD 230,000	Visa Inc, 4.150%, 14/12/35	225,315	0.00
USD 100,000	Verizon Communications Inc, 4.125%, 15/08/46	85,979	0.00	USD 221,000	Visa Inc, 4.300%, 14/12/45	206,562	0.00
USD 400,000	Verizon Communications Inc, 4.000%, 22/03/50	331,624	0.01	USD 250,000	Visa Inc, 2.000%, 15/08/50	155,215	0.00
USD 250,000	Verizon Communications Inc, 2.875%, 20/11/50	170,097	0.00	USD 500,000	VMware Inc, 1.400%, 15/08/26	457,250	0.01
USD 555,000	Verizon Communications Inc, 3.550%, 22/03/51	427,888	0.01	USD 130,000	VMware Inc, 3.900%, 21/08/27	125,939	0.00
CAD 400,000	Verizon Communications Inc, 4.050%, 22/03/51	262,020	0.00	USD 500,000	Volkswagen Group of America Finance LLC, 4.350%, 08/06/27	490,230	0.01
USD 664,000	Verizon Communications Inc, 2.987%, 30/10/56	441,314	0.01	USD 250,000	Volkswagen Group of America Finance LLC, 4.750%, 13/11/28	247,780	0.00
USD 220,000	Verizon Communications Inc, 3.000%, 20/11/60	144,355	0.00	USD 150,000	Vulcan Materials Co, 3.500%, 01/06/30	139,722	0.00
USD 545,000	Verizon Communications Inc, 3.700%, 22/03/61	416,642	0.01	USD 60,000	W R Berkley Corp, 4.000%, 12/05/50	48,130	0.00
USD 300,000	VF Corp, 2.800%, 23/04/27	275,463	0.00	USD 50,000	W R Berkley Corp, 3.550%, 30/03/52	36,101	0.00
EUR 100,000	VF Corp, 4.250%, 07/03/29	106,061	0.00	USD 53,000	Walgreens Boots Alliance Inc, 3.450%, 01/06/26	50,387	0.00
EUR 100,000	VF Corp, 0.625%, 25/02/32	77,423	0.00	USD 300,000	Walt Disney Co, 3.700%, 15/10/25	294,849	0.01
USD 800,000	Viatis Inc, 1.650%, 22/06/25	757,584	0.01	USD 70,000	Walt Disney Co, 1.750%, 13/01/26	66,261	0.00
USD 1,000,000	Viatis Inc, 2.700%, 22/06/30	847,260	0.01	CAD 300,000	Walt Disney Co, 3.057%, 30/03/27	219,797	0.00
USD 600,000	Viatis Inc, 3.850%, 22/06/40	448,110	0.01	USD 300,000	Walt Disney Co, 2.000%, 01/09/29	266,466	0.00
USD 500,000	Viatis Inc, 4.000%, 22/06/50	352,735	0.01	USD 1,060,000	Walt Disney Co, 2.650%, 13/01/31	943,771	0.01
USD 200,000	VICI Properties LP / VICI Note Co Inc, 4.125%, 15/08/30	183,424	0.00	USD 100,000	Walt Disney Co, 6.200%, 15/12/34	113,206	0.00
USD 100,000	Virginia Electric and Power Co, 2.950%, 15/11/26	95,585	0.00	USD 300,000	Walt Disney Co, 4.625%, 23/03/40	293,106	0.01
USD 50,000	Virginia Electric and Power Co, 3.800%, 01/04/28	48,534	0.00	USD 500,000	Walt Disney Co, 3.500%, 13/05/40	422,145	0.01
USD 250,000	Virginia Electric and Power Co, 2.875%, 15/07/29	229,900	0.00	USD 100,000	Walt Disney Co, 4.750%, 15/11/46	96,173	0.00
USD 800,000	Virginia Electric and Power Co, 2.300%, 15/11/31	674,472	0.01	USD 200,000	Walt Disney Co, 2.750%, 01/09/49	137,668	0.00
USD 1,000,000	Virginia Electric and Power Co, 5.000%, 01/04/33	1,014,410	0.02	USD 60,000	Walt Disney Co, 3.800%, 13/05/60	48,926	0.00
USD 15,000	Virginia Electric and Power Co, 6.000%, 15/01/36	16,119	0.00	USD 1,000,000	Warnermedia Holdings Inc, 3.638%, 15/03/25	978,910	0.02
USD 50,000	Virginia Electric and Power Co, 4.450%, 15/02/44	44,797	0.00	USD 1,300,000	Warnermedia Holdings Inc, 3.755%, 15/03/27	1,246,726	0.02
USD 100,000	Virginia Electric and Power Co, 3.800%, 15/09/47	80,248	0.00	USD 1,000,000	Warnermedia Holdings Inc, 5.050%, 15/03/42	882,810	0.01
USD 90,000	Virginia Electric and Power Co, 4.600%, 01/12/48	81,509	0.00	USD 100,000	Washington Gas Light Co, 3.796%, 15/09/46	76,537	0.00
USD 200,000	Virginia Electric and Power Co, 3.300%, 01/12/49	146,782	0.00	USD 500,000	Washington University, 3.524%, 15/04/54	402,800	0.01
				USD 20,000	Waste Management Inc, 0.750%, 15/11/25	18,590	0.00
				USD 30,000	Waste Management Inc, 1.150%, 15/03/28	26,424	0.00
				USD 550,000	Waste Management Inc, 2.000%, 01/06/29	490,044	0.01
				USD 500,000	Waste Management Inc, 4.625%, 15/02/30	506,360	0.01
				USD 30,000	Waste Management Inc, 1.500%, 15/03/31	24,545	0.00

Schedule of Investments (continued)
as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 23.11% (continued)				Corporate Bonds - 23.11% (continued)			
United States (continued)				United States (continued)			
USD 535,000	Waste Management Inc, 2.950%, 01/06/41	418,739	0.01	USD 100,000	Zoetis Inc, 4.700%, 01/02/43	95,746	0.00
USD 20,000	Waste Management Inc, 2.500%, 15/11/50	13,339	0.00	USD 145,000	Zoetis Inc, 3.000%, 15/05/50	105,672	0.00
USD 50,000	Welltower OP LLC, 4.000%, 01/06/25	49,111	0.00	Total United States		681,945,638	10.22
USD 50,000	Welltower OP LLC, 4.250%, 01/04/26	49,265	0.00	Total Corporate Bonds		1,543,118,431	23.11
USD 300,000	Welltower OP LLC, 2.700%, 15/02/27	282,072	0.00	Government Bonds - 63.42%			
USD 100,000	Welltower OP LLC, 4.125%, 15/03/29	96,653	0.00	Australia			
USD 55,000	Welltower OP LLC, 3.100%, 15/01/30	49,704	0.00	AUD 2,850,000	Australia Government Bond, 3.250%, 21/04/25	1,929,723	0.03
USD 300,000	Welltower OP LLC, 2.750%, 15/01/32	255,585	0.00	AUD 6,300,000	Australia Government Bond, 0.250%, 21/11/25	4,030,859	0.06
GBP 100,000	Welltower OP LLC, 4.500%, 01/12/34	120,796	0.00	AUD 5,200,000	Australia Government Bond, 4.250%, 21/04/26	3,595,126	0.05
USD 150,000	Welltower OP LLC, 6.500%, 15/03/41	165,783	0.00	AUD 10,100,000	Australia Government Bond, 0.500%, 21/09/26	6,342,393	0.10
USD 50,000	Western Union Co, 2.850%, 10/01/25	48,579	0.00	AUD 3,800,000	Australia Government Bond, 4.750%, 21/04/27	2,684,512	0.04
USD 600,000	Western Union Co, 1.350%, 15/03/26	550,422	0.01	AUD 4,200,000	Australia Government Bond, 2.750%, 21/11/27	2,777,228	0.05
USD 600,000	Western Union Co, 2.750%, 15/03/31	498,450	0.01	AUD 4,000,000	Australia Government Bond, 2.250%, 21/05/28	2,579,200	0.04
USD 100,000	Westinghouse Air Brake Technologies Corp, 3.450%, 15/11/26	95,691	0.00	AUD 2,900,000	Australia Government Bond, 2.750%, 21/11/28	1,900,829	0.03
EUR 100,000	Westlake Corp, 1.625%, 17/07/29	99,152	0.00	AUD 2,900,000	Australia Government Bond, 3.250%, 21/04/29	1,938,565	0.03
USD 110,000	Westlake Corp, 3.375%, 15/06/30	99,658	0.00	AUD 3,400,000	Australia Government Bond, 2.750%, 21/11/29	2,202,180	0.03
USD 500,000	Westlake Corp, 2.875%, 15/08/41	354,755	0.01	AUD 3,400,000	Australia Government Bond, 2.500%, 21/05/30	2,155,780	0.03
USD 50,000	Westlake Corp, 4.375%, 15/11/47	42,006	0.00	AUD 4,650,000	Australia Government Bond, 1.000%, 21/12/30	2,633,021	0.04
USD 300,000	Weyerhaeuser Co, 4.000%, 15/11/29	286,905	0.00	AUD 5,200,000	Australia Government Bond, 1.500%, 21/06/31	3,014,035	0.05
USD 500,000	Weyerhaeuser Co, 3.375%, 09/03/33	444,290	0.01	AUD 3,300,000	Australia Government Bond, 1.000%, 21/11/31	1,816,085	0.03
USD 100,000	Whirlpool Corp, 4.600%, 15/05/50	84,589	0.00	AUD 2,600,000	Australia Government Bond, 1.250%, 21/05/32	1,440,701	0.02
USD 200,000	Williams Cos Inc, 3.900%, 15/01/25	196,834	0.00	AUD 2,600,000	Australia Government Bond, 1.750%, 21/11/32	1,486,278	0.02
USD 35,000	Williams Cos Inc, 5.750%, 24/06/44	35,427	0.00	AUD 900,000	Australia Government Bond, 4.500%, 21/04/33	640,595	0.01
USD 100,000	Williams Cos Inc, 4.900%, 15/01/45	91,235	0.00	AUD 2,000,000	Australia Government Bond, 3.000%, 21/11/33	1,258,690	0.02
USD 100,000	WRKCo Inc, 3.900%, 01/06/28	95,511	0.00	AUD 2,500,000	Australia Government Bond, 3.750%, 21/05/34	1,674,486	0.03
USD 100,000	WRKCo Inc, 4.200%, 01/06/32	95,998	0.00	AUD 4,000,000	Australia Government Bond, 3.500%, 21/12/34	2,612,526	0.04
USD 200,000	WRKCo Inc, 3.000%, 15/06/33	172,688	0.00	AUD 1,450,000	Australia Government Bond, 2.750%, 21/06/35	875,794	0.01
USD 300,000	WW Grainger Inc, 1.850%, 15/02/25	289,656	0.01	AUD 850,000	Australia Government Bond, 3.750%, 21/04/37	560,370	0.01
USD 350,000	WW Grainger Inc, 4.600%, 15/06/45	338,390	0.01	AUD 1,300,000	Australia Government Bond, 3.250%, 21/06/39	794,091	0.01
USD 15,000	Wyeth LLC, 6.500%, 01/02/34	16,946	0.00	AUD 1,250,000	Australia Government Bond, 2.750%, 21/05/41	696,730	0.01
USD 175,000	Xylem Inc, 2.250%, 30/01/31	150,096	0.00	AUD 960,000	Australia Government Bond, 3.000%, 21/03/47	528,918	0.01
EUR 300,000	Zimmer Biomet Holdings Inc, 1.164%, 15/11/27	307,120	0.01				
USD 150,000	Zoetis Inc, 3.000%, 12/09/27	142,500	0.00				

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 63.42% <i>(continued)</i>				Government Bonds - 63.42% <i>(continued)</i>			
Australia <i>(continued)</i>				Australia <i>(continued)</i>			
AUD 2,200,000	Australia Government Bond, 1.750%, 21/06/51	886,261	0.01	AUD 800,000	Queensland Treasury Corp, 6.500%, 14/03/33	632,729	0.01
AUD 3,000,000	Australia Government Bond, 4.750%, 21/06/54	2,205,798	0.03	AUD 500,000	Queensland Treasury Corp, 2.000%, 22/08/33	275,424	0.01
AUD 900,000	New South Wales Treasury Corp, 1.250%, 20/03/25	593,929	0.01	AUD 400,000	Queensland Treasury Corp, 2.250%, 16/04/40	189,336	0.00
AUD 400,000	New South Wales Treasury Corp, 4.000%, 20/05/26	273,595	0.00	AUD 250,000	South Australian Government Financing Authority, 3.000%, 24/05/28	164,279	0.00
AUD 600,000	New South Wales Treasury Corp, 3.000%, 20/05/27	398,159	0.01	AUD 1,200,000	South Australian Government Financing Authority, 1.750%, 24/05/32	667,183	0.01
AUD 250,000	New South Wales Treasury Corp, 3.000%, 15/11/28	163,494	0.00	AUD 500,000	South Australian Government Financing Authority, 1.750%, 24/05/34	260,054	0.00
AUD 400,000	New South Wales Treasury Corp, 3.000%, 20/04/29	259,749	0.00	AUD 500,000	South Australian Government Financing Authority, 2.000%, 23/05/36	251,067	0.00
AUD 900,000	New South Wales Treasury Corp, 1.250%, 20/11/30	506,903	0.01	AUD 300,000	Tasmanian Public Finance Corp, 3.250%, 24/01/28	199,323	0.00
AUD 300,000	New South Wales Treasury Corp, 2.000%, 20/03/31	175,948	0.00	AUD 400,000	Treasury Corp of Victoria, 0.500%, 20/11/25	255,652	0.00
AUD 200,000	New South Wales Treasury Corp, 1.500%, 20/02/32	109,635	0.00	AUD 300,000	Treasury Corp of Victoria, 5.500%, 17/11/26	213,184	0.00
AUD 1,700,000	New South Wales Treasury Corp, 2.500%, 22/11/32	996,215	0.02	AUD 1,000,000	Treasury Corp of Victoria, 1.250%, 19/11/27	615,937	0.01
AUD 500,000	New South Wales Treasury Corp, 2.000%, 08/03/33	277,024	0.01	AUD 300,000	Treasury Corp of Victoria, 3.000%, 20/10/28	195,499	0.00
AUD 1,300,000	New South Wales Treasury Corp, 1.750%, 20/03/34	681,072	0.01	AUD 800,000	Treasury Corp of Victoria, 2.500%, 22/10/29	499,071	0.01
AUD 1,000,000	New South Wales Treasury Corp, 4.750%, 20/02/35	685,919	0.01	AUD 1,400,000	Treasury Corp of Victoria, 1.500%, 20/11/30	795,986	0.01
AUD 2,300,000	New South Wales Treasury Corp, 4.250%, 20/02/36	1,494,026	0.02	AUD 800,000	Treasury Corp of Victoria, 1.500%, 10/09/31	441,644	0.01
AUD 1,500,000	New South Wales Treasury Corp, 2.250%, 20/11/40	698,197	0.01	AUD 300,000	Treasury Corp of Victoria, 4.250%, 20/12/32	200,083	0.00
AUD 800,000	New South Wales Treasury Corp, 2.250%, 07/05/41	369,522	0.01	AUD 1,700,000	Treasury Corp of Victoria, 2.250%, 15/09/33	942,194	0.01
AUD 500,000	Northern Territory Treasury Corp, 2.500%, 21/05/32	292,824	0.01	AUD 1,400,000	Treasury Corp of Victoria, 2.000%, 17/09/35	711,089	0.01
AUD 300,000	Queensland Treasury Corp, 4.750%, 21/07/25	206,856	0.00	AUD 1,500,000	Treasury Corp of Victoria, 4.750%, 15/09/36	1,006,063	0.02
AUD 200,000	Queensland Treasury Corp, 3.250%, 21/07/26	134,382	0.00	AUD 500,000	Treasury Corp of Victoria, 2.000%, 20/11/37	236,820	0.00
AUD 200,000	Queensland Treasury Corp, 2.750%, 20/08/27	131,369	0.00	AUD 2,700,000	Treasury Corp of Victoria, 2.250%, 20/11/40	1,240,598	0.02
AUD 500,000	Queensland Treasury Corp, 3.250%, 21/07/28	331,960	0.01	AUD 200,000	Treasury Corp of Victoria, 5.000%, 20/11/40	135,321	0.00
AUD 200,000	Queensland Treasury Corp, 2.500%, 06/03/29	127,089	0.00	AUD 700,000	Treasury Corp of Victoria, 2.250%, 20/11/41	319,043	0.01
AUD 400,000	Queensland Treasury Corp, 3.250%, 21/08/29	262,489	0.00	AUD 400,000	Western Australian Treasury Corp, 5.000%, 23/07/25	276,911	0.01
AUD 1,000,000	Queensland Treasury Corp, 1.250%, 10/03/31	558,264	0.01	AUD 300,000	Western Australian Treasury Corp, 3.000%, 21/10/26	199,999	0.00
AUD 800,000	Queensland Treasury Corp, 1.750%, 21/08/31	457,611	0.01	AUD 200,000	Western Australian Treasury Corp, 3.250%, 20/07/28	132,848	0.00
AUD 1,200,000	Queensland Treasury Corp, 1.500%, 02/03/32	661,991	0.01	AUD 550,000	Western Australian Treasury Corp, 2.750%, 24/07/29	352,178	0.01
AUD 1,000,000	Queensland Treasury Corp, 1.500%, 20/08/32	542,755	0.01				
AUD 2,300,000	Queensland Treasury Corp, 4.500%, 09/03/33	1,582,588	0.02				

Schedule of Investments (continued) as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 63.42% (continued)				Government Bonds - 63.42% (continued)			
Australia (continued)				Austria (continued)			
AUD 1,100,000	Western Australian Treasury Corp, 1.500%, 22/10/30	633,546	0.01	EUR 800,000	Republic of Austria Government Bond, 1.500%, 20/02/47	679,775	0.01
AUD 400,000	Western Australian Treasury Corp, 1.750%, 22/10/31	228,022	0.00	EUR 200,000	Republic of Austria Government Bond, 1.850%, 23/05/49	180,807	0.00
Total Australia		80,505,422	1.21	EUR 650,000	Republic of Austria Government Bond, 0.750%, 20/03/51	437,699	0.01
Austria				EUR 1,000,000	Republic of Austria Government Bond, 3.150%, 20/10/53	1,156,624	0.02
EUR 75,000	Autobahnen- und Schnellstrassen-Finanzierungs AG, 3.375%, 22/09/25	83,585	0.00	EUR 245,000	Republic of Austria Government Bond, 3.800%, 26/01/62	325,027	0.01
EUR 400,000	Autobahnen- und Schnellstrassen-Finanzierungs AG, 0.010%, 16/07/27	405,530	0.01	EUR 300,000	Republic of Austria Government Bond, 0.700%, 20/04/71	158,473	0.00
EUR 200,000	Autobahnen- und Schnellstrassen-Finanzierungs AG, 0.100%, 09/07/29	194,008	0.00	EUR 430,000	Republic of Austria Government Bond, 1.500%, 02/11/86	300,922	0.00
EUR 800,000	Republic of Austria Government Bond, 0.010%, 20/04/25	853,311	0.01	EUR 445,000	Republic of Austria Government Bond, 2.100%, 20/09/17	387,126	0.01
EUR 1,700,000	Republic of Austria Government Bond, 1.200%, 20/10/25	1,837,530	0.03	EUR 450,000	Republic of Austria Government Bond, 0.850%, 30/06/20	235,801	0.00
EUR 1,350,000	Republic of Austria Government Bond, 4.850%, 15/03/26	1,567,914	0.02	Total Austria		29,069,352	0.44
EUR 1,400,000	Republic of Austria Government Bond, 2.000%, 15/07/26	1,533,860	0.02	Belgium			
EUR 1,400,000	Republic of Austria Government Bond, 0.750%, 20/10/26	1,480,768	0.02	EUR 1,700,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/25	1,827,784	0.03
EUR 1,075,000	Republic of Austria Government Bond, 0.500%, 20/04/27	1,121,058	0.02	EUR 940,000	Kingdom of Belgium Government Bond, 4.500%, 28/03/26	1,085,482	0.02
EUR 800,000	Republic of Austria Government Bond, 6.250%, 15/07/27	1,001,016	0.02	EUR 1,600,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/26	1,711,200	0.03
EUR 950,000	Republic of Austria Government Bond, 0.750%, 20/02/28	986,285	0.01	EUR 1,900,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/27	1,999,245	0.03
EUR 1,100,000	Republic of Austria Government Bond, 0.010%, 20/10/28	1,088,938	0.02	EUR 2,400,000	Kingdom of Belgium Government Bond, 0.010%, 22/10/27	2,439,253	0.04
EUR 1,050,000	Republic of Austria Government Bond, 0.500%, 20/02/29	1,059,344	0.02	EUR 1,770,000	Kingdom of Belgium Government Bond, 5.500%, 28/03/28	2,211,464	0.03
EUR 500,000	Republic of Austria Government Bond, 2.900%, 23/05/29	569,392	0.01	EUR 3,700,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/28	3,844,385	0.06
EUR 1,200,000	Republic of Austria Government Bond, 0.010%, 20/02/30	1,147,754	0.02	EUR 1,600,000	Kingdom of Belgium Government Bond, 0.900%, 22/06/29	1,643,507	0.02
EUR 1,000,000	Republic of Austria Government Bond, 3.450%, 20/10/30	1,173,382	0.02	EUR 1,050,000	Kingdom of Belgium Government Bond, 0.100%, 22/06/30	1,005,862	0.01
EUR 1,650,000	Republic of Austria Government Bond, 0.010%, 20/02/31	1,533,360	0.02	EUR 800,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/31	798,344	0.01
EUR 1,700,000	Republic of Austria Government Bond, 0.900%, 20/02/32	1,652,744	0.02	EUR 1,300,000	Kingdom of Belgium Government Bond, 0.010%, 22/10/31	1,187,825	0.02
EUR 1,300,000	Republic of Austria Government Bond, 2.900%, 20/02/33	1,473,066	0.02	EUR 1,100,000	Kingdom of Belgium Government Bond, 4.000%, 28/03/32	1,350,989	0.02
EUR 670,000	Republic of Austria Government Bond, 2.400%, 23/05/34	725,424	0.01	EUR 2,800,000	Kingdom of Belgium Government Bond, 0.350%, 22/06/32	2,585,641	0.04
EUR 1,100,000	Republic of Austria Government Bond, 0.250%, 20/10/36	892,211	0.01	EUR 1,100,000	Kingdom of Belgium Government Bond, 1.250%, 22/04/33	1,087,735	0.02
EUR 891,000	Republic of Austria Government Bond, 4.150%, 15/03/37	1,130,039	0.02	EUR 1,200,000	Kingdom of Belgium Government Bond, 3.000%, 22/06/33	1,368,834	0.02
EUR 1,600,000	Republic of Austria Government Bond, 0.010%, 20/10/40	1,107,867	0.02	EUR 735,000	Kingdom of Belgium Government Bond, 3.000%, 22/06/34	835,829	0.01
EUR 510,000	Republic of Austria Government Bond, 3.150%, 20/06/44	588,712	0.01	EUR 1,144,330	Kingdom of Belgium Government Bond, 5.000%, 28/03/35	1,538,833	0.02
				EUR 1,150,000	Kingdom of Belgium Government Bond, 1.450%, 22/06/37	1,072,897	0.02

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 63.42% (continued)				Government Bonds - 63.42% (continued)			
Belgium (continued)				Canada			
EUR 550,000	Kingdom of Belgium Government Bond, 1.900%, 22/06/38	536,273	0.01	USD 400,000	Canada Government International Bond, 1.625%, 22/01/25	387,600	0.01
EUR 1,200,000	Kingdom of Belgium Government Bond, 2.750%, 22/04/39	1,294,866	0.02	USD 1,000,000	Canada Government International Bond, 2.875%, 28/04/25	977,910	0.01
EUR 1,400,000	Kingdom of Belgium Government Bond, 0.400%, 22/06/40	1,031,553	0.01	USD 500,000	Canada Government International Bond, 0.750%, 19/05/26	461,375	0.01
EUR 1,435,000	Kingdom of Belgium Government Bond, 4.250%, 28/03/41	1,853,495	0.03	CAD 2,000,000	Canada Housing Trust No 1, 0.950%, 15/06/25	1,448,096	0.02
EUR 1,000,000	Kingdom of Belgium Government Bond, 3.450%, 22/06/43	1,165,804	0.02	CAD 500,000	Canada Housing Trust No 1, 1.950%, 15/12/25	365,005	0.01
EUR 930,000	Kingdom of Belgium Government Bond, 3.750%, 22/06/45	1,136,550	0.02	CAD 400,000	Canada Housing Trust No 1, 2.250%, 15/12/25	293,696	0.00
EUR 900,000	Kingdom of Belgium Government Bond, 1.600%, 22/06/47	748,582	0.01	CAD 1,000,000	Canada Housing Trust No 1, 1.250%, 15/06/26	714,007	0.01
EUR 1,200,000	Kingdom of Belgium Government Bond, 1.700%, 22/06/50	988,538	0.01	CAD 400,000	Canada Housing Trust No 1, 1.900%, 15/09/26	289,462	0.00
EUR 1,300,000	Kingdom of Belgium Government Bond, 1.400%, 22/06/53	963,400	0.01	CAD 700,000	Canada Housing Trust No 1, 1.100%, 15/12/26	493,610	0.01
EUR 800,000	Kingdom of Belgium Government Bond, 3.300%, 22/06/54	902,066	0.01	CAD 1,000,000	Canada Housing Trust No 1, 1.550%, 15/12/26	714,606	0.01
EUR 900,000	Kingdom of Belgium Government Bond, 2.250%, 22/06/57	816,723	0.01	CAD 500,000	Canada Housing Trust No 1, 2.350%, 15/06/27	364,633	0.01
EUR 770,000	Kingdom of Belgium Government Bond, 2.150%, 22/06/66	675,250	0.01	CAD 1,000,000	Canada Housing Trust No 1, 3.600%, 15/12/27	762,164	0.01
EUR 900,000	Kingdom of Belgium Government Bond, 0.650%, 22/06/71	448,189	0.01	CAD 100,000	Canada Housing Trust No 1, 2.350%, 15/03/28	72,647	0.00
EUR 500,000	Ministeries Van de Vlaamse Gemeenschap, 0.375%, 15/04/30	479,832	0.01	CAD 800,000	Canada Housing Trust No 1, 2.650%, 15/03/28	588,224	0.01
EUR 500,000	Ministeries Van de Vlaamse Gemeenschap, 0.300%, 20/10/31	457,673	0.01	CAD 1,500,000	Canada Housing Trust No 1, 3.100%, 15/06/28	1,122,736	0.02
EUR 700,000	Ministeries Van de Vlaamse Gemeenschap, 3.250%, 05/04/33	794,512	0.01	CAD 1,500,000	Canada Housing Trust No 1, 3.950%, 15/06/28	1,162,164	0.02
EUR 300,000	Ministeries Van de Vlaamse Gemeenschap, 1.500%, 12/07/38	267,396	0.00	CAD 500,000	Canada Housing Trust No 1, 2.650%, 15/12/28	366,506	0.01
EUR 100,000	Ministeries Van de Vlaamse Gemeenschap, 0.875%, 21/03/46	68,408	0.00	CAD 700,000	Canada Housing Trust No 1, 2.100%, 15/09/29	495,829	0.01
EUR 300,000	Region Wallonne Belgium, 0.500%, 08/04/30	288,599	0.00	CAD 200,000	Canada Housing Trust No 1, 1.750%, 15/06/30	137,379	0.00
EUR 700,000	Region Wallonne Belgium, 3.250%, 22/06/33	787,243	0.01	CAD 1,000,000	Canada Housing Trust No 1, 1.100%, 15/03/31	647,020	0.01
EUR 500,000	Region Wallonne Belgium, 0.500%, 22/06/37	388,925	0.01	CAD 1,100,000	Canada Housing Trust No 1, 1.400%, 15/03/31	727,563	0.01
Total Belgium		45,688,986	0.68	CAD 800,000	Canada Housing Trust No 1, 1.900%, 15/03/31	548,436	0.01
Bulgaria				CAD 300,000	Canada Housing Trust No 1, 1.600%, 15/12/31	198,649	0.00
EUR 100,000	Bulgaria Government International Bond, 3.000%, 21/03/28	109,269	0.00	CAD 500,000	Canada Housing Trust No 1, 2.150%, 15/12/31	345,480	0.01
EUR 500,000	Bulgaria Government International Bond, 4.125%, 23/09/29	568,354	0.01	CAD 300,000	Canada Housing Trust No 1, 2.450%, 15/12/31	211,998	0.00
EUR 300,000	Bulgaria Government International Bond, 0.375%, 23/09/30	268,108	0.00	CAD 700,000	Canada Housing Trust No 1, 3.550%, 15/09/32	534,524	0.01
EUR 500,000	Bulgaria Government International Bond, 4.875%, 13/05/36	592,534	0.01	CAD 400,000	Canada Housing Trust No 1, 3.650%, 15/06/33	307,411	0.00
Total Bulgaria		1,538,265	0.02	CAD 200,000	Canada Post Corp, 4.360%, 16/07/40	159,383	0.00
				CAD 1,500,000	Canadian Government Bond, 3.750%, 01/02/25	1,129,334	0.02

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 63.42% (continued)				Government Bonds - 63.42% (continued)			
Canada (continued)				Canada (continued)			
CAD 1,700,000	Canadian Government Bond, 1.250%, 01/03/25	1,245,154	0.02	CAD 774,000	Canadian Government Bond, 5.750%, 01/06/33	711,615	0.01
CAD 2,500,000	Canadian Government Bond, 1.500%, 01/04/25	1,832,360	0.03	CAD 2,300,000	Canadian Government Bond, 3.250%, 01/12/33	1,768,834	0.03
CAD 450,000	Canadian Government Bond, 2.250%, 01/06/25	332,787	0.01	CAD 661,000	Canadian Government Bond, 5.000%, 01/06/37	604,615	0.01
CAD 200,000	Canadian Government Bond, 9.000%, 01/06/25	161,750	0.00	CAD 4,900,000	Canadian Government Bond, 4.000%, 01/06/41	4,171,094	0.06
CAD 3,900,000	Canadian Government Bond, 0.500%, 01/09/25	2,796,607	0.04	CAD 4,575,000	Canadian Government Bond, 3.500%, 01/12/45	3,713,223	0.06
CAD 1,800,000	Canadian Government Bond, 3.000%, 01/10/25	1,344,021	0.02	CAD 2,905,000	Canadian Government Bond, 2.750%, 01/12/48	2,097,764	0.03
CAD 3,100,000	Canadian Government Bond, 0.250%, 01/03/26	2,187,585	0.03	CAD 5,400,000	Canadian Government Bond, 2.000%, 01/12/51	3,308,350	0.05
CAD 2,000,000	Canadian Government Bond, 3.000%, 01/04/26	1,495,040	0.02	CAD 2,800,000	Canadian Government Bond, 1.750%, 01/12/53	1,601,644	0.02
CAD 1,300,000	Canadian Government Bond, 1.500%, 01/06/26	939,498	0.01	CAD 700,000	Canadian Government Bond, 2.750%, 01/12/55	502,258	0.01
CAD 2,200,000	Canadian Government Bond, 1.000%, 01/09/26	1,564,643	0.02	CAD 1,330,000	Canadian Government Bond, 2.750%, 01/12/64	960,967	0.01
CAD 2,300,000	Canadian Government Bond, 1.250%, 01/03/27	1,633,792	0.02	USD 300,000	CDP Financial Inc, 0.875%, 10/06/25	283,998	0.00
CAD 850,000	Canadian Government Bond, 1.000%, 01/06/27	598,300	0.01	USD 1,000,000	CDP Financial Inc, 4.250%, 25/07/28	999,530	0.02
CAD 257,000	Canadian Government Bond, 8.000%, 01/06/27	224,435	0.00	CAD 200,000	City of Montreal Canada, 3.000%, 01/09/25	148,738	0.00
CAD 1,500,000	Canadian Government Bond, 3.245%, 24/08/27	1,135,033	0.02	CAD 500,000	City of Montreal Canada, 2.000%, 01/09/31	333,938	0.01
CAD 1,000,000	Canadian Government Bond, 2.750%, 01/09/27	743,978	0.01	CAD 300,000	City of Montreal Canada, 3.500%, 01/12/38	210,232	0.00
CAD 3,000,000	Canadian Government Bond, 3.500%, 01/03/28	2,299,689	0.03	CAD 400,000	City of Ottawa Ontario, 2.500%, 11/05/51	220,983	0.00
CAD 1,000,000	Canadian Government Bond, 2.000%, 01/06/28	723,669	0.01	CAD 800,000	City of Toronto Canada, 2.200%, 21/12/31	544,074	0.01
CAD 6,000,000	Canadian Government Bond, 3.250%, 01/09/28	4,567,572	0.07	CAD 300,000	City of Toronto Canada, 2.800%, 22/11/49	175,659	0.00
CAD 3,000,000	Canadian Government Bond, 4.000%, 01/03/29	2,368,853	0.04	GBP 500,000	CPPIB Capital Inc, 4.375%, 02/03/26	637,189	0.01
CAD 1,000,000	Canadian Government Bond, 2.250%, 01/06/29	728,257	0.01	USD 500,000	CPPIB Capital Inc, 0.875%, 09/09/26	457,195	0.01
CAD 705,000	Canadian Government Bond, 5.750%, 01/06/29	605,110	0.01	GBP 250,000	CPPIB Capital Inc, 1.250%, 07/12/27	287,216	0.00
CAD 2,500,000	Canadian Government Bond, 2.250%, 01/12/29	1,816,207	0.03	USD 1,000,000	CPPIB Capital Inc, 4.250%, 20/07/28	1,003,250	0.02
CAD 2,500,000	Canadian Government Bond, 1.250%, 01/06/30	1,695,416	0.03	CAD 500,000	CPPIB Capital Inc, 1.950%, 30/09/29	348,112	0.01
CAD 3,100,000	Canadian Government Bond, 0.500%, 01/12/30	1,976,797	0.03	USD 500,000	CPPIB Capital Inc, 1.250%, 28/01/31	408,740	0.01
CAD 4,000,000	Canadian Government Bond, 1.500%, 01/06/31	2,713,666	0.04	EUR 250,000	CPPIB Capital Inc, 1.500%, 04/03/33	245,210	0.00
CAD 2,500,000	Canadian Government Bond, 1.500%, 01/12/31	1,684,514	0.03	CAD 700,000	CPPIB Capital Inc, 4.750%, 02/06/33	571,095	0.01
CAD 2,700,000	Canadian Government Bond, 2.000%, 01/06/32	1,882,403	0.03	EUR 500,000	CPPIB Capital Inc, 0.750%, 02/02/37	415,150	0.01
CAD 2,500,000	Canadian Government Bond, 2.500%, 01/12/32	1,809,324	0.03	EUR 500,000	CPPIB Capital Inc, 0.250%, 18/01/41	343,099	0.01
CAD 2,300,000	Canadian Government Bond, 2.750%, 01/06/33	1,697,022	0.03	USD 1,000,000	Export Development Canada, 3.000%, 25/05/27	965,780	0.01

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 63.42% <i>(continued)</i>				Government Bonds - 63.42% <i>(continued)</i>			
Canada <i>(continued)</i>				Canada <i>(continued)</i>			
EUR 500,000	Export Development Canada, 2.875%, 19/01/28	560,726	0.01	CAD 500,000	Province of Alberta Canada, 2.050%, 01/06/30	346,648	0.01
CAD 1,000,000	Hydro-Quebec, 2.000%, 01/09/28	708,994	0.01	USD 200,000	Province of Alberta Canada, 1.300%, 22/07/30	166,908	0.00
CAD 200,000	Hydro-Quebec, 6.000%, 15/08/31	175,210	0.00	CAD 900,000	Province of Alberta Canada, 1.650%, 01/06/31	595,095	0.01
CAD 300,000	Hydro-Quebec, 5.000%, 15/02/45	258,818	0.00	CAD 900,000	Province of Alberta Canada, 4.150%, 01/06/33	703,148	0.01
CAD 400,000	Hydro-Quebec, 5.000%, 15/02/50	355,456	0.01	CAD 400,000	Province of Alberta Canada, 3.450%, 01/12/43	277,831	0.00
CAD 600,000	Hydro-Quebec, 4.000%, 15/02/55	462,272	0.01	CAD 200,000	Province of Alberta Canada, 3.300%, 01/12/46	134,462	0.00
CAD 1,200,000	Hydro-Quebec, 2.100%, 15/02/60	602,748	0.01	CAD 550,000	Province of Alberta Canada, 3.050%, 01/12/48	352,003	0.01
CAD 1,300,000	Hydro-Quebec, 4.000%, 15/02/63	1,014,584	0.02	CAD 700,000	Province of Alberta Canada, 3.100%, 01/06/50	453,009	0.01
CAD 300,000	Labrador-Island Link Funding Trust, 3.760%, 01/06/33	228,486	0.00	CAD 400,000	Province of Alberta Canada, 2.950%, 01/06/52	251,294	0.00
CAD 100,000	Municipal Finance Authority of British Columbia, 2.500%, 19/04/26	73,470	0.00	CAD 800,000	Province of Alberta Canada, 4.450%, 01/12/54	660,683	0.01
CAD 400,000	Municipal Finance Authority of British Columbia, 1.350%, 30/06/26	285,260	0.00	CAD 200,000	Province of British Columbia Canada, 2.850%, 18/06/25	148,679	0.00
CAD 300,000	Municipal Finance Authority of British Columbia, 3.050%, 23/10/28	222,506	0.00	USD 500,000	Province of British Columbia Canada, 0.900%, 20/07/26	459,575	0.01
USD 500,000	OMERS Finance Trust, 1.100%, 26/03/26	463,335	0.01	CAD 400,000	Province of British Columbia Canada, 2.550%, 18/06/27	293,044	0.00
CAD 200,000	Ontario Electricity Financial Corp, 8.250%, 22/06/26	166,903	0.00	USD 1,000,000	Province of British Columbia Canada, 4.800%, 15/11/28	1,030,800	0.02
USD 500,000	Ontario Teachers' Finance Trust, 1.375%, 15/04/25	478,285	0.01	CAD 700,000	Province of British Columbia Canada, 2.950%, 18/12/28	517,642	0.01
USD 1,000,000	Ontario Teachers' Finance Trust, 0.875%, 21/09/26	911,920	0.01	CAD 500,000	Province of British Columbia Canada, 2.200%, 18/06/30	349,697	0.01
USD 1,000,000	Ontario Teachers' Finance Trust, 4.250%, 25/04/28	997,280	0.02	USD 500,000	Province of British Columbia Canada, 1.300%, 29/01/31	414,125	0.01
EUR 500,000	Ontario Teachers' Finance Trust, 0.100%, 19/05/28	491,205	0.01	CAD 700,000	Province of British Columbia Canada, 1.550%, 18/06/31	459,311	0.01
USD 300,000	Ontario Teachers' Finance Trust, 1.250%, 27/09/30	244,521	0.00	CAD 400,000	Province of British Columbia Canada, 5.000%, 18/06/31	330,226	0.01
USD 500,000	Ontario Teachers' Finance Trust, 2.000%, 16/04/31	423,795	0.01	CAD 700,000	Province of British Columbia Canada, 3.200%, 18/06/32	511,739	0.01
EUR 300,000	Ontario Teachers' Finance Trust, 0.900%, 20/05/41	228,752	0.00	CAD 1,000,000	Province of British Columbia Canada, 3.550%, 18/06/33	745,692	0.01
USD 1,000,000	Ontario Teachers' Finance Trust, 3.000%, perpetual	958,910	0.01	USD 1,000,000	Province of British Columbia Canada, 4.200%, 06/07/33	991,830	0.02
EUR 500,000	Province of Alberta Canada, 0.500%, 16/04/25	534,557	0.01	CAD 250,000	Province of British Columbia Canada, 3.200%, 18/06/44	167,839	0.00
EUR 200,000	Province of Alberta Canada, 0.625%, 16/01/26	211,715	0.00	CAD 500,000	Province of British Columbia Canada, 2.800%, 18/06/48	308,729	0.00
CAD 200,000	Province of Alberta Canada, 2.200%, 01/06/26	145,931	0.00	CAD 600,000	Province of British Columbia Canada, 2.950%, 18/06/50	379,839	0.01
USD 200,000	Province of Alberta Canada, 2.050%, 17/08/26	188,732	0.00	CAD 600,000	Province of British Columbia Canada, 2.750%, 18/06/52	364,896	0.01
CAD 200,000	Province of Alberta Canada, 2.550%, 01/06/27	146,484	0.00	CAD 200,000	Province of Manitoba Canada, 4.400%, 05/09/25	152,277	0.00
USD 500,000	Province of Alberta Canada, 3.300%, 15/03/28	483,130	0.01	CAD 400,000	Province of Manitoba Canada, 2.600%, 02/06/27	293,366	0.00
CAD 500,000	Province of Alberta Canada, 2.900%, 01/12/28	368,777	0.01	CAD 500,000	Province of Manitoba Canada, 3.000%, 02/06/28	370,920	0.01
CAD 200,000	Province of Alberta Canada, 2.900%, 20/09/29	146,872	0.00				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 63.42% <i>(continued)</i>				Government Bonds - 63.42% <i>(continued)</i>			
Canada <i>(continued)</i>				Canada <i>(continued)</i>			
USD 1,500,000	Province of Manitoba Canada, 1.500%, 25/10/28	1,329,285	0.02	CAD 200,000	Province of Nova Scotia Canada, 3.150%, 01/12/51	129,298	0.00
CAD 600,000	Province of Manitoba Canada, 2.050%, 02/06/31	407,459	0.01	CAD 300,000	Province of Ontario Canada, 2.650%, 05/02/25	223,093	0.00
CAD 250,000	Province of Manitoba Canada, 3.900%, 02/12/32	191,698	0.00	EUR 100,000	Province of Ontario Canada, 0.625%, 17/04/25	106,962	0.00
CAD 200,000	Province of Manitoba Canada, 4.600%, 05/03/38	160,548	0.00	CAD 700,000	Province of Ontario Canada, 2.600%, 02/06/25	518,810	0.01
CAD 200,000	Province of Manitoba Canada, 3.350%, 05/03/43	135,369	0.00	CAD 1,200,000	Province of Ontario Canada, 1.750%, 08/09/25	875,465	0.01
CAD 200,000	Province of Manitoba Canada, 4.050%, 05/09/45	148,897	0.00	USD 700,000	Province of Ontario Canada, 1.050%, 14/04/26	650,349	0.01
CAD 400,000	Province of Manitoba Canada, 3.400%, 05/09/48	268,391	0.00	CAD 200,000	Province of Ontario Canada, 2.400%, 02/06/26	146,657	0.00
CAD 200,000	Province of Manitoba Canada, 3.200%, 05/03/50	129,289	0.00	CAD 1,300,000	Province of Ontario Canada, 1.350%, 08/09/26	926,543	0.01
CAD 200,000	Province of Manitoba Canada, 2.050%, 05/09/52	100,240	0.00	GBP 400,000	Province of Ontario Canada, 0.250%, 15/12/26	455,460	0.01
CAD 400,000	Province of New Brunswick Canada, 1.800%, 14/08/25	292,368	0.00	AUD 300,000	Province of Ontario Canada, 3.500%, 27/01/27	198,764	0.00
CAD 400,000	Province of New Brunswick Canada, 3.100%, 14/08/28	297,497	0.00	CAD 500,000	Province of Ontario Canada, 1.850%, 01/02/27	359,453	0.01
CAD 100,000	Province of New Brunswick Canada, 5.650%, 27/12/28	83,050	0.00	EUR 400,000	Province of Ontario Canada, 0.375%, 08/04/27	410,978	0.01
CAD 200,000	Province of New Brunswick Canada, 3.100%, 14/08/48	127,804	0.00	USD 1,500,000	Province of Ontario Canada, 3.100%, 19/05/27	1,448,835	0.02
CAD 200,000	Province of New Brunswick Canada, 3.050%, 14/08/50	126,357	0.00	CAD 300,000	Province of Ontario Canada, 2.600%, 02/06/27	220,177	0.00
CAD 200,000	Province of Newfoundland and Labrador Canada, 3.000%, 02/06/26	148,483	0.00	CAD 700,000	Province of Ontario Canada, 1.050%, 08/09/27	485,408	0.01
CAD 100,000	Province of Newfoundland and Labrador Canada, 1.250%, 02/06/27	69,914	0.00	CAD 500,000	Province of Ontario Canada, 3.600%, 08/03/28	380,210	0.01
CAD 300,000	Province of Newfoundland and Labrador Canada, 2.850%, 02/06/28	220,220	0.00	CAD 500,000	Province of Ontario Canada, 2.900%, 02/06/28	369,718	0.01
CAD 500,000	Province of Newfoundland and Labrador Canada, 4.150%, 02/06/33	385,443	0.01	CAD 1,000,000	Province of Ontario Canada, 3.400%, 08/09/28	755,013	0.01
CAD 100,000	Province of Newfoundland and Labrador Canada, 5.600%, 17/10/33	85,629	0.00	CAD 800,000	Province of Ontario Canada, 2.700%, 02/06/29	582,867	0.01
CAD 200,000	Province of Newfoundland and Labrador Canada, 3.300%, 17/10/46	128,256	0.00	USD 500,000	Province of Ontario Canada, 2.000%, 02/10/29	446,570	0.01
CAD 100,000	Province of Newfoundland and Labrador Canada, 3.700%, 17/10/48	68,259	0.00	CAD 900,000	Province of Ontario Canada, 1.550%, 01/11/29	612,500	0.01
CAD 200,000	Province of Newfoundland and Labrador Canada, 2.650%, 17/10/50	111,761	0.00	CAD 600,000	Province of Ontario Canada, 2.050%, 02/06/30	416,032	0.01
CAD 600,000	Province of Nova Scotia Canada, 1.100%, 01/06/28	410,194	0.01	USD 500,000	Province of Ontario Canada, 1.125%, 07/10/30	410,420	0.01
CAD 200,000	Province of Nova Scotia Canada, 4.400%, 01/06/42	156,709	0.00	CAD 1,300,000	Province of Ontario Canada, 1.350%, 02/12/30	852,374	0.01
CAD 200,000	Province of Nova Scotia Canada, 3.450%, 01/06/45	137,183	0.00	USD 500,000	Province of Ontario Canada, 1.600%, 25/02/31	420,945	0.01
				CAD 1,000,000	Province of Ontario Canada, 2.150%, 02/06/31	685,742	0.01
				CAD 700,000	Province of Ontario Canada, 6.200%, 02/06/31	618,969	0.01
				USD 1,500,000	Province of Ontario Canada, 1.800%, 14/10/31	1,264,335	0.02
				CAD 1,100,000	Province of Ontario Canada, 2.250%, 02/12/31	753,925	0.01

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 63.42% (continued)				Government Bonds - 63.42% (continued)			
Canada (continued)				Canada (continued)			
CAD 1,000,000	Province of Ontario Canada, 4.050%, 02/02/32	779,046	0.01	USD 1,000,000	Province of Quebec Canada, 3.625%, 13/04/28	980,840	0.01
CAD 1,500,000	Province of Ontario Canada, 3.750%, 02/06/32	1,141,847	0.02	EUR 200,000	Province of Quebec Canada, 0.875%, 05/07/28	204,382	0.00
CAD 1,400,000	Province of Ontario Canada, 5.850%, 08/03/33	1,230,176	0.02	CAD 500,000	Province of Quebec Canada, 2.750%, 01/09/28	367,227	0.01
CAD 1,500,000	Province of Ontario Canada, 3.650%, 02/06/33	1,127,696	0.02	CAD 600,000	Province of Quebec Canada, 2.300%, 01/09/29	427,258	0.01
CAD 300,000	Province of Ontario Canada, 5.600%, 02/06/35	263,657	0.00	USD 200,000	Province of Quebec Canada, 7.500%, 15/09/29	233,542	0.00
CAD 900,000	Province of Ontario Canada, 4.700%, 02/06/37	737,562	0.01	USD 100,000	Province of Quebec Canada, 1.350%, 28/05/30	84,294	0.00
CAD 300,000	Province of Ontario Canada, 4.600%, 02/06/39	244,270	0.00	CAD 1,000,000	Province of Quebec Canada, 1.900%, 01/09/30	684,757	0.01
CAD 1,200,000	Province of Ontario Canada, 4.650%, 02/06/41	982,761	0.01	EUR 300,000	Province of Quebec Canada, 0.250%, 05/05/31	276,831	0.00
CAD 600,000	Province of Ontario Canada, 3.500%, 02/06/43	422,566	0.01	CAD 700,000	Province of Quebec Canada, 2.100%, 27/05/31	480,482	0.01
CAD 800,000	Province of Ontario Canada, 3.450%, 02/06/45	556,912	0.01	CAD 500,000	Province of Quebec Canada, 1.500%, 01/09/31	325,743	0.01
CAD 1,700,000	Province of Ontario Canada, 2.900%, 02/12/46	1,077,217	0.02	EUR 500,000	Province of Quebec Canada, 0.500%, 25/01/32	461,048	0.01
CAD 200,000	Province of Ontario Canada, 2.800%, 02/06/48	123,645	0.00	CAD 1,400,000	Province of Quebec Canada, 3.650%, 20/05/32	1,062,040	0.02
CAD 1,100,000	Province of Ontario Canada, 2.900%, 02/06/49	690,941	0.01	CAD 100,000	Province of Quebec Canada, 6.250%, 01/06/32	89,547	0.00
CAD 1,400,000	Province of Ontario Canada, 2.650%, 02/12/50	834,659	0.01	CAD 1,000,000	Province of Quebec Canada, 3.250%, 01/09/32	733,793	0.01
CAD 1,500,000	Province of Ontario Canada, 1.900%, 02/12/51	753,140	0.01	CAD 1,800,000	Province of Quebec Canada, 3.900%, 22/11/32	1,388,427	0.02
CAD 800,000	Province of Ontario Canada, 2.550%, 02/12/52	465,124	0.01	EUR 500,000	Province of Quebec Canada, 3.000%, 24/01/33	558,373	0.01
CAD 1,700,000	Province of Ontario Canada, 3.750%, 02/12/53	1,254,978	0.02	CAD 3,000,000	Province of Quebec Canada, 3.600%, 01/09/33	2,249,044	0.03
CAD 1,500,000	Province of Ontario Canada, 4.150%, 02/12/54	1,188,636	0.02	USD 2,000,000	Province of Quebec Canada, 4.500%, 08/09/33	2,028,180	0.03
EUR 500,000	Province of Ontario Canada, 0.250%, perpetual	458,270	0.01	CAD 300,000	Province of Quebec Canada, 5.000%, 01/12/38	254,736	0.00
EUR 500,000	Province of Quebec Canada, 0.200%, 07/04/25	532,392	0.01	CAD 200,000	Province of Quebec Canada, 5.000%, 01/12/41	170,854	0.00
CAD 400,000	Province of Quebec Canada, 2.600%, 06/07/25	296,417	0.00	CAD 300,000	Province of Quebec Canada, 4.250%, 01/12/43	234,883	0.00
USD 150,000	Province of Quebec Canada, 0.600%, 23/07/25	141,045	0.00	CAD 800,000	Province of Quebec Canada, 3.500%, 01/12/45	562,190	0.01
CAD 900,000	Province of Quebec Canada, 2.750%, 01/09/25	667,792	0.01	CAD 1,050,000	Province of Quebec Canada, 3.500%, 01/12/48	736,800	0.01
EUR 200,000	Province of Quebec Canada, 1.125%, 28/10/25	214,262	0.00	CAD 700,000	Province of Quebec Canada, 3.100%, 01/12/51	457,644	0.01
USD 600,000	Province of Quebec Canada, 2.500%, 20/04/26	575,994	0.01	CAD 500,000	Province of Quebec Canada, 2.850%, 01/12/53	309,992	0.00
CAD 200,000	Province of Quebec Canada, 2.500%, 01/09/26	147,067	0.00	CAD 500,000	Province of Quebec Canada, 4.400%, 01/12/55	414,997	0.01
GBP 100,000	Province of Quebec Canada, 2.250%, 15/09/26	121,182	0.00	CAD 200,000	Province of Saskatchewan Canada, 0.800%, 02/09/25	143,668	0.00
CAD 1,000,000	Province of Quebec Canada, 1.850%, 13/02/27	719,710	0.01	CAD 100,000	Province of Saskatchewan Canada, 3.050%, 02/12/28	74,217	0.00
CAD 400,000	Province of Quebec Canada, 2.750%, 01/09/27	295,334	0.00	CAD 700,000	Province of Saskatchewan Canada, 2.150%, 02/06/31	479,372	0.01

Schedule of Investments (continued) as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 63.42% (continued)				Government Bonds - 63.42% (continued)			
Canada (continued)				Chile (continued)			
CAD 1,000,000	Province of Saskatchewan Canada, 3.900%, 02/06/33	766,100	0.01	USD 200,000	Chile Government International Bond, 3.860%, 21/06/47	163,700	0.00
CAD 200,000	Province of Saskatchewan Canada, 3.900%, 02/06/45	148,324	0.00	USD 500,000	Chile Government International Bond, 3.500%, 15/04/53	376,865	0.01
CAD 200,000	Province of Saskatchewan Canada, 3.300%, 02/06/48	134,437	0.00	USD 1,000,000	Chile Government International Bond, 5.330%, 05/01/54	994,430	0.01
CAD 200,000	Province of Saskatchewan Canada, 3.100%, 02/06/50	129,637	0.00	USD 500,000	Chile Government International Bond, 3.100%, 22/01/61	334,465	0.00
CAD 300,000	Province of Saskatchewan Canada, 2.950%, 02/06/58	185,071	0.00	USD 500,000	Chile Government International Bond, 3.250%, 21/09/71	334,130	0.00
CAD 200,000	PSP Capital Inc, 3.000%, 05/11/25	148,706	0.00	EUR 500,000	Chile Government International Bond, 1.300%, perpetual	419,524	0.01
CAD 500,000	PSP Capital Inc, 1.500%, 15/03/28	349,018	0.01				
CAD 150,000	PSP Capital Inc, 2.050%, 15/01/30	104,342	0.00	Total Chile		8,591,261	0.13
CAD 100,000	Regional Municipality of York, 2.500%, 02/06/26	73,394	0.00	China			
CAD 500,000	South Coast British Columbia Transportation Authority, 1.600%, 03/07/30	335,185	0.01	CNY 50,000,000	Agricultural Development Bank of China, 2.250%, 22/04/25	7,044,993	0.10
Total Canada		171,981,270	2.58	CNY 55,000,000	Agricultural Development Bank of China, 3.450%, 23/09/25	7,897,148	0.12
Chile				CNY 45,000,000	Agricultural Development Bank of China, 3.350%, 24/03/26	6,485,477	0.10
CLP 500,000,000	Bonos de la Tesoreria de la Republica en pesos, 2.500%, 01/03/25	548,888	0.01	CNY 50,000,000	Agricultural Development Bank of China, 3.630%, 19/07/26	7,271,721	0.11
CLP 600,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.500%, 01/03/26	675,969	0.01	CNY 60,000,000	Agricultural Development Bank of China, 2.870%, 14/05/27	8,570,571	0.13
CLP 500,000,000	Bonos de la Tesoreria de la Republica en pesos, 2.300%, 01/10/28	499,661	0.01	CNY 87,000,000	Agricultural Development Bank of China, 3.750%, 25/01/29	12,952,968	0.19
CLP 400,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.700%, 01/09/30	442,209	0.01	CNY 60,000,000	Agricultural Development Bank of China, 3.740%, 12/07/29	8,952,539	0.13
CLP 240,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/03/35	269,069	0.00	CNY 60,000,000	Agricultural Development Bank of China, 2.960%, 17/04/30	8,615,070	0.13
CLP 300,000,000	Bonos de la Tesoreria de la Republica en pesos, 6.000%, 01/01/43	372,655	0.01	CNY 40,000,000	Agricultural Development Bank of China, 3.790%, 26/10/30	6,027,298	0.09
CLP 500,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.100%, 15/07/50	555,971	0.01	CNY 40,000,000	Agricultural Development Bank of China, 3.520%, 24/05/31	5,939,370	0.09
USD 117,000	Chile Government International Bond, 3.125%, 21/01/26	113,412	0.00	CNY 50,000,000	Agricultural Development Bank of China, 2.970%, 14/10/32	7,162,517	0.11
EUR 300,000	Chile Government International Bond, 0.830%, 02/07/31	274,438	0.00	CNY 80,000,000	China Development Bank, 3.230%, 10/01/25	11,396,407	0.17
USD 300,000	Chile Government International Bond, 2.550%, 27/01/32	257,667	0.00	CNY 44,000,000	China Development Bank, 4.730%, 02/04/25	6,390,987	0.10
USD 500,000	Chile Government International Bond, 2.550%, 27/07/33	413,195	0.01	CNY 55,000,000	China Development Bank, 2.890%, 22/06/25	7,818,900	0.12
EUR 198,572	Chile Government International Bond, 4.125%, 05/07/34	224,158	0.00	CNY 55,000,000	China Development Bank, 3.340%, 14/07/25	7,872,874	0.12
USD 500,000	Chile Government International Bond, 4.950%, 05/01/36	494,360	0.01	CNY 60,000,000	China Development Bank, 3.680%, 26/02/26	8,698,909	0.13
USD 500,000	Chile Government International Bond, 3.100%, 07/05/41	379,760	0.01	CNY 45,000,000	China Development Bank, 3.300%, 03/03/26	6,474,881	0.10
USD 500,000	Chile Government International Bond, 4.340%, 07/03/42	446,735	0.01	CNY 50,000,000	China Development Bank, 3.430%, 14/01/27	7,260,723	0.11
				CNY 20,000,000	China Development Bank, 2.690%, 16/06/27	2,842,870	0.04
				CNY 60,500,000	China Development Bank, 4.880%, 09/02/28	9,310,527	0.14
				CNY 60,000,000	China Development Bank, 3.480%, 08/01/29	8,822,594	0.13

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 63.42% <i>(continued)</i>				Government Bonds - 63.42% <i>(continued)</i>			
China <i>(continued)</i>				China <i>(continued)</i>			
CNY 80,000,000	China Development Bank, 3.450%, 20/09/29	11,792,561	0.18	CNY 40,000,000	China Government Bond, 3.250%, 22/11/28	5,868,250	0.09
CNY 50,000,000	China Development Bank, 3.070%, 10/03/30	7,217,154	0.11	CNY 30,000,000	China Government Bond, 3.290%, 23/05/29	4,417,219	0.07
CNY 35,000,000	China Development Bank, 3.090%, 18/06/30	5,054,722	0.08	CNY 40,000,000	China Government Bond, 3.130%, 21/11/29	5,843,546	0.09
CNY 50,000,000	China Development Bank, 3.660%, 01/03/31	7,484,349	0.11	CNY 110,000,000	China Government Bond, 2.800%, 25/03/30	15,735,512	0.24
CNY 10,000,000	China Development Bank, 3.410%, 07/06/31	1,475,170	0.02	CNY 30,000,000	China Government Bond, 2.680%, 21/05/30	4,263,458	0.06
CNY 50,000,000	China Development Bank, 2.960%, 18/07/32	7,162,094	0.11	CNY 35,000,000	China Government Bond, 3.270%, 19/11/30	5,178,492	0.08
CNY 45,000,000	China Development Bank, 2.770%, 24/10/32	6,356,737	0.09	CNY 45,000,000	China Government Bond, 3.020%, 27/05/31	6,546,833	0.10
CNY 20,000,000	China Development Bank, 3.020%, 06/03/33	2,882,942	0.04	CNY 50,000,000	China Government Bond, 2.890%, 18/11/31	7,209,752	0.11
CNY 55,000,000	China Development Bank, 3.800%, 25/01/36	8,512,041	0.13	CNY 45,000,000	China Government Bond, 2.750%, 17/02/32	6,416,634	0.10
CNY 30,000,000	China Development Bank, 3.900%, 03/08/40	4,789,586	0.07	CNY 62,000,000	China Government Bond, 2.760%, 15/05/32	8,848,651	0.13
CNY 15,000,000	China Development Bank, 3.560%, 19/11/51	2,369,646	0.03	CNY 50,000,000	China Government Bond, 2.800%, 15/11/32	7,165,407	0.11
CNY 35,000,000	China Government Bond, 2.290%, 25/12/24	4,943,981	0.07	CNY 80,000,000	China Government Bond, 2.880%, 25/02/33	11,553,425	0.17
CNY 29,000,000	China Government Bond, 1.990%, 09/04/25	4,077,591	0.06	CNY 90,000,000	China Government Bond, 2.670%, 25/05/33	12,771,721	0.19
CNY 50,000,000	China Government Bond, 3.610%, 07/06/25	7,217,366	0.11	CNY 9,000,000	China Government Bond, 4.320%, 12/08/33	1,487,242	0.02
CNY 23,000,000	China Government Bond, 3.600%, 06/09/25	3,326,020	0.05	CNY 6,000,000	China Government Bond, 4.090%, 27/04/35	982,688	0.01
CNY 60,000,000	China Government Bond, 3.020%, 22/10/25	8,587,914	0.13	CNY 11,600,000	China Government Bond, 3.740%, 22/09/35	1,826,441	0.03
CNY 40,000,000	China Government Bond, 3.220%, 06/12/25	5,755,844	0.09	CNY 14,000,000	China Government Bond, 4.500%, 23/06/41	2,480,508	0.04
CNY 68,000,000	China Government Bond, 3.030%, 11/03/26	9,758,377	0.15	CNY 45,000,000	China Government Bond, 3.970%, 23/07/48	7,530,498	0.11
CNY 85,000,000	China Government Bond, 3.250%, 06/06/26	12,295,649	0.18	CNY 38,800,000	China Government Bond, 4.080%, 22/10/48	6,617,971	0.10
CNY 45,000,000	China Government Bond, 2.690%, 12/08/26	6,407,941	0.10	CNY 36,000,000	China Government Bond, 3.860%, 22/07/49	5,952,573	0.09
CNY 45,000,000	China Government Bond, 3.120%, 05/12/26	6,503,306	0.10	CNY 43,000,000	China Government Bond, 3.390%, 16/03/50	6,597,452	0.10
CNY 100,000,000	China Government Bond, 2.370%, 20/01/27	14,109,726	0.21	CNY 35,000,000	China Government Bond, 3.810%, 14/09/50	5,761,907	0.09
CNY 44,000,000	China Government Bond, 2.850%, 04/06/27	6,303,449	0.09	CNY 24,000,000	China Government Bond, 3.720%, 12/04/51	3,900,736	0.06
CNY 65,000,000	China Government Bond, 2.500%, 25/07/27	9,207,249	0.14	CNY 38,000,000	China Government Bond, 3.320%, 15/04/52	5,787,175	0.09
CNY 110,000,000	China Government Bond, 2.440%, 15/10/27	15,541,017	0.23	CNY 22,000,000	China Government Bond, 3.730%, 25/05/70	3,738,964	0.06
CNY 85,000,000	China Government Bond, 3.280%, 03/12/27	12,434,195	0.19	CNY 15,000,000	China Government Bond, 3.760%, 22/03/71	2,568,223	0.04
CNY 18,000,000	China Government Bond, 3.690%, 17/05/28	2,700,178	0.04	CNY 25,000,000	China Government Bond, 3.400%, 15/07/72	3,951,277	0.06
CNY 55,000,000	China Government Bond, 2.400%, 15/07/28	7,757,170	0.12	CNY 25,000,000	China Government Bond, 3.270%, 25/03/73	3,848,242	0.06
CNY 18,000,000	China Government Bond, 3.540%, 16/08/28	2,678,097	0.04	EUR 200,000	China Government International Bond, 0.125%, 12/11/26	202,993	0.00

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 63.42% <i>(continued)</i>				Government Bonds - 63.42% <i>(continued)</i>			
China <i>(continued)</i>				Cyprus			
USD 300,000	China Government International Bond, 2.125%, 03/12/29	273,312	0.00	EUR 500,000	Cyprus Government International Bond, 0.010%, 09/02/26	522,201	0.01
EUR 200,000	China Government International Bond, 0.625%, 17/11/33	173,333	0.00	EUR 300,000	Cyprus Government International Bond, 0.625%, 21/01/30	292,927	0.01
EUR 100,000	China Government International Bond, 1.000%, 12/11/39	76,919	0.00	EUR 200,000	Cyprus Government International Bond, 2.250%, 16/04/50	165,039	0.00
EUR 500,000	CHINA Government International BOND, 0.625%, perpetual	410,604	0.01	Total Cyprus		980,167	0.02
CNY 40,000,000	Export-Import Bank of China, 2.930%, 02/03/25	5,681,791	0.08	Czech Republic			
CNY 40,000,000	Export-Import Bank of China, 3.220%, 14/05/26	5,748,512	0.09	CZK 15,000,000	Czech Republic Government Bond, 1.250%, 14/02/25	645,233	0.01
CNY 35,000,000	Export-Import Bank of China, 2.610%, 27/01/27	4,959,427	0.07	CZK 3,500,000	Czech Republic Government Bond, 2.400%, 17/09/25	151,168	0.00
CNY 40,000,000	Export-Import Bank of China, 3.260%, 24/02/27	5,778,122	0.09	CZK 12,000,000	Czech Republic Government Bond, 1.000%, 26/06/26	497,072	0.01
USD 200,000	Export-Import Bank of China, 3.375%, 14/03/27	194,944	0.00	CZK 8,000,000	Czech Republic Government Bond, 0.250%, 10/02/27	319,247	0.01
CNY 40,000,000	Export-Import Bank of China, 2.820%, 17/06/27	5,707,115	0.08	CZK 5,000,000	Czech Republic Government Bond, 2.500%, 25/08/28	211,986	0.00
CNY 60,000,000	Export-Import Bank of China, 3.860%, 20/05/29	8,976,481	0.13	CZK 20,000,000	Czech Republic Government Bond, 5.500%, 12/12/28	969,270	0.02
CNY 40,000,000	Export-Import Bank of China, 3.230%, 23/03/30	5,815,290	0.09	CZK 6,000,000	Czech Republic Government Bond, 2.750%, 23/07/29	254,697	0.00
CNY 20,000,000	Export-Import Bank of China, 3.740%, 16/11/30	3,001,410	0.04	CZK 5,000,000	Czech Republic Government Bond, 0.050%, 29/11/29	180,641	0.00
CNY 10,000,000	Export-Import Bank of China, 3.380%, 16/07/31	1,470,531	0.02	CZK 9,000,000	Czech Republic Government Bond, 0.950%, 15/05/30	339,937	0.01
CNY 40,000,000	Export-Import Bank of China, 2.900%, 19/08/32	5,701,982	0.08	CZK 27,000,000	Czech Republic Government Bond, 1.200%, 13/03/31	1,017,139	0.02
CNY 30,000,000	Export-Import Bank of China, 3.100%, 13/02/33	4,343,955	0.06	CZK 15,000,000	Czech Republic Government Bond, 1.750%, 23/06/32	576,964	0.01
Total China		591,878,934	8.87	CZK 3,000,000	Czech Republic Government Bond, 2.000%, 13/10/33	115,127	0.00
Colombia				CZK 30,000,000	Czech Republic Government Bond, 3.500%, 30/05/35	1,302,453	0.02
COP 6,700,000,000	Colombian TES, 6.250%, 26/11/25	1,640,065	0.03	CZK 5,500,000	Czech Republic Government Bond, 4.200%, 04/12/36	255,480	0.00
COP 12,500,000,000	Colombian TES, 5.750%, 03/11/27	2,853,640	0.04	CZK 15,000,000	Czech Republic Government Bond, 1.950%, 30/07/37	538,157	0.01
COP 4,000,000,000	Colombian TES, 7.000%, 26/03/31	890,459	0.01	CZK 7,000,000	Czech Republic Government Bond, 1.500%, 24/04/40	223,512	0.00
COP 4,000,000,000	Colombian TES, 7.000%, 26/03/31	891,337	0.01	CZK 1,500,000	Czech Republic Government Bond, 4.850%, 26/11/57	75,483	0.00
COP 3,000,000,000	Colombian TES, 7.250%, 18/10/34	637,674	0.01	Total Czech Republic		7,673,566	0.12
Total Colombia		6,913,175	0.10	Denmark			
Croatia				DKK 4,000,000	Denmark Government Bond, 1.750%, 15/11/25	585,269	0.01
EUR 400,000	Croatia Government International Bond, 1.125%, 19/06/29	402,588	0.01	DKK 7,100,000	Denmark Government Bond, 0.500%, 15/11/27	991,055	0.02
EUR 100,000	Croatia Government International Bond, 1.500%, 17/06/31	99,221	0.00	DKK 8,500,000	Denmark Government Bond, 0.500%, 15/11/29	1,151,018	0.02
EUR 800,000	Croatia Government International Bond, 2.875%, 22/04/32	866,982	0.01	DKK 18,000,000	Denmark Government Bond, 0.010%, 15/11/31	2,258,712	0.03
Total Croatia		1,368,791	0.02	DKK 10,000,000	Denmark Government Bond, 2.250%, 15/11/33	1,481,207	0.02
				DKK 7,350,000	Denmark Government Bond, 4.500%, 15/11/39	1,390,906	0.02

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 63.42% (continued)				Government Bonds - 63.42% (continued)			
Denmark (continued)				Finland (continued)			
DKK 7,300,000	Denmark Government Bond, 0.250%, 15/11/52	616,281	0.01	EUR 300,000	Finland Government Bond, 0.125%, 15/04/52	163,978	0.00
GBP 100,000	Kommunekredit, 4.250%, 17/11/25	127,303	0.00	EUR 500,000	Finnvera Oyj, 2.125%, 08/03/28	545,874	0.01
USD 500,000	Kommunekredit, 0.500%, 28/01/26	461,495	0.01	EUR 200,000	Finnvera OYJ, 1.125%, 17/05/32	197,465	0.00
EUR 500,000	Kommunekredit, 1.500%, 16/05/29	526,360	0.01	GBP 100,000	Kuntarahoitus Oyj, 1.125%, 19/06/25	121,005	0.00
EUR 200,000	Kommunekredit, 0.875%, 03/11/36	175,341	0.00	EUR 300,000	Kuntarahoitus Oyj, 0.010%, 21/04/28	298,451	0.00
EUR 400,000	Kommunekredit, 0.125%, 26/09/40	281,491	0.00	EUR 500,000	Kuntarahoitus Oyj, 3.000%, 25/09/28	565,504	0.01
Total Denmark		10,046,438	0.15	EUR 800,000	Kuntarahoitus Oyj, 3.125%, 29/07/30	915,039	0.01
Finland				EUR 200,000	Kuntarahoitus Oyj, 0.010%, 14/10/30	186,856	0.00
EUR 206,000	Finland Government Bond, 4.000%, 04/07/25	232,018	0.00	EUR 500,000	Kuntarahoitus Oyj, 0.250%, 25/02/32	457,866	0.01
EUR 300,000	Finland Government Bond, 0.875%, 15/09/25	322,394	0.00	Total Finland		15,624,243	0.23
EUR 500,000	Finland Government Bond, 0.500%, 15/04/26	529,370	0.01	France			
EUR 700,000	Finland Government Bond, 0.010%, 15/09/26	726,357	0.01	EUR 200,000	Action Logement Services, 3.125%, 28/09/37	216,997	0.00
EUR 500,000	Finland Government Bond, 1.375%, 15/04/27	535,777	0.01	EUR 300,000	Action Logement Services, 0.750%, 19/07/41	218,459	0.00
EUR 1,100,000	Finland Government Bond, 0.500%, 15/09/27	1,141,188	0.02	EUR 200,000	Agence Francaise de Developpement EPIC, 0.010%, 25/03/25	212,539	0.00
EUR 1,100,000	Finland Government Bond, 2.750%, 04/07/28	1,240,754	0.02	GBP 200,000	Agence Francaise de Developpement EPIC, 1.250%, 18/06/25	242,197	0.00
EUR 200,000	Finland Government Bond, 0.500%, 15/09/28	203,474	0.00	USD 400,000	Agence Francaise de Developpement EPIC, 0.625%, 22/01/26	370,264	0.01
EUR 800,000	Finland Government Bond, 2.875%, 15/04/29	908,464	0.01	EUR 100,000	Agence Francaise de Developpement EPIC, 0.250%, 21/07/26	103,772	0.00
EUR 800,000	Finland Government Bond, 0.500%, 15/09/29	799,899	0.01	EUR 100,000	Agence Francaise de Developpement EPIC, 3.750%, 15/02/27	113,912	0.00
EUR 400,000	Finland Government Bond, 0.010%, 15/09/30	377,684	0.01	EUR 400,000	Agence Francaise de Developpement EPIC, 0.010%, 25/11/28	388,470	0.01
EUR 500,000	Finland Government Bond, 0.750%, 15/04/31	492,414	0.01	EUR 200,000	Agence Francaise de Developpement EPIC, 0.250%, 29/06/29	193,665	0.00
EUR 300,000	Finland Government Bond, 0.125%, 15/09/31	277,799	0.00	EUR 900,000	Agence Francaise de Developpement EPIC, 2.875%, 21/01/30	1,004,376	0.02
EUR 500,000	Finland Government Bond, 1.500%, 15/09/32	509,443	0.01	EUR 400,000	Agence Francaise de Developpement EPIC, 0.125%, 29/09/31	360,293	0.01
EUR 800,000	Finland Government Bond, 3.000%, 15/09/33	916,621	0.01	EUR 200,000	Agence Francaise de Developpement EPIC, 1.375%, 05/07/32	197,021	0.00
EUR 700,000	Finland Government Bond, 1.125%, 15/04/34	672,160	0.01	EUR 500,000	Agence Francaise de Developpement EPIC, 3.500%, 25/02/33	579,742	0.01
EUR 500,000	Finland Government Bond, 0.125%, 15/04/36	404,429	0.01	EUR 500,000	Agence Francaise de Developpement EPIC, 1.125%, 02/03/37	435,216	0.01
EUR 300,000	Finland Government Bond, 2.750%, 15/04/38	330,686	0.01				
EUR 600,000	Finland Government Bond, 0.250%, 15/09/40	440,345	0.01				
EUR 305,000	Finland Government Bond, 2.625%, 04/07/42	328,057	0.00				
EUR 500,000	Finland Government Bond, 0.500%, 15/04/43	362,635	0.01				
EUR 500,000	Finland Government Bond, 1.375%, 15/04/47	420,237	0.01				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 63.42% <i>(continued)</i>				Government Bonds - 63.42% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 200,000	Agence France Locale, 1.125%, 20/06/28	206,470	0.00	EUR 700,000	Caisse d'Amortissement de la Dette Sociale, 0.450%, 19/01/32	652,828	0.01
EUR 300,000	Agence France Locale, 3.000%, 20/03/30	335,551	0.01	EUR 100,000	Caisse des Depots et Consignations, 0.750%, 18/09/28	101,594	0.00
EUR 200,000	Agence France Locale, 0.010%, 20/03/31	180,685	0.00	EUR 500,000	Caisse des Depots et Consignations, 3.125%, 25/05/33	571,756	0.01
EUR 600,000	Bpifrance SACA, 0.125%, 25/03/25	638,539	0.01	EUR 200,000	Caisse Francaise de Financement Local, 0.500%, 16/01/25	214,424	0.00
EUR 100,000	Bpifrance SACA, 2.750%, 25/10/25	110,192	0.00	EUR 100,000	Caisse Francaise de Financement Local, 1.125%, 09/09/25	107,016	0.00
EUR 200,000	Bpifrance SACA, 0.125%, 26/02/27	204,444	0.00	EUR 100,000	Caisse Francaise de Financement Local, 0.500%, 19/01/26	105,275	0.00
EUR 600,000	Bpifrance SACA, 2.125%, 29/11/27	651,364	0.01	EUR 200,000	Caisse Francaise de Financement Local, 0.750%, 11/01/27	208,114	0.00
EUR 400,000	Bpifrance SACA, 0.010%, 25/05/28	395,778	0.01	EUR 300,000	Caisse Francaise de Financement Local, 0.500%, 19/02/27	309,155	0.01
EUR 600,000	Bpifrance SACA, 0.125%, 25/11/28	588,014	0.01	EUR 500,000	Caisse Francaise de Financement Local, 0.010%, 01/10/29	472,216	0.01
EUR 200,000	Bpifrance SACA, 0.050%, 26/09/29	190,886	0.00	EUR 700,000	Caisse Francaise de Financement Local, 2.875%, 30/01/30	777,237	0.01
EUR 500,000	Bpifrance SACA, 3.125%, 25/05/33	569,911	0.01	EUR 500,000	Caisse Francaise de Financement Local, 0.010%, 24/06/30	462,793	0.01
USD 500,000	Caisse d'Amortissement de la Dette Sociale, 0.375%, 23/09/25	466,000	0.01	EUR 100,000	Caisse Francaise de Financement Local, 1.500%, 13/01/31	101,534	0.00
USD 1,000,000	Caisse d'Amortissement de la Dette Sociale, 4.625%, 02/11/25	1,002,420	0.02	EUR 400,000	Caisse Francaise de Financement Local, 0.010%, 18/03/31	362,215	0.01
GBP 100,000	Caisse d'Amortissement de la Dette Sociale, 0.125%, 15/12/25	117,734	0.00	EUR 500,000	Caisse Francaise de Financement Local, 0.375%, 20/01/32	455,039	0.01
EUR 250,000	Caisse d'Amortissement de la Dette Sociale, 4.000%, 15/12/25	282,473	0.00	EUR 100,000	Caisse Francaise de Financement Local, 1.250%, 22/01/35	92,776	0.00
USD 500,000	Caisse d'Amortissement de la Dette Sociale, 4.000%, 25/01/26	496,415	0.01	EUR 100,000	Caisse Francaise de Financement Local, 1.500%, 28/06/38	90,433	0.00
EUR 700,000	Caisse d'Amortissement de la Dette Sociale, 0.010%, 25/02/26	730,819	0.01	EUR 100,000	Caisse Francaise de Financement Local, 0.500%, 01/10/46	64,723	0.00
USD 500,000	Caisse d'Amortissement de la Dette Sociale, 1.250%, 28/10/26	460,940	0.01	EUR 3,700,000	French Republic Government Bond OAT, 0.010%, 25/02/25	3,954,698	0.06
EUR 700,000	Caisse d'Amortissement de la Dette Sociale, 0.010%, 25/11/26	719,127	0.01	EUR 4,300,000	French Republic Government Bond OAT, 0.010%, 25/03/25	4,587,926	0.07
EUR 500,000	Caisse d'Amortissement de la Dette Sociale, 1.750%, 25/11/27	536,871	0.01	EUR 4,600,000	French Republic Government Bond OAT, 0.500%, 25/05/25	4,930,727	0.07
EUR 700,000	Caisse d'Amortissement de la Dette Sociale, 3.000%, 25/05/28	788,790	0.01	EUR 3,730,128	French Republic Government Bond OAT, 6.000%, 25/10/25	4,372,372	0.07
EUR 900,000	Caisse d'Amortissement de la Dette Sociale, 0.010%, 25/05/29	869,644	0.01	EUR 3,200,000	French Republic Government Bond OAT, 1.000%, 25/11/25	3,441,418	0.05
EUR 800,000	Caisse d'Amortissement de la Dette Sociale, 0.600%, 25/11/29	791,036	0.01	EUR 4,550,000	French Republic Government Bond OAT, 0.010%, 25/02/26	4,780,781	0.07
EUR 800,000	Caisse d'Amortissement de la Dette Sociale, 3.125%, 01/03/30	913,581	0.01	EUR 4,483,000	French Republic Government Bond OAT, 3.500%, 25/04/26	5,078,525	0.08
USD 300,000	Caisse d'Amortissement de la Dette Sociale, 1.000%, 21/10/30	244,533	0.00	EUR 6,150,000	French Republic Government Bond OAT, 0.500%, 25/05/26	6,505,889	0.10
EUR 400,000	Caisse d'Amortissement de la Dette Sociale, 0.010%, 25/11/30	371,308	0.01	EUR 4,000,000	French Republic Government Bond OAT, 2.500%, 24/09/26	4,437,115	0.07
USD 500,000	Caisse d'Amortissement de la Dette Sociale, 1.375%, 20/01/31	415,395	0.01	EUR 3,850,000	French Republic Government Bond OAT, 0.250%, 25/11/26	4,016,952	0.06
EUR 400,000	Caisse d'Amortissement de la Dette Sociale, 0.010%, 25/05/31	365,449	0.01	EUR 3,850,000	French Republic Government Bond OAT, 0.010%, 25/02/27	3,966,045	0.06
EUR 1,300,000	Caisse d'Amortissement de la Dette Sociale, 3.000%, 25/11/31	1,474,431	0.02	EUR 5,400,000	French Republic Government Bond OAT, 1.000%, 25/05/27	5,725,969	0.09

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 63.42% (continued)				Government Bonds - 63.42% (continued)			
France (continued)				France (continued)			
EUR 5,000,000	French Republic Government Bond OAT, 2.750%, 25/10/27	5,626,094	0.08	EUR 2,650,000	French Republic Government Bond OAT, 0.750%, 25/05/53	1,644,511	0.03
EUR 5,250,000	French Republic Government Bond OAT, 0.750%, 25/02/28	5,465,077	0.08	EUR 1,900,000	French Republic Government Bond OAT, 3.000%, 25/05/54	2,062,546	0.03
EUR 6,200,000	French Republic Government Bond OAT, 0.750%, 25/05/28	6,432,490	0.10	EUR 1,682,493	French Republic Government Bond OAT, 4.000%, 25/04/55	2,196,398	0.03
EUR 6,100,000	French Republic Government Bond OAT, 0.750%, 25/11/28	6,283,863	0.09	EUR 1,958,000	French Republic Government Bond OAT, 4.000%, 25/04/60	2,590,857	0.04
EUR 2,808,030	French Republic Government Bond OAT, 5.500%, 25/04/29	3,595,712	0.05	EUR 1,750,000	French Republic Government Bond OAT, 1.750%, 25/05/66	1,384,436	0.02
EUR 5,200,000	French Republic Government Bond OAT, 0.500%, 25/05/29	5,244,265	0.08	EUR 2,500,000	French Republic Government Bond OAT, 0.500%, 25/05/72	1,158,778	0.02
EUR 4,600,000	French Republic Government Bond OAT, 0.010%, 25/11/29	4,458,615	0.07	EUR 9,500,000	French Republic Government Bond OAT, 2.750%, perpetual	10,746,981	0.16
EUR 6,000,000	French Republic Government Bond OAT, 2.500%, 25/05/30	6,712,274	0.10	EUR 3,500,000	French Republic Government Bond OAT, 3.000%, perpetual	4,022,125	0.06
EUR 5,300,000	French Republic Government Bond OAT, 0.010%, 25/11/30	5,006,600	0.08	EUR 500,000	Gestion Securite de Stocks Securite SA, 3.500%, 25/11/29	574,761	0.01
EUR 5,150,000	French Republic Government Bond OAT, 1.500%, 25/05/31	5,370,879	0.08	EUR 500,000	Ile-de-France Mobilites, 3.050%, 03/02/33	561,129	0.01
EUR 4,800,000	French Republic Government Bond OAT, 0.010%, 25/11/31	4,404,002	0.07	EUR 100,000	Regie Autonome des Transports Parisiens EPIC, 3.750%, 19/10/26	113,517	0.00
EUR 3,200,000	French Republic Government Bond OAT, 0.010%, 25/05/32	2,891,426	0.04	EUR 200,000	Regie Autonome des Transports Parisiens EPIC, 0.350%, 20/06/29	195,176	0.00
EUR 3,408,599	French Republic Government Bond OAT, 5.750%, 25/10/32	4,732,316	0.07	EUR 100,000	Region of Ile de France, 0.625%, 23/04/27	103,427	0.00
EUR 5,100,000	French Republic Government Bond OAT, 2.000%, 25/11/32	5,425,888	0.08	EUR 200,000	Region of Ile de France, 0.010%, 20/04/28	197,595	0.00
EUR 2,100,000	French Republic Government Bond OAT, 3.500%, 25/11/33	2,508,803	0.04	EUR 500,000	Region of Ile de France, 2.900%, 30/04/31	557,125	0.01
EUR 6,500,000	French Republic Government Bond OAT, 1.250%, 25/05/34	6,310,844	0.09	EUR 100,000	Region of Ile de France, 1.375%, 20/06/33	96,778	0.00
EUR 1,750,484	French Republic Government Bond OAT, 4.750%, 25/04/35	2,327,852	0.04	EUR 200,000	SFIL SA, 0.750%, 06/02/26	211,898	0.00
EUR 5,100,000	French Republic Government Bond OAT, 1.250%, 25/05/36	4,766,969	0.07	EUR 700,000	SFIL SA, 3.250%, 25/11/30	798,579	0.01
EUR 2,000,000	French Republic Government Bond OAT, 1.250%, 25/05/38	1,798,282	0.03	EUR 300,000	SFIL SA, 0.050%, perpetual	288,337	0.00
EUR 2,840,066	French Republic Government Bond OAT, 4.000%, 25/10/38	3,589,016	0.05	EUR 200,000	Sncf Reseau, 2.000%, 05/02/48	166,475	0.00
EUR 2,650,000	French Republic Government Bond OAT, 1.750%, 25/06/39	2,545,981	0.04	EUR 100,000	SNCF Reseau, 4.250%, 07/10/26	114,968	0.00
EUR 3,950,000	French Republic Government Bond OAT, 0.500%, 25/05/40	3,022,461	0.05	EUR 200,000	SNCF Reseau, 1.125%, 19/05/27	210,162	0.00
EUR 3,871,000	French Republic Government Bond OAT, 4.500%, 25/04/41	5,215,175	0.08	EUR 200,000	SNCF Reseau, 3.125%, 25/10/28	225,658	0.00
EUR 1,700,000	French Republic Government Bond OAT, 2.500%, 25/05/43	1,747,954	0.03	EUR 600,000	SNCF Reseau, 0.875%, 22/01/29	607,851	0.01
EUR 1,450,000	French Republic Government Bond OAT, 0.500%, 25/06/44	1,003,940	0.02	EUR 200,000	SNCF Reseau, 1.125%, 25/05/30	200,660	0.00
EUR 2,850,000	French Republic Government Bond OAT, 3.250%, 25/05/45	3,286,052	0.05	EUR 59,000	SNCF Reseau, 5.000%, 10/10/33	76,143	0.00
EUR 3,920,000	French Republic Government Bond OAT, 2.000%, 25/05/48	3,583,004	0.05	GBP 100,000	SNCF Reseau, 5.250%, 31/01/35	137,625	0.00
EUR 3,600,000	French Republic Government Bond OAT, 1.500%, 25/05/50	2,890,096	0.04	EUR 400,000	SNCF Reseau, 0.750%, 25/05/36	335,650	0.01
EUR 2,900,000	French Republic Government Bond OAT, 0.750%, 25/05/52	1,837,551	0.03	EUR 200,000	SNCF Reseau, 1.500%, 29/05/37	181,598	0.00
				GBP 100,000	SNCF Reseau, 4.830%, 25/03/60	129,080	0.00
				EUR 400,000	Societe Du Grand Paris EPIC, 0.010%, 25/11/30	367,835	0.01
				EUR 500,000	Societe Du Grand Paris EPIC, 0.300%, 25/11/31	456,331	0.01
				EUR 200,000	Societe Du Grand Paris EPIC, 1.125%, 25/05/34	184,375	0.00
				EUR 300,000	Societe Du Grand Paris EPIC, 0.875%, 10/05/46	201,067	0.00
				EUR 500,000	Societe Du Grand Paris EPIC, 3.700%, 25/05/53	577,384	0.01

Schedule of Investments (continued) as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 63.42% (continued)				Government Bonds - 63.42% (continued)			
France (continued)				Germany (continued)			
EUR 400,000	Societe Du Grand Paris EPIC, 0.700%, 15/10/60	188,285	0.00	EUR 2,300,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27	2,406,166	0.04
EUR 300,000	Societe Du Grand Paris EPIC, 1.000%, 18/02/70	147,739	0.00	EUR 573,522	Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27	728,008	0.01
EUR 600,000	Societe Nationale SNCF SACA, 1.500%, 02/02/29	623,394	0.01	EUR 2,350,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27	2,464,548	0.04
EUR 300,000	Societe Nationale SNCF SACA, 1.000%, 25/05/40	232,908	0.00	EUR 3,500,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/11/27	3,586,048	0.05
EUR 400,000	Societe Nationale SNCF SACA, 0.875%, 28/02/51	229,794	0.00	EUR 479,432	Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28	603,553	0.01
EUR 400,000	Unedic Asseo, 0.100%, 25/11/26	411,827	0.01	EUR 2,000,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28	2,086,839	0.03
EUR 300,000	Unedic Asseo, 1.250%, 28/03/27	318,109	0.01	EUR 500,185	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28	618,794	0.01
EUR 100,000	Unedic Asseo, 1.250%, 21/10/27	105,447	0.00	EUR 2,350,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28	2,409,826	0.04
EUR 900,000	Unedic Asseo, 0.010%, 25/11/28	882,051	0.01	EUR 4,150,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/11/28	4,184,135	0.06
EUR 300,000	Unedic Asseo, 0.500%, 20/03/29	299,876	0.00	EUR 2,700,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29	2,749,021	0.04
EUR 300,000	Unedic Asseo, 0.250%, 25/11/29	291,455	0.00	EUR 3,000,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/29	2,986,433	0.04
EUR 400,000	Unedic Asseo, 0.010%, 05/03/30	379,584	0.01	EUR 2,500,000	Bundesrepublik Deutschland Bundesanleihe, 2.100%, 15/11/29	2,789,545	0.04
EUR 300,000	Unedic Asseo, 0.010%, 25/11/31	271,847	0.00	EUR 992,071	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30	1,361,919	0.02
EUR 500,000	Unedic Asseo, 0.100%, 25/05/34	423,722	0.01	EUR 2,100,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/02/30	2,068,396	0.03
EUR 400,000	Unedic Asseo, 0.250%, 16/07/35	333,485	0.01	EUR 2,300,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/30	2,246,178	0.03
EUR 1,000,000	UNEDIC ASSEO, 0.010%, 25/05/31	919,213	0.01	EUR 3,200,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/30	3,128,192	0.05
EUR 400,000	UNEDIC ASSEO, 1.750%, 25/11/32	412,927	0.01	EUR 1,500,000	Bundesrepublik Deutschland Bundesanleihe, 2.400%, 15/11/30	1,706,187	0.03
EUR 100,000	Ville de Paris, 1.750%, 25/05/31	103,330	0.00	EUR 1,981,855	Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31	2,698,193	0.04
Total France		239,039,558	3.58	EUR 2,300,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/02/31	2,222,270	0.03
Germany				EUR 3,250,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/31	3,108,499	0.05
EUR 2,500,000	Bundesobligation, 0.010%, 11/04/25	2,668,117	0.04	EUR 1,000,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/31	956,848	0.01
EUR 5,000,000	Bundesobligation, 0.010%, 10/10/25	5,296,245	0.08	EUR 2,700,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/02/32	2,551,695	0.04
EUR 1,200,000	Bundesobligation, 0.010%, 10/10/25	1,275,089	0.02	EUR 2,500,000	Bundesrepublik Deutschland Bundesanleihe, 1.700%, 15/08/32	2,703,880	0.04
EUR 3,500,000	Bundesobligation, 0.010%, 10/04/26	3,679,805	0.06	EUR 4,500,000	Bundesrepublik Deutschland Bundesanleihe, 2.300%, 15/02/33	5,097,137	0.08
EUR 4,100,000	Bundesobligation, 0.010%, 09/10/26	4,274,577	0.06	EUR 2,500,000	Bundesrepublik Deutschland Bundesanleihe, 2.600%, 15/08/33	2,899,458	0.04
EUR 2,100,000	Bundesobligation, 0.010%, 16/04/27	2,172,878	0.03	EUR 1,299,783	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/34	1,796,552	0.03
EUR 3,000,000	Bundesobligation, 1.300%, 15/10/27	3,235,774	0.05	EUR 2,200,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/05/35	1,915,070	0.03
EUR 2,000,000	Bundesobligation, 1.300%, 15/10/27	2,162,529	0.03	EUR 3,600,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/05/36	3,050,637	0.05
EUR 1,600,000	Bundesobligation, 2.200%, 13/04/28	1,784,390	0.03	EUR 1,666,530	Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37	2,216,004	0.03
EUR 5,000,000	Bundesobligation, 2.400%, 19/10/28	5,637,858	0.08				
EUR 1,000,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25	1,076,095	0.02				
EUR 4,000,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25	4,312,245	0.06				
EUR 3,200,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	3,406,317	0.05				
EUR 3,700,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/26	3,869,276	0.06				

Schedule of Investments (continued) as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 63.42% (continued)				Government Bonds - 63.42% (continued)			
Germany (continued)				Germany (continued)			
EUR 2,100,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/05/38	1,973,030	0.03	EUR 500,000	Land Baden-Wuerttemberg, 0.010%, 04/08/27	506,626	0.01
EUR 1,355,626	Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39	1,885,628	0.03	EUR 200,000	Land Baden-Wuerttemberg, 0.010%, 07/03/31	185,047	0.00
EUR 2,550,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40	3,772,167	0.06	EUR 100,000	Land Baden-Wuerttemberg, 3.000%, 27/06/33	114,845	0.00
EUR 2,275,000	Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42	2,873,279	0.04	EUR 100,000	Land Berlin, 0.250%, 22/04/25	106,613	0.00
EUR 3,470,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44	3,964,498	0.06	EUR 300,000	Land Berlin, 0.625%, 20/03/26	317,354	0.01
EUR 3,240,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46	3,719,437	0.06	EUR 100,000	Land Berlin, 0.100%, 18/01/30	95,867	0.00
EUR 4,000,000	Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48	3,591,173	0.05	EUR 400,000	Land Berlin, 0.010%, 02/07/30	376,363	0.01
EUR 3,570,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/50	2,199,820	0.03	EUR 100,000	Land Berlin, 3.000%, 11/07/31	113,865	0.00
EUR 1,900,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/50	1,176,187	0.02	EUR 500,000	Land Berlin, 0.125%, 20/10/31	458,905	0.01
EUR 2,850,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/52	1,679,876	0.03	EUR 700,000	Land Berlin, 1.625%, 02/08/32	717,372	0.01
EUR 2,000,000	Bundesrepublik Deutschland Bundesanleihe, 1.800%, 15/08/53	1,994,357	0.03	EUR 300,000	Land Berlin, 1.300%, 13/06/33	295,803	0.00
EUR 500,000	Bundesrepublik Deutschland Bundesanleihe, 1.800%, 15/08/53	499,959	0.01	EUR 500,000	Land Berlin, 0.150%, 22/02/36	404,573	0.01
EUR 2,500,000	Bundesrepublik Deutschland Bundesanleihe, 2.300%, perpetual	2,833,483	0.04	EUR 200,000	Land Berlin, 1.375%, 05/06/37	185,219	0.00
EUR 2,500,000	Bundesschatzanweisungen, 2.500%, 13/03/25	2,751,048	0.04	EUR 500,000	Land Berlin, 0.100%, 18/01/41	343,855	0.01
EUR 4,000,000	Bundesschatzanweisungen, 3.100%, 18/09/25	4,461,196	0.07	EUR 200,000	Land Thuringen, 0.500%, 02/03/27	207,683	0.00
EUR 2,000,000	Bundesschatzanweisungen, 3.100%, 12/12/25	2,238,485	0.03	EUR 300,000	Land Thuringen, 0.010%, 24/03/31	277,573	0.00
EUR 1,500,000	Bundesschatzanweisungen, 2.800%, perpetual	1,660,140	0.03	EUR 500,000	State of Brandenburg, 3.000%, 27/02/32	570,706	0.01
EUR 400,000	Free and Hanseatic City of Hamburg, 0.010%, 30/06/28	396,247	0.01	EUR 200,000	State of Brandenburg, 0.375%, 29/01/35	172,107	0.00
EUR 500,000	Free and Hanseatic City of Hamburg, 0.010%, 29/09/31	455,712	0.01	EUR 500,000	State of Brandenburg, 0.010%, perpetual	495,756	0.01
EUR 300,000	Free and Hanseatic City of Hamburg, 1.200%, 03/06/33	293,510	0.00	EUR 100,000	State of Bremen, 0.500%, 03/03/25	107,163	0.00
EUR 500,000	Free State of Bavaria, 0.030%, 03/04/28	499,655	0.01	EUR 300,000	State of Bremen, 0.010%, 06/07/27	304,128	0.00
EUR 300,000	Gemeinsame Deutsche Bundeslaender, 0.375%, 17/04/25	320,419	0.01	EUR 200,000	State of Bremen, 1.000%, 25/02/28	208,121	0.00
EUR 400,000	Gemeinsame Deutsche Bundeslaender, 0.010%, 08/10/27	403,582	0.01	EUR 200,000	State of Bremen, 0.450%, 15/03/29	199,526	0.00
EUR 200,000	Gemeinsame Deutsche Bundeslaender, 0.625%, 13/02/29	201,853	0.00	EUR 300,000	State of Bremen, 0.400%, 20/08/49	176,034	0.00
EUR 300,000	Gemeinsame Deutsche Bundeslaender, 0.010%, 25/09/29	288,327	0.00	EUR 300,000	State of Hesse, 0.010%, 10/03/25	319,644	0.01
EUR 200,000	Gemeinsame Deutsche Bundeslaender, 0.010%, 04/02/31	185,418	0.00	EUR 300,000	State of Hesse, 0.625%, 02/08/28	305,639	0.00
EUR 300,000	Investitionsbank Schleswig-Holstein, 0.010%, 17/10/29	287,432	0.00	EUR 1,100,000	State of Hesse, 0.010%, 11/03/30	1,046,445	0.02
EUR 200,000	Land Baden-Wuerttemberg, 0.625%, 16/01/25	215,148	0.00	EUR 400,000	State of Hesse, 0.010%, 08/11/30	373,584	0.01
				EUR 400,000	State of Hesse, 2.875%, 04/07/33	453,362	0.01
				EUR 300,000	State of Lower Saxony, 0.500%, 13/06/25	320,426	0.01
				EUR 300,000	State of Lower Saxony, 0.010%, 17/03/26	313,029	0.00
				EUR 100,000	State of Lower Saxony, 0.010%, 10/07/26	103,553	0.00
				EUR 500,000	State of Lower Saxony, 0.010%, 08/09/26	516,048	0.01
				EUR 300,000	State of Lower Saxony, 0.750%, 15/02/28	309,377	0.00
				EUR 400,000	State of Lower Saxony, 0.010%, 26/05/28	396,949	0.01
				EUR 400,000	State of Lower Saxony, 0.010%, 19/02/29	390,008	0.01

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 63.42% <i>(continued)</i>				Government Bonds - 63.42% <i>(continued)</i>			
Germany <i>(continued)</i>				Germany <i>(continued)</i>			
EUR 700,000	State of Lower Saxony, 0.250%, 09/04/29	689,635	0.01	EUR 600,000	State of North Rhine-Westphalia Germany, 2.250%, 14/06/52	564,704	0.01
EUR 300,000	State of Lower Saxony, 0.375%, 14/05/29	297,013	0.00	EUR 500,000	State of North Rhine-Westphalia Germany, 2.900%, 15/01/53	536,225	0.01
EUR 800,000	State of Lower Saxony, 2.750%, 17/02/31	897,630	0.01	EUR 300,000	State of North Rhine-Westphalia Germany, 1.750%, 11/07/68	230,101	0.00
EUR 300,000	State of Lower Saxony, 0.010%, perpetual	297,470	0.00	EUR 350,000	State of North Rhine-Westphalia Germany, 2.150%, 21/03/19	282,219	0.00
USD 400,000	State of North Rhine-Westphalia Germany, 3.875%, 15/01/25	395,644	0.01	EUR 400,000	State of North Rhine-Westphalia Germany, 0.950%, 10/01/21	201,325	0.00
EUR 200,000	State of North Rhine-Westphalia Germany, 1.250%, 14/03/25	216,220	0.00	EUR 200,000	State of North Rhine-Westphalia Germany, 1.450%, 19/01/22	116,607	0.00
EUR 100,000	State of North Rhine-Westphalia Germany, 0.010%, 05/05/25	106,194	0.00	EUR 200,000	State of Rhineland-Palatinate, 0.750%, 19/01/26	212,493	0.00
GBP 300,000	State of North Rhine-Westphalia Germany, 2.125%, 13/06/25	368,381	0.01	EUR 300,000	State of Rhineland-Palatinate, 0.700%, 26/01/28	309,062	0.00
EUR 300,000	State of North Rhine-Westphalia Germany, 0.750%, 16/01/26	318,762	0.01	EUR 400,000	State of Rhineland-Palatinate, 0.010%, 25/02/28	399,888	0.01
EUR 200,000	State of North Rhine-Westphalia Germany, 0.250%, 13/03/26	209,819	0.00	EUR 200,000	State of Rhineland-Palatinate, 0.010%, 21/01/31	185,902	0.00
EUR 100,000	State of North Rhine-Westphalia Germany, 0.500%, 16/04/26	105,278	0.00	EUR 500,000	State of Rhineland-Palatinate, 0.750%, 23/02/32	480,423	0.01
EUR 300,000	State of North Rhine-Westphalia Germany, 0.500%, 16/02/27	311,491	0.00	EUR 400,000	State of Saxony-Anhalt, 0.010%, 01/04/25	425,560	0.01
EUR 400,000	State of North Rhine-Westphalia Germany, 0.200%, 31/03/27	410,559	0.01	EUR 200,000	State of Saxony-Anhalt, 0.750%, 29/01/29	203,143	0.00
EUR 500,000	State of North Rhine-Westphalia Germany, 3.000%, 27/01/28	564,040	0.01	EUR 400,000	State of Saxony-Anhalt, 0.010%, 10/03/31	369,748	0.01
EUR 200,000	State of North Rhine-Westphalia Germany, 0.950%, 13/03/28	207,838	0.00	EUR 400,000	State of Schleswig-Holstein Germany, 0.010%, 16/07/25	423,258	0.01
EUR 300,000	State of North Rhine-Westphalia Germany, 0.900%, 15/11/28	308,141	0.00	EUR 200,000	State of Schleswig-Holstein Germany, 0.250%, 27/02/26	209,910	0.00
EUR 500,000	State of North Rhine-Westphalia Germany, 0.010%, 15/01/29	488,482	0.01	EUR 500,000	State of Schleswig-Holstein Germany, 1.375%, 14/07/27	532,055	0.01
EUR 500,000	State of North Rhine-Westphalia Germany, 0.200%, 09/04/30	480,423	0.01	EUR 100,000	State of Schleswig-Holstein Germany, 3.000%, 05/06/30	113,863	0.00
EUR 500,000	State of North Rhine-Westphalia Germany, 0.125%, 04/06/31	464,356	0.01	EUR 150,000	State of Schleswig-Holstein Germany, 0.200%, 15/08/39	110,374	0.00
EUR 1,000,000	State of North Rhine-Westphalia Germany, 2.750%, 15/01/32	1,120,380	0.02	Total Germany		189,188,412	2.83
EUR 250,000	State of North Rhine-Westphalia Germany, 1.100%, 13/03/34	238,395	0.00	Hong Kong			
EUR 500,000	State of North Rhine-Westphalia Germany, 0.010%, 12/10/35	400,894	0.01	USD 500,000	Airport Authority, 4.875%, 12/01/26	502,640	0.01
EUR 200,000	State of North Rhine-Westphalia Germany, 1.650%, 22/02/38	190,097	0.00	USD 500,000	Airport Authority, 2.625%, 04/02/51	343,980	0.00
EUR 400,000	State of North Rhine-Westphalia Germany, 1.500%, 12/06/40	359,908	0.01	USD 500,000	Airport Authority, 3.250%, 12/01/52	385,395	0.01
EUR 400,000	State of North Rhine-Westphalia Germany, 1.650%, 16/05/47	342,804	0.01	USD 500,000	Hong Kong Government International Bond, 0.625%, 02/02/26	463,790	0.01
EUR 200,000	State of North Rhine-Westphalia Germany, 1.550%, 16/06/48	165,795	0.00	Total Hong Kong		1,695,805	0.03
EUR 200,000	State of North Rhine-Westphalia Germany, 0.800%, 30/07/49	133,888	0.00	Hungary			
EUR 300,000	State of North Rhine-Westphalia Germany, 0.200%, 27/01/51	158,914	0.00	HUF 40,000,000	Hungary Government Bond, 5.500%, 24/06/25	114,272	0.00
EUR 400,000	State of North Rhine-Westphalia Germany, 0.500%, 15/01/52	231,641	0.00	HUF 100,000,000	Hungary Government Bond, 1.000%, 26/11/25	262,776	0.01
				HUF 50,000,000	Hungary Government Bond, 1.500%, 22/04/26	130,297	0.00

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 63.42% <i>(continued)</i>				Government Bonds - 63.42% <i>(continued)</i>			
Hungary <i>(continued)</i>				Indonesia			
HUF 50,000,000	Hungary Government Bond, 1.500%, 26/08/26	128,889	0.00	EUR 200,000	Indonesia Government International Bond, 1.750%, 24/04/25	214,379	0.00
HUF 40,000,000	Hungary Government Bond, 2.750%, 22/12/26	105,194	0.00	EUR 100,000	Indonesia Government International Bond, 3.375%, 30/07/25	109,661	0.00
HUF 92,500,000	Hungary Government Bond, 3.000%, 27/10/27	243,410	0.00	USD 200,000	Indonesia Government International Bond, 4.350%, 08/01/27	198,868	0.00
HUF 15,000,000	Hungary Government Bond, 6.750%, 22/10/28	45,022	0.00	USD 500,000	Indonesia Government International Bond, 4.550%, 11/01/28	499,690	0.01
HUF 50,000,000	Hungary Government Bond, 2.000%, 23/05/29	120,572	0.00	EUR 200,000	Indonesia Government International Bond, 3.750%, 14/06/28	222,366	0.00
HUF 100,000,000	Hungary Government Bond, 3.000%, 21/08/30	247,476	0.01	USD 300,000	Indonesia Government International Bond, 2.850%, 14/02/30	271,764	0.00
HUF 220,000,000	Hungary Government Bond, 3.250%, 22/10/31	540,524	0.01	USD 500,000	Indonesia Government International Bond, 1.850%, 12/03/31	416,395	0.01
HUF 500,000,000	Hungary Government Bond, 4.750%, 24/11/32	1,331,901	0.02	USD 300,000	Indonesia Government International Bond, 2.150%, 28/07/31	253,359	0.00
HUF 100,000,000	Hungary Government Bond, 2.250%, 20/04/33	218,436	0.00	EUR 300,000	Indonesia Government International Bond, 1.400%, 30/10/31	280,181	0.00
HUF 50,000,000	Hungary Government Bond, 3.000%, 27/10/38	101,125	0.00	USD 500,000	Indonesia Government International Bond, 3.550%, 31/03/32	462,335	0.01
HUF 75,000,000	Hungary Government Bond, 3.000%, 25/04/41	146,157	0.00	USD 250,000	Indonesia Government International Bond, 8.500%, 12/10/35	332,675	0.01
EUR 200,000	Hungary Government International Bond, 1.750%, 10/10/27	206,855	0.00	USD 100,000	Indonesia Government International Bond, 6.625%, 17/02/37	117,271	0.00
USD 500,000	Hungary Government International Bond, 6.125%, 22/05/28	520,285	0.01	USD 200,000	Indonesia Government International Bond, 4.625%, 15/04/43	196,218	0.00
EUR 400,000	Hungary Government International Bond, 0.125%, 21/09/28	369,704	0.01	USD 200,000	Indonesia Government International Bond, 6.750%, 15/01/44	245,428	0.00
EUR 500,000	Hungary Government International Bond, 4.250%, 16/06/31	553,126	0.01	USD 100,000	Indonesia Government International Bond, 4.750%, 18/07/47	98,401	0.00
USD 500,000	Hungary Government International Bond, 2.125%, 22/09/31	403,035	0.01	USD 500,000	Indonesia Government International Bond, 4.350%, 11/01/48	463,325	0.01
USD 500,000	Hungary Government International Bond, 6.250%, 22/09/32	533,880	0.01	USD 300,000	Indonesia Government International Bond, 3.700%, 30/10/49	251,202	0.00
USD 100,000	Hungary Government International Bond, 7.625%, 29/03/41	119,685	0.00	USD 300,000	Indonesia Government International Bond, 3.500%, 14/02/50	241,413	0.00
EUR 300,000	Hungary Government International Bond, 1.500%, 17/11/50	193,697	0.00	USD 500,000	Indonesia Government International Bond, 5.650%, 11/01/53	548,280	0.01
USD 500,000	Hungary Government International Bond, 6.750%, 25/09/52	558,915	0.01	IDR 27,000,000,000	Indonesia Treasury Bond, 6.500%, 15/06/25	1,754,150	0.03
Total Hungary		7,195,233	0.11				
Iceland							
EUR 300,000	Iceland Government International Bond, 0.625%, 03/06/26	311,415	0.00				
Total Iceland		311,415	0.00				
India							
USD 300,000	Export-Import Bank of India, 3.875%, 01/02/28	288,345	0.01				
USD 300,000	Export-Import Bank of India, 3.250%, 15/01/30	273,513	0.00				
USD 500,000	Export-Import Bank of India, 2.250%, 13/01/31	418,815	0.01				
Total India		980,673	0.02				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 63.42% (continued)				Government Bonds - 63.42% (continued)			
Indonesia (continued)				Ireland (continued)			
IDR 30,000,000,000	Indonesia Treasury Bond, 5.500%, 15/04/26	1,913,184	0.03	EUR 1,250,000	Ireland Government Bond, 0.010%, 18/10/31	1,158,681	0.02
IDR 16,000,000,000	Indonesia Treasury Bond, 8.375%, 15/09/26	1,089,989	0.02	EUR 250,000	Ireland Government Bond, 0.350%, 18/10/32	232,813	0.00
IDR 40,000,000,000	Indonesia Treasury Bond, 5.125%, 15/04/27	2,506,644	0.04	EUR 300,000	Ireland Government Bond, 1.300%, 15/05/33	301,424	0.00
IDR 19,000,000,000	Indonesia Treasury Bond, 7.000%, 15/05/27	1,254,985	0.02	EUR 600,000	Ireland Government Bond, 0.400%, 15/05/35	526,361	0.01
IDR 27,000,000,000	Indonesia Treasury Bond, 6.125%, 15/05/28	1,732,054	0.03	EUR 375,000	Ireland Government Bond, 1.700%, 15/05/37	369,609	0.01
IDR 21,000,000,000	Indonesia Treasury Bond, 7.000%, 15/09/30	1,395,926	0.02	EUR 500,000	Ireland Government Bond, 0.550%, 22/04/41	387,047	0.01
IDR 38,500,000,000	Indonesia Treasury Bond, 6.500%, 15/02/31	2,494,811	0.04	EUR 1,000,000	Ireland Government Bond, 3.000%, 18/10/43	1,146,428	0.02
IDR 8,000,000,000	Indonesia Treasury Bond, 7.500%, 15/08/32	550,133	0.01	EUR 700,000	Ireland Government Bond, 2.000%, 18/02/45	669,160	0.01
IDR 54,000,000,000	Indonesia Treasury Bond, 7.500%, 15/06/35	3,749,032	0.06	EUR 1,150,000	Ireland Government Bond, 1.500%, 15/05/50	958,325	0.01
IDR 11,600,000,000	Indonesia Treasury Bond, 8.250%, 15/05/36	850,137	0.01	Total Ireland		13,758,917	0.21
IDR 37,000,000,000	Indonesia Treasury Bond, 7.500%, 15/05/38	2,572,121	0.04	Isle Of Man			
IDR 21,200,000,000	Indonesia Treasury Bond, 8.375%, 15/04/39	1,583,825	0.02	GBP 300,000	Isle of Man Government International Bond, 1.625%, 14/09/51	199,224	0.00
IDR 20,000,000,000	Indonesia Treasury Bond, 7.500%, 15/04/40	1,387,855	0.02	Total Isle Of Man		199,224	0.00
IDR 52,000,000,000	Indonesia Treasury Bond, 7.125%, 15/06/42	3,501,768	0.05	Israel			
USD 500,000	Perusahaan Penerbit SBSN Indonesia III, 1.500%, perpetual	463,415	0.01	ILS 2,000,000	Israel Government Bond - Fixed, 0.500%, 30/04/25	531,506	0.01
USD 200,000	Perusahaan Penerbit SBSN Indonesia III, 4.325%, 28/05/25	198,910	0.00	ILS 1,800,000	Israel Government Bond - Fixed, 1.750%, 31/08/25	483,449	0.01
USD 100,000	Perusahaan Penerbit SBSN Indonesia III, 4.150%, 29/03/27	99,025	0.00	ILS 1,000,000	Israel Government Bond - Fixed, 6.250%, 30/10/26	296,898	0.01
USD 500,000	Perusahaan Penerbit SBSN Indonesia III, 5.400%, 15/11/28	515,920	0.01	ILS 1,800,000	Israel Government Bond - Fixed, 2.000%, 31/03/27	474,956	0.01
USD 400,000	Perusahaan Penerbit SBSN Indonesia III, 4.450%, 20/02/29	399,432	0.01	ILS 2,000,000	Israel Government Bond - Fixed, 2.250%, 28/09/28	521,725	0.01
Total Indonesia		35,436,527	0.53	ILS 1,500,000	Israel Government Bond - Fixed, 1.000%, 31/03/30	352,670	0.01
Ireland				ILS 3,500,000	Israel Government Bond - Fixed, 1.300%, 30/04/32	791,502	0.01
EUR 667,000	Ireland Government Bond, 5.400%, 13/03/25	757,616	0.01	ILS 1,400,000	Israel Government Bond - Fixed, 1.500%, 31/05/37	278,943	0.00
EUR 1,050,000	Ireland Government Bond, 1.000%, 15/05/26	1,126,443	0.02	ILS 1,650,000	Israel Government Bond - Fixed, 5.500%, 31/01/42	520,092	0.01
EUR 1,000,000	Ireland Government Bond, 0.200%, 15/05/27	1,035,157	0.02	ILS 3,000,000	Israel Government Bond - Fixed, 3.750%, 31/03/47	737,649	0.01
EUR 900,000	Ireland Government Bond, 0.900%, 15/05/28	944,307	0.01	USD 200,000	Israel Government International Bond, 2.875%, 16/03/26	190,742	0.00
EUR 1,400,000	Ireland Government Bond, 1.100%, 15/05/29	1,463,772	0.02	EUR 300,000	Israel Government International Bond, 1.500%, 18/01/27	307,190	0.01
EUR 550,000	Ireland Government Bond, 2.400%, 15/05/30	613,998	0.01	USD 500,000	Israel Government International Bond, 6.500%, 06/11/31	538,525	0.01
EUR 1,500,000	Ireland Government Bond, 0.200%, 18/10/30	1,444,336	0.02	EUR 300,000	Israel Government International Bond, 0.625%, 18/01/32	255,764	0.00
EUR 600,000	Ireland Government Bond, 1.350%, 18/03/31	623,440	0.01	USD 1,000,000	Israel Government International Bond, 4.500%, 17/01/33	950,290	0.01
				USD 300,000	Israel Government International Bond, 4.125%, 17/01/48	242,304	0.00

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 63.42% <i>(continued)</i>				Government Bonds - 63.42% <i>(continued)</i>			
Israel <i>(continued)</i>				Italy <i>(continued)</i>			
EUR 300,000	Israel Government International Bond, 2.500%, 16/01/49	249,325	0.00	EUR 1,650,000	Italy Buoni Poliennali Del Tesoro, 0.850%, 15/01/27	1,721,296	0.03
USD 300,000	State of Israel, 2.500%, 15/01/30	261,444	0.00	EUR 3,500,000	Italy Buoni Poliennali Del Tesoro, 1.100%, 01/04/27	3,665,190	0.06
USD 300,000	State of Israel, 3.375%, 15/01/50	212,670	0.00	EUR 1,325,000	Italy Buoni Poliennali Del Tesoro, 2.200%, 01/06/27	1,435,544	0.02
USD 500,000	State of Israel, 3.800%, 13/05/60	357,865	0.01	EUR 1,550,000	Italy Buoni Poliennali Del Tesoro, 2.050%, 01/08/27	1,667,930	0.03
Total Israel		8,555,509	0.13	EUR 2,000,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 15/09/27	2,064,967	0.03
Italy				EUR 2,133,024	Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27	2,665,385	0.04
EUR 200,000	Cassa Depositi e Prestiti SpA, 1.500%, 09/04/25	215,678	0.00	EUR 2,000,000	Italy Buoni Poliennali Del Tesoro, 2.650%, 01/12/27	2,192,267	0.03
EUR 400,000	Cassa Depositi e Prestiti SpA, 0.750%, 30/06/29	382,496	0.01	EUR 1,900,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/02/28	2,029,301	0.03
EUR 1,600,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24	1,754,679	0.03	EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 0.250%, 15/03/28	1,485,478	0.02
EUR 1,800,000	Italy Buoni Poliennali Del Tesoro, 0.010%, 15/12/24	1,928,480	0.03	EUR 1,800,000	Italy Buoni Poliennali Del Tesoro, 3.400%, 01/04/28	2,025,652	0.03
EUR 2,000,000	Italy Buoni Poliennali Del Tesoro, 0.350%, 01/02/25	2,142,601	0.03	EUR 1,200,000	Italy Buoni Poliennali Del Tesoro, 0.500%, 15/07/28	1,190,185	0.02
EUR 2,550,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/25	2,874,378	0.04	EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 3.800%, 01/08/28	1,714,091	0.03
EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 3.400%, 28/03/25	1,661,482	0.03	EUR 1,925,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28	2,290,316	0.03
EUR 1,900,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/05/25	2,054,718	0.03	EUR 2,500,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/12/28	2,741,245	0.04
EUR 2,200,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25	2,378,904	0.04	EUR 3,000,000	Italy Buoni Poliennali Del Tesoro, 4.100%, 01/02/29	3,475,638	0.05
EUR 1,900,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 01/07/25	2,063,176	0.03	EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 0.450%, 15/02/29	970,932	0.01
EUR 1,800,000	Italy Buoni Poliennali Del Tesoro, 1.200%, 15/08/25	1,933,332	0.03	EUR 3,200,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 15/06/29	3,483,837	0.05
EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 3.600%, 29/09/25	1,674,357	0.03	EUR 1,900,000	Italy Buoni Poliennali Del Tesoro, 3.000%, 01/08/29	2,090,923	0.03
EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 15/11/25	1,646,586	0.02	EUR 1,558,354	Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29	1,917,662	0.03
EUR 1,800,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/12/25	1,957,133	0.03	EUR 3,200,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 15/12/29	3,663,232	0.06
EUR 2,100,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 15/01/26	2,349,760	0.04	EUR 2,250,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30	2,532,239	0.04
EUR 1,800,000	Italy Buoni Poliennali Del Tesoro, 0.500%, 01/02/26	1,894,877	0.03	EUR 1,900,000	Italy Buoni Poliennali Del Tesoro, 1.350%, 01/04/30	1,881,648	0.03
EUR 2,350,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26	2,686,084	0.04	EUR 2,900,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 01/08/30	2,769,894	0.04
EUR 2,000,000	Italy Buoni Poliennali Del Tesoro, 0.010%, 01/04/26	2,074,754	0.03	EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 15/11/30	1,151,907	0.02
EUR 2,000,000	Italy Buoni Poliennali Del Tesoro, 3.800%, 15/04/26	2,257,485	0.03	EUR 2,500,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/12/30	2,482,535	0.04
EUR 3,300,000	Italy Buoni Poliennali Del Tesoro, 1.600%, 01/06/26	3,546,265	0.05	EUR 2,300,000	Italy Buoni Poliennali Del Tesoro, 0.900%, 01/04/31	2,148,717	0.03
EUR 1,400,000	Italy Buoni Poliennali Del Tesoro, 2.100%, 15/07/26	1,521,209	0.02	EUR 2,854,000	Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31	3,707,857	0.06
EUR 3,300,000	Italy Buoni Poliennali Del Tesoro, 0.010%, 01/08/26	3,395,749	0.05	EUR 2,000,000	Italy Buoni Poliennali Del Tesoro, 0.600%, 01/08/31	1,805,462	0.03
EUR 5,500,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 15/09/26	6,238,644	0.09	EUR 2,000,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 30/10/31	2,302,356	0.03
EUR 1,300,000	Italy Buoni Poliennali Del Tesoro, 7.250%, 01/11/26	1,609,175	0.02				
EUR 1,300,000	Italy Buoni Poliennali Del Tesoro, 1.250%, 01/12/26	1,375,860	0.02				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 63.42% <i>(continued)</i>				Government Bonds - 63.42% <i>(continued)</i>			
Italy <i>(continued)</i>				Italy <i>(continued)</i>			
EUR 2,500,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 01/12/31	2,296,844	0.03	EUR 1,850,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/50	1,494,507	0.02
EUR 1,900,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/03/32	1,835,494	0.03	EUR 1,400,000	Italy Buoni Poliennali Del Tesoro, 1.700%, 01/09/51	949,341	0.01
EUR 2,000,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 01/06/32	1,809,373	0.03	EUR 950,000	Italy Buoni Poliennali Del Tesoro, 2.150%, 01/09/52	698,419	0.01
EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/32	1,529,985	0.02	EUR 1,300,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/10/53	1,477,116	0.02
EUR 1,200,000	Italy Buoni Poliennali Del Tesoro, 5.750%, 01/02/33	1,548,119	0.02	EUR 950,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/03/67	768,572	0.01
EUR 2,000,000	Italy Buoni Poliennali Del Tesoro, 4.400%, 01/05/33	2,354,473	0.04	EUR 1,750,000	Italy Buoni Poliennali Del Tesoro, 2.150%, 01/03/72	1,179,891	0.02
EUR 1,600,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/33	1,604,482	0.02	EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 3.700%, perpetual	1,700,007	0.03
EUR 2,500,000	Italy Buoni Poliennali Del Tesoro, 4.350%, 01/11/33	2,924,755	0.04	USD 300,000	Republic of Italy Government International Bond, 1.250%, 17/02/26	277,434	0.00
EUR 2,000,000	Italy Buoni Poliennali Del Tesoro, 4.200%, 01/03/34	2,307,548	0.03	USD 200,000	Republic of Italy Government International Bond, 2.875%, 17/10/29	179,352	0.00
EUR 1,578,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/34	1,940,810	0.03	USD 50,000	Republic of Italy Government International Bond, 5.375%, 15/06/33	50,353	0.00
EUR 1,800,000	Italy Buoni Poliennali Del Tesoro, 3.350%, 01/03/35	1,912,295	0.03	USD 300,000	Republic of Italy Government International Bond, 4.000%, 17/10/49	225,609	0.00
EUR 1,800,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 30/04/35	2,030,842	0.03	USD 500,000	Republic of Italy Government International Bond, 3.875%, 06/05/51	359,165	0.01
EUR 2,000,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 01/03/36	1,700,388	0.03	Total Italy		181,735,152	2.72
EUR 1,750,000	Italy Buoni Poliennali Del Tesoro, 2.250%, 01/09/36	1,620,569	0.02	Japan			
EUR 2,241,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/37	2,506,094	0.04	EUR 200,000	Development Bank of Japan Inc, 0.875%, 10/10/25	212,753	0.00
EUR 3,000,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 01/03/37	2,322,416	0.04	GBP 133,000	Development Bank of Japan Inc, 5.250%, 30/03/26	172,073	0.00
EUR 1,200,000	Italy Buoni Poliennali Del Tesoro, 3.250%, 01/03/38	1,217,373	0.02	USD 100,000	Development Bank of Japan Inc, 2.625%, 01/09/27	94,162	0.00
EUR 1,400,000	Italy Buoni Poliennali Del Tesoro, 2.950%, 01/09/38	1,370,966	0.02	EUR 200,000	Development Bank of Japan Inc, 4.750%, 26/11/27	237,354	0.00
EUR 1,461,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/39	1,782,530	0.03	USD 500,000	Development Bank of Japan Inc, 1.250%, 28/01/31	406,250	0.01
EUR 1,250,000	Italy Buoni Poliennali Del Tesoro, 3.100%, 01/03/40	1,223,041	0.02	USD 500,000	Development Bank of Japan Inc, 1.750%, perpetual	415,760	0.01
EUR 1,827,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/40	2,229,844	0.03	USD 200,000	Japan Bank for International Cooperation, 2.500%, 28/05/25	193,626	0.00
EUR 2,300,000	Italy Buoni Poliennali Del Tesoro, 1.800%, 01/03/41	1,832,375	0.03	USD 300,000	Japan Bank for International Cooperation, 0.625%, 15/07/25	281,658	0.00
EUR 2,500,000	Italy Buoni Poliennali Del Tesoro, 4.450%, 01/09/43	2,848,451	0.04	USD 500,000	Japan Bank for International Cooperation, 3.875%, 16/09/25	492,740	0.01
EUR 1,750,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/44	2,079,283	0.03	USD 1,000,000	Japan Bank for International Cooperation, 4.250%, 26/01/26	994,490	0.02
EUR 1,200,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 30/04/45	838,456	0.01	USD 1,000,000	Japan Bank for International Cooperation, 4.250%, 27/04/26	993,740	0.01
EUR 1,700,000	Italy Buoni Poliennali Del Tesoro, 3.250%, 01/09/46	1,627,299	0.02	USD 100,000	Japan Bank for International Cooperation, 2.875%, 01/06/27	95,337	0.00
EUR 2,300,000	Italy Buoni Poliennali Del Tesoro, 2.700%, 01/03/47	2,002,678	0.03	USD 200,000	Japan Bank for International Cooperation, 2.875%, 21/07/27	190,492	0.00
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 3.450%, 01/03/48	986,894	0.02				
EUR 1,150,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 01/09/49	1,200,161	0.02				

Schedule of Investments (continued)
as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 63.42% (continued)				Government Bonds - 63.42% (continued)			
Japan (continued)				Japan (continued)			
USD 1,000,000	Japan Bank for International Cooperation, 4.625%, 19/07/28	1,013,950	0.02	JPY 56,500,000	Japan Government Forty Year Bond, 2.400%, 20/03/48	469,790	0.01
USD 300,000	Japan Bank for International Cooperation, 3.250%, 20/07/28	286,941	0.00	JPY 70,000,000	Japan Government Forty Year Bond, 2.200%, 20/03/49	559,970	0.01
USD 500,000	Japan Bank for International Cooperation, 1.250%, 21/01/31	406,380	0.01	JPY 84,000,000	Japan Government Forty Year Bond, 2.200%, 20/03/50	672,006	0.01
USD 500,000	Japan Bank for International Cooperation, 2.875%, perpetual	487,615	0.01	JPY 190,000,000	Japan Government Forty Year Bond, 2.200%, 20/03/51	1,517,951	0.02
USD 500,000	Japan Bank for International Cooperation, 4.375%, perpetual	501,200	0.01	JPY 226,900,000	Japan Government Forty Year Bond, 2.000%, 20/03/52	1,740,731	0.03
USD 1,500,000	Japan Bank for International Cooperation, 2.125%, perpetual	1,347,300	0.02	JPY 221,000,000	Japan Government Forty Year Bond, 1.900%, 20/03/53	1,658,613	0.02
USD 500,000	Japan Bank for International Cooperation, 1.875%, perpetual	422,475	0.01	JPY 202,000,000	Japan Government Forty Year Bond, 1.700%, 20/03/54	1,445,938	0.02
USD 200,000	Japan Finance Organization for Municipalities, 2.375%, 13/02/25	194,086	0.00	JPY 263,500,000	Japan Government Forty Year Bond, 1.400%, 20/03/55	1,746,187	0.03
JPY 660,000,000	Japan Government Five Year Bond, 0.100%, 20/03/25	4,688,725	0.07	JPY 400,000,000	Japan Government Forty Year Bond, 0.400%, 20/03/56	1,940,133	0.03
JPY 950,000,000	Japan Government Five Year Bond, 0.100%, 20/06/25	6,750,472	0.10	JPY 355,000,000	Japan Government Forty Year Bond, 0.900%, 20/03/57	2,016,233	0.03
JPY 1,040,000,000	Japan Government Five Year Bond, 0.100%, 20/09/25	7,388,957	0.11	JPY 250,000,000	Japan Government Forty Year Bond, 0.800%, 20/03/58	1,363,828	0.02
JPY 880,000,000	Japan Government Five Year Bond, 0.100%, 20/12/25	6,252,569	0.09	JPY 315,000,000	Japan Government Forty Year Bond, 0.500%, 20/03/59	1,528,838	0.02
JPY 830,000,000	Japan Government Five Year Bond, 0.005%, 20/03/26	5,884,475	0.09	JPY 600,000,000	Japan Government Forty Year Bond, 0.500%, 20/03/60	2,882,622	0.04
JPY 1,000,000,000	Japan Government Five Year Bond, 0.005%, 20/06/26	7,088,736	0.11	JPY 560,000,000	Japan Government Forty Year Bond, 0.700%, 20/03/61	2,866,375	0.04
JPY 1,000,000,000	Japan Government Five Year Bond, 0.005%, 20/09/26	7,085,970	0.11	JPY 460,000,000	Japan Government Forty Year Bond, 1.000%, 20/03/62	2,589,939	0.04
JPY 850,000,000	Japan Government Five Year Bond, 0.005%, 20/12/26	6,019,155	0.09	JPY 230,000,000	Japan Government Forty Year Bond, 1.300%, 20/03/63	1,416,251	0.02
JPY 850,000,000	Japan Government Five Year Bond, 0.005%, 20/03/27	6,016,804	0.09	JPY 270,000,000	Japan Government Ten Year Bond, 0.500%, 20/12/24	1,925,431	0.03
JPY 950,000,000	Japan Government Five Year Bond, 0.100%, 20/03/27	6,745,418	0.10	JPY 742,500,000	Japan Government Ten Year Bond, 0.400%, 20/03/25	5,294,829	0.08
JPY 950,000,000	Japan Government Five Year Bond, 0.005%, 20/06/27	6,718,329	0.10	JPY 875,000,000	Japan Government Ten Year Bond, 0.400%, 20/06/25	6,244,849	0.09
JPY 780,000,000	Japan Government Five Year Bond, 0.100%, 20/09/27	5,532,368	0.08	JPY 900,000,000	Japan Government Ten Year Bond, 0.400%, 20/09/25	6,427,614	0.10
JPY 500,000,000	Japan Government Five Year Bond, 0.200%, 20/12/27	3,555,646	0.05	JPY 750,000,000	Japan Government Ten Year Bond, 0.300%, 20/12/25	5,349,748	0.08
JPY 900,000,000	Japan Government Five Year Bond, 0.300%, 20/12/27	6,425,890	0.10	JPY 765,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/26	5,435,906	0.08
JPY 700,000,000	Japan Government Five Year Bond, 0.100%, 20/03/28	4,952,383	0.07	JPY 730,000,000	Japan Government Ten Year Bond, 0.100%, 20/06/26	5,187,619	0.08
JPY 500,000,000	Japan Government Five Year Bond, 0.200%, 20/03/28	3,552,277	0.05	JPY 840,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/26	5,968,183	0.09
JPY 200,000,000	Japan Government Five Year Bond, 0.100%, 20/06/28	1,413,747	0.02	JPY 760,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/26	5,398,976	0.08
JPY 500,000,000	Japan Government Five Year Bond, 0.200%, 20/06/28	3,549,582	0.05	JPY 890,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/27	6,319,391	0.09
JPY 200,000,000	Japan Government Five Year Bond, 0.300%, 20/06/28	1,425,961	0.02	JPY 840,000,000	Japan Government Ten Year Bond, 0.100%, 20/06/27	5,961,748	0.09
JPY 350,000,000	Japan Government Five Year Bond, 0.300%, 20/09/28	2,492,378	0.04	JPY 755,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/27	5,353,816	0.08
JPY 350,000,000	Japan Government Five Year Bond, 0.400%, 20/09/28	2,503,923	0.04	JPY 790,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/27	5,599,989	0.08

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 63.42% (continued)				Government Bonds - 63.42% (continued)			
Japan (continued)				Japan (continued)			
JPY 1,005,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/28	7,116,695	0.11	JPY 58,900,000	Japan Government Thirty Year Bond, 2.300%, 20/05/32	479,685	0.01
JPY 690,000,000	Japan Government Ten Year Bond, 0.100%, 20/06/28	4,879,579	0.07	JPY 71,900,000	Japan Government Thirty Year Bond, 1.800%, 22/11/32	565,357	0.01
JPY 900,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/28	6,350,624	0.10	JPY 200,000,000	Japan Government Thirty Year Bond, 1.400%, 20/12/32	1,523,365	0.02
JPY 795,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/28	5,605,376	0.08	JPY 300,000,000	Japan Government Thirty Year Bond, 1.100%, 20/03/33	2,233,742	0.03
JPY 690,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/29	4,860,492	0.07	JPY 70,000,000	Japan Government Thirty Year Bond, 1.700%, 20/06/33	546,857	0.01
JPY 860,000,000	Japan Government Ten Year Bond, 0.100%, 20/06/29	6,055,259	0.09	JPY 30,000,000	Japan Government Thirty Year Bond, 2.100%, 20/09/33	243,134	0.00
JPY 710,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/29	4,994,274	0.07	JPY 55,000,000	Japan Government Thirty Year Bond, 2.000%, 20/12/33	441,205	0.01
JPY 945,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/29	6,640,807	0.10	JPY 141,700,000	Japan Government Thirty Year Bond, 2.400%, 20/03/34	1,176,870	0.02
JPY 970,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/30	6,815,664	0.10	JPY 89,750,000	Japan Government Thirty Year Bond, 2.500%, 20/06/34	753,765	0.01
JPY 910,000,000	Japan Government Ten Year Bond, 0.100%, 20/06/30	6,382,522	0.10	JPY 51,250,000	Japan Government Thirty Year Bond, 2.500%, 20/09/34	430,605	0.01
JPY 930,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/30	6,497,005	0.10	JPY 70,000,000	Japan Government Thirty Year Bond, 2.400%, 20/12/34	583,361	0.01
JPY 880,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/30	6,131,349	0.09	JPY 165,550,000	Japan Government Thirty Year Bond, 2.300%, 20/03/35	1,368,400	0.02
JPY 730,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/31	5,071,786	0.08	JPY 68,700,000	Japan Government Thirty Year Bond, 2.300%, 20/06/35	568,161	0.01
JPY 855,000,000	Japan Government Ten Year Bond, 0.100%, 20/06/31	5,923,080	0.09	JPY 150,000,000	Japan Government Thirty Year Bond, 2.500%, 20/09/35	1,266,584	0.02
JPY 750,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/31	5,180,788	0.08	JPY 180,000,000	Japan Government Thirty Year Bond, 2.300%, 20/12/35	1,490,458	0.02
JPY 950,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/31	6,543,396	0.10	JPY 68,950,000	Japan Government Thirty Year Bond, 2.500%, 20/03/36	582,681	0.01
JPY 970,000,000	Japan Government Ten Year Bond, 0.200%, 20/03/32	6,727,526	0.10	JPY 80,000,000	Japan Government Thirty Year Bond, 2.500%, 20/06/36	676,533	0.01
JPY 950,000,000	Japan Government Ten Year Bond, 0.200%, 20/06/32	6,563,814	0.10	JPY 104,100,000	Japan Government Thirty Year Bond, 2.500%, 20/09/36	880,767	0.01
JPY 950,000,000	Japan Government Ten Year Bond, 0.200%, 20/09/32	6,555,997	0.10	JPY 105,000,000	Japan Government Thirty Year Bond, 2.300%, 20/12/36	871,050	0.01
JPY 1,000,000,000	Japan Government Ten Year Bond, 0.500%, 20/12/32	7,060,221	0.11	JPY 108,000,000	Japan Government Thirty Year Bond, 2.400%, 20/03/37	905,490	0.01
JPY 950,000,000	Japan Government Ten Year Bond, 0.500%, 20/03/33	6,691,577	0.10	JPY 90,000,000	Japan Government Thirty Year Bond, 2.500%, 20/09/37	762,874	0.01
JPY 1,100,000,000	Japan Government Ten Year Bond, 0.400%, 20/06/33	7,660,285	0.11	JPY 121,000,000	Japan Government Thirty Year Bond, 2.500%, 20/03/38	1,025,599	0.02
JPY 400,000,000	Japan Government Ten Year Bond, 0.800%, 20/09/33	2,885,799	0.04	JPY 253,150,000	Japan Government Thirty Year Bond, 2.400%, 20/09/38	2,130,622	0.03
JPY 28,600,000	Japan Government Thirty Year Bond, 2.800%, 20/09/29	232,210	0.00	JPY 235,000,000	Japan Government Thirty Year Bond, 2.300%, 20/03/39	1,944,926	0.03
JPY 50,000,000	Japan Government Thirty Year Bond, 2.400%, 20/02/30	400,585	0.01	JPY 280,000,000	Japan Government Thirty Year Bond, 2.200%, 20/09/39	2,287,488	0.03
JPY 230,000,000	Japan Government Thirty Year Bond, 2.300%, 20/05/30	1,839,070	0.03	JPY 280,000,000	Japan Government Thirty Year Bond, 2.300%, 20/03/40	2,313,704	0.03
JPY 80,000,000	Japan Government Thirty Year Bond, 2.900%, 20/11/30	666,449	0.01	JPY 560,000,000	Japan Government Thirty Year Bond, 2.000%, 20/09/40	4,437,776	0.07
JPY 50,000,000	Japan Government Thirty Year Bond, 2.200%, 20/05/31	400,950	0.01	JPY 278,800,000	Japan Government Thirty Year Bond, 2.200%, 20/03/41	2,265,482	0.03
JPY 120,000,000	Japan Government Thirty Year Bond, 2.400%, 20/11/31	978,752	0.01	JPY 415,000,000	Japan Government Thirty Year Bond, 2.000%, 20/09/41	3,273,725	0.05

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 63.42% (continued)				Government Bonds - 63.42% (continued)			
Japan (continued)				Japan (continued)			
JPY 360,000,000	Japan Government Thirty Year Bond, 2.000%, 20/03/42	2,838,173	0.04	JPY 155,000,000	Japan Government Thirty Year Bond, 0.400%, 20/12/49	823,695	0.01
JPY 415,000,000	Japan Government Thirty Year Bond, 1.900%, 20/09/42	3,217,884	0.05	JPY 245,000,000	Japan Government Thirty Year Bond, 0.400%, 20/03/50	1,293,297	0.02
JPY 260,000,000	Japan Government Thirty Year Bond, 1.800%, 20/03/43	1,979,913	0.03	JPY 270,000,000	Japan Government Thirty Year Bond, 0.600%, 20/06/50	1,499,919	0.02
JPY 255,000,000	Japan Government Thirty Year Bond, 1.900%, 20/06/43	1,969,295	0.03	JPY 210,000,000	Japan Government Thirty Year Bond, 0.600%, 20/09/50	1,163,163	0.02
JPY 432,000,000	Japan Government Thirty Year Bond, 1.800%, 20/09/43	3,280,295	0.05	JPY 275,000,000	Japan Government Thirty Year Bond, 0.700%, 20/12/50	1,561,753	0.02
JPY 195,000,000	Japan Government Thirty Year Bond, 1.700%, 20/12/43	1,457,258	0.02	JPY 245,000,000	Japan Government Thirty Year Bond, 0.700%, 20/03/51	1,386,775	0.02
JPY 285,000,000	Japan Government Thirty Year Bond, 1.700%, 20/03/44	2,126,644	0.03	JPY 250,000,000	Japan Government Thirty Year Bond, 0.700%, 20/06/51	1,410,289	0.02
JPY 210,000,000	Japan Government Thirty Year Bond, 1.700%, 20/06/44	1,563,054	0.02	JPY 305,000,000	Japan Government Thirty Year Bond, 0.700%, 20/09/51	1,716,096	0.03
JPY 220,000,000	Japan Government Thirty Year Bond, 1.700%, 20/09/44	1,635,940	0.02	JPY 270,000,000	Japan Government Thirty Year Bond, 0.700%, 20/12/51	1,516,639	0.02
JPY 235,000,000	Japan Government Thirty Year Bond, 1.500%, 20/12/44	1,685,222	0.03	JPY 300,000,000	Japan Government Thirty Year Bond, 1.000%, 20/03/52	1,823,514	0.03
JPY 280,000,000	Japan Government Thirty Year Bond, 1.500%, 20/03/45	2,004,548	0.03	JPY 360,000,000	Japan Government Thirty Year Bond, 1.300%, 20/06/52	2,355,934	0.04
JPY 280,000,000	Japan Government Thirty Year Bond, 1.600%, 20/06/45	2,037,041	0.03	JPY 290,000,000	Japan Government Thirty Year Bond, 1.400%, 20/09/52	1,942,165	0.03
JPY 275,000,000	Japan Government Thirty Year Bond, 1.400%, 20/09/45	1,931,574	0.03	JPY 350,000,000	Japan Government Thirty Year Bond, 1.600%, 20/12/52	2,453,277	0.04
JPY 220,000,000	Japan Government Thirty Year Bond, 1.400%, 20/12/45	1,538,174	0.02	JPY 275,000,000	Japan Government Thirty Year Bond, 1.400%, 20/03/53	1,837,787	0.03
JPY 210,000,000	Japan Government Thirty Year Bond, 0.800%, 20/03/46	1,298,327	0.02	JPY 300,000,000	Japan Government Thirty Year Bond, 1.200%, 20/06/53	1,904,802	0.03
JPY 225,000,000	Japan Government Thirty Year Bond, 0.300%, 20/06/46	1,235,776	0.02	JPY 250,000,000	Japan Government Thirty Year Bond, 1.800%, 20/09/53	1,831,643	0.03
JPY 230,000,000	Japan Government Thirty Year Bond, 0.500%, 20/09/46	1,318,756	0.02	JPY 82,550,000	Japan Government Twenty Year Bond, 2.000%, 20/12/24	597,255	0.01
JPY 395,000,000	Japan Government Thirty Year Bond, 0.600%, 20/12/46	2,310,910	0.03	JPY 50,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/24	362,119	0.01
JPY 285,000,000	Japan Government Thirty Year Bond, 0.800%, 20/03/47	1,739,899	0.03	JPY 85,000,000	Japan Government Twenty Year Bond, 1.900%, 20/03/25	617,182	0.01
JPY 170,000,000	Japan Government Thirty Year Bond, 0.800%, 20/06/47	1,034,989	0.02	JPY 200,000,000	Japan Government Twenty Year Bond, 2.000%, 20/03/25	1,453,937	0.02
JPY 220,000,000	Japan Government Thirty Year Bond, 0.800%, 20/09/47	1,336,994	0.02	JPY 80,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/25	582,159	0.01
JPY 185,000,000	Japan Government Thirty Year Bond, 0.800%, 20/12/47	1,119,553	0.02	JPY 180,400,000	Japan Government Twenty Year Bond, 1.900%, 20/06/25	1,315,392	0.02
JPY 285,000,000	Japan Government Thirty Year Bond, 0.800%, 20/03/48	1,719,218	0.03	JPY 80,000,000	Japan Government Twenty Year Bond, 2.000%, 20/06/25	584,270	0.01
JPY 200,000,000	Japan Government Thirty Year Bond, 0.700%, 20/06/48	1,174,152	0.02	JPY 150,000,000	Japan Government Twenty Year Bond, 2.100%, 20/06/25	1,096,847	0.02
JPY 580,000,000	Japan Government Thirty Year Bond, 0.900%, 20/09/48	3,561,253	0.05	JPY 80,000,000	Japan Government Twenty Year Bond, 2.000%, 20/09/25	587,022	0.01
JPY 190,000,000	Japan Government Thirty Year Bond, 0.700%, 20/12/48	1,106,226	0.02	JPY 495,000,000	Japan Government Twenty Year Bond, 2.100%, 20/09/25	3,636,730	0.05
JPY 265,000,000	Japan Government Thirty Year Bond, 0.500%, 20/03/49	1,459,305	0.02	JPY 182,100,000	Japan Government Twenty Year Bond, 2.000%, 20/12/25	1,342,422	0.02
JPY 155,000,000	Japan Government Thirty Year Bond, 0.400%, 20/06/49	827,158	0.01	JPY 52,400,000	Japan Government Twenty Year Bond, 2.100%, 20/12/25	386,938	0.01
JPY 300,000,000	Japan Government Thirty Year Bond, 0.400%, 20/09/49	1,594,524	0.02	JPY 116,600,000	Japan Government Twenty Year Bond, 2.100%, 20/03/26	864,823	0.01

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 63.42% <i>(continued)</i>				Government Bonds - 63.42% <i>(continued)</i>			
Japan <i>(continued)</i>				Japan <i>(continued)</i>			
JPY 100,000,000	Japan Government Twenty Year Bond, 2.200%, 20/03/26	743,666	0.01	JPY 190,000,000	Japan Government Twenty Year Bond, 2.200%, 20/12/29	1,502,520	0.02
JPY 190,000,000	Japan Government Twenty Year Bond, 2.300%, 20/03/26	1,415,485	0.02	JPY 365,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/30	2,882,200	0.04
JPY 250,000,000	Japan Government Twenty Year Bond, 2.200%, 20/06/26	1,868,049	0.03	JPY 244,700,000	Japan Government Twenty Year Bond, 2.200%, 20/03/30	1,942,343	0.03
JPY 179,200,000	Japan Government Twenty Year Bond, 2.300%, 20/06/26	1,342,284	0.02	JPY 207,900,000	Japan Government Twenty Year Bond, 1.600%, 20/06/30	1,597,754	0.02
JPY 180,000,000	Japan Government Twenty Year Bond, 2.200%, 20/09/26	1,351,353	0.02	JPY 145,000,000	Japan Government Twenty Year Bond, 1.800%, 20/06/30	1,127,448	0.02
JPY 120,000,000	Japan Government Twenty Year Bond, 2.300%, 20/09/26	903,149	0.01	JPY 270,000,000	Japan Government Twenty Year Bond, 2.000%, 20/06/30	2,125,240	0.03
JPY 382,700,000	Japan Government Twenty Year Bond, 2.100%, 20/12/26	2,880,294	0.04	JPY 130,000,000	Japan Government Twenty Year Bond, 1.800%, 20/09/30	1,012,355	0.02
JPY 237,500,000	Japan Government Twenty Year Bond, 2.000%, 20/03/27	1,789,319	0.03	JPY 340,000,000	Japan Government Twenty Year Bond, 1.900%, 20/09/30	2,663,446	0.04
JPY 181,250,000	Japan Government Twenty Year Bond, 2.100%, 20/03/27	1,370,200	0.02	JPY 182,300,000	Japan Government Twenty Year Bond, 2.000%, 20/12/30	1,439,133	0.02
JPY 100,000,000	Japan Government Twenty Year Bond, 2.100%, 20/06/27	758,611	0.01	JPY 300,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/30	2,385,615	0.04
JPY 240,000,000	Japan Government Twenty Year Bond, 2.300%, 20/06/27	1,832,447	0.03	JPY 120,000,000	Japan Government Twenty Year Bond, 1.900%, 20/03/31	942,619	0.01
JPY 108,900,000	Japan Government Twenty Year Bond, 2.100%, 20/09/27	829,372	0.01	JPY 192,000,000	Japan Government Twenty Year Bond, 2.000%, 20/03/31	1,518,827	0.02
JPY 140,000,000	Japan Government Twenty Year Bond, 2.200%, 20/09/27	1,069,930	0.02	JPY 290,000,000	Japan Government Twenty Year Bond, 2.200%, 20/03/31	2,323,168	0.03
JPY 285,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/27	2,178,578	0.03	JPY 110,000,000	Japan Government Twenty Year Bond, 1.800%, 20/06/31	859,511	0.01
JPY 205,200,000	Japan Government Twenty Year Bond, 2.200%, 20/03/28	1,579,944	0.02	JPY 323,600,000	Japan Government Twenty Year Bond, 1.900%, 20/06/31	2,544,454	0.04
JPY 275,000,000	Japan Government Twenty Year Bond, 2.400%, 20/03/28	2,133,737	0.03	JPY 150,000,000	Japan Government Twenty Year Bond, 1.700%, 20/09/31	1,165,112	0.02
JPY 160,000,000	Japan Government Twenty Year Bond, 2.100%, 20/06/28	1,231,789	0.02	JPY 265,000,000	Japan Government Twenty Year Bond, 1.800%, 20/09/31	2,074,850	0.03
JPY 146,300,000	Japan Government Twenty Year Bond, 2.300%, 20/06/28	1,135,491	0.02	JPY 222,000,000	Japan Government Twenty Year Bond, 1.700%, 20/12/31	1,726,177	0.03
JPY 123,850,000	Japan Government Twenty Year Bond, 2.400%, 20/06/28	965,148	0.01	JPY 510,000,000	Japan Government Twenty Year Bond, 1.800%, 20/12/31	3,993,758	0.06
JPY 324,900,000	Japan Government Twenty Year Bond, 2.100%, 20/09/28	2,508,146	0.04	JPY 147,000,000	Japan Government Twenty Year Bond, 1.600%, 20/03/32	1,135,814	0.02
JPY 88,700,000	Japan Government Twenty Year Bond, 2.200%, 20/09/28	687,780	0.01	JPY 120,000,000	Japan Government Twenty Year Bond, 1.700%, 20/03/32	933,928	0.01
JPY 184,900,000	Japan Government Twenty Year Bond, 1.900%, 20/12/28	1,422,030	0.02	JPY 248,000,000	Japan Government Twenty Year Bond, 1.800%, 20/03/32	1,948,941	0.03
JPY 100,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/28	774,975	0.01	JPY 350,000,000	Japan Government Twenty Year Bond, 1.500%, 20/06/32	2,687,165	0.04
JPY 120,000,000	Japan Government Twenty Year Bond, 1.900%, 20/03/29	924,633	0.01	JPY 120,000,000	Japan Government Twenty Year Bond, 1.600%, 20/06/32	928,974	0.01
JPY 265,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/29	2,061,165	0.03	JPY 150,000,000	Japan Government Twenty Year Bond, 1.700%, 20/06/32	1,170,772	0.02
JPY 210,000,000	Japan Government Twenty Year Bond, 2.100%, 20/06/29	1,640,020	0.02	JPY 410,000,000	Japan Government Twenty Year Bond, 1.700%, 20/09/32	3,199,530	0.05
JPY 150,000,000	Japan Government Twenty Year Bond, 2.200%, 20/06/29	1,177,146	0.02	JPY 320,000,000	Japan Government Twenty Year Bond, 1.700%, 20/12/32	2,496,853	0.04
JPY 370,000,000	Japan Government Twenty Year Bond, 2.100%, 20/09/29	2,900,398	0.04	JPY 215,000,000	Japan Government Twenty Year Bond, 1.800%, 20/12/32	1,690,796	0.03
JPY 200,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/29	1,572,847	0.02	JPY 280,000,000	Japan Government Twenty Year Bond, 1.500%, 20/03/33	2,154,757	0.03

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 63.42% <i>(continued)</i>				Government Bonds - 63.42% <i>(continued)</i>			
Japan <i>(continued)</i>				Japan <i>(continued)</i>			
JPY 417,000,000	Japan Government Twenty Year Bond, 1.600%, 20/03/33	3,229,103	0.05	JPY 350,000,000	Japan Government Twenty Year Bond, 0.400%, 20/06/40	2,186,991	0.03
JPY 335,000,000	Japan Government Twenty Year Bond, 1.700%, 20/06/33	2,617,838	0.04	JPY 340,000,000	Japan Government Twenty Year Bond, 0.400%, 20/09/40	2,113,677	0.03
JPY 420,000,000	Japan Government Twenty Year Bond, 1.700%, 20/09/33	3,282,393	0.05	JPY 530,000,000	Japan Government Twenty Year Bond, 0.500%, 20/12/40	3,336,504	0.05
JPY 500,000,000	Japan Government Twenty Year Bond, 1.600%, 20/12/33	3,874,131	0.06	JPY 380,000,000	Japan Government Twenty Year Bond, 0.500%, 20/03/41	2,379,515	0.04
JPY 270,000,000	Japan Government Twenty Year Bond, 1.500%, 20/03/34	2,076,997	0.03	JPY 395,000,000	Japan Government Twenty Year Bond, 0.400%, 20/06/41	2,419,872	0.04
JPY 435,000,000	Japan Government Twenty Year Bond, 1.500%, 20/06/34	3,346,612	0.05	JPY 440,000,000	Japan Government Twenty Year Bond, 0.500%, 20/09/41	2,733,755	0.04
JPY 425,000,000	Japan Government Twenty Year Bond, 1.400%, 20/09/34	3,226,841	0.05	JPY 450,000,000	Japan Government Twenty Year Bond, 0.500%, 20/12/41	2,783,469	0.04
JPY 420,000,000	Japan Government Twenty Year Bond, 1.200%, 20/12/34	3,128,967	0.05	JPY 570,000,000	Japan Government Twenty Year Bond, 0.800%, 20/03/42	3,709,367	0.06
JPY 610,000,000	Japan Government Twenty Year Bond, 1.200%, 20/03/35	4,532,813	0.07	JPY 600,000,000	Japan Government Twenty Year Bond, 0.900%, 20/06/42	3,960,689	0.06
JPY 380,000,000	Japan Government Twenty Year Bond, 1.300%, 20/06/35	2,854,178	0.04	JPY 550,000,000	Japan Government Twenty Year Bond, 1.100%, 20/09/42	3,748,879	0.06
JPY 322,000,000	Japan Government Twenty Year Bond, 1.200%, 20/09/35	2,391,086	0.04	JPY 520,000,000	Japan Government Twenty Year Bond, 1.400%, 20/12/42	3,718,085	0.06
JPY 430,000,000	Japan Government Twenty Year Bond, 1.000%, 20/12/35	3,110,561	0.05	JPY 930,000,000	Japan Government Twenty Year Bond, 1.100%, 20/03/43	6,303,986	0.09
JPY 455,000,000	Japan Government Twenty Year Bond, 0.400%, 20/03/36	3,070,879	0.05	JPY 200,000,000	Japan Government Twenty Year Bond, 1.100%, 20/06/43	1,351,936	0.02
JPY 445,000,000	Japan Government Twenty Year Bond, 0.200%, 20/06/36	2,906,957	0.04	JPY 200,000,000	Japan Government Twenty Year Bond, 1.500%, 20/09/43	1,445,042	0.02
JPY 540,000,000	Japan Government Twenty Year Bond, 0.500%, 20/09/36	3,664,133	0.05	JPY 250,000,000	Japan Government Two Year Bond, 0.005%, 01/01/25	1,774,206	0.03
JPY 555,000,000	Japan Government Twenty Year Bond, 0.600%, 20/12/36	3,787,960	0.06	JPY 250,000,000	Japan Government Two Year Bond, 0.005%, 01/02/25	1,774,330	0.03
JPY 240,000,000	Japan Government Twenty Year Bond, 0.700%, 20/03/37	1,653,409	0.02	JPY 650,000,000	Japan Government Two Year Bond, 0.005%, 01/03/25	4,612,520	0.07
JPY 340,000,000	Japan Government Twenty Year Bond, 0.600%, 20/06/37	2,308,300	0.03	JPY 450,000,000	Japan Government Two Year Bond, 0.005%, 01/04/25	3,194,272	0.05
JPY 240,000,000	Japan Government Twenty Year Bond, 0.600%, 20/09/37	1,619,974	0.02	JPY 250,000,000	Japan Government Two Year Bond, 0.005%, 01/05/25	1,774,844	0.03
JPY 290,000,000	Japan Government Twenty Year Bond, 0.600%, 20/12/37	1,952,656	0.03	JPY 500,000,000	Japan Government Two Year Bond, 0.005%, 01/06/25	3,547,986	0.05
JPY 385,000,000	Japan Government Twenty Year Bond, 0.500%, 20/03/38	2,543,654	0.04	JPY 300,000,000	Japan Government Two Year Bond, 0.005%, 01/08/25	2,128,727	0.03
JPY 330,000,000	Japan Government Twenty Year Bond, 0.500%, 20/06/38	2,172,036	0.03	JPY 300,000,000	Japan Government Two Year Bond, 0.005%, 01/09/25	2,127,898	0.03
JPY 350,000,000	Japan Government Twenty Year Bond, 0.700%, 20/09/38	2,362,066	0.04	JPY 200,000,000	Japan Government Two Year Bond, 0.005%, 01/10/25	1,418,343	0.02
JPY 345,000,000	Japan Government Twenty Year Bond, 0.500%, 20/12/38	2,251,554	0.03	Total Japan		725,086,795	10.86
JPY 280,000,000	Japan Government Twenty Year Bond, 0.400%, 20/03/39	1,791,519	0.03	Kazakhstan			
JPY 285,000,000	Japan Government Twenty Year Bond, 0.300%, 20/06/39	1,786,961	0.03	EUR 300,000	Kazakhstan Government International Bond, 1.500%, 30/09/34	264,748	0.00
JPY 310,000,000	Japan Government Twenty Year Bond, 0.300%, 20/09/39	1,933,905	0.03	USD 300,000	Kazakhstan Government International Bond, 4.875%, 14/10/44	289,110	0.01
JPY 315,000,000	Japan Government Twenty Year Bond, 0.300%, 20/12/39	1,955,869	0.03	Total Kazakhstan		553,858	0.01
JPY 275,000,000	Japan Government Twenty Year Bond, 0.400%, 20/03/40	1,726,757	0.03				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 63.42% (continued)				Government Bonds - 63.42% (continued)			
Korea				Korea (continued)			
USD 500,000	Export-Import Bank of Korea, 1.250%, 18/01/25	481,975	0.01	USD 200,000	Korea National Oil Corp, 3.375%, 27/03/27	192,052	0.00
EUR 400,000	Export-Import Bank of Korea, 0.829%, 27/04/25	426,952	0.01	KRW 8,900,000,000	Korea Treasury Bond, 1.875%, 10/12/24	6,817,754	0.10
USD 1,000,000	Export-Import Bank of Korea, 5.375%, 18/09/25	1,010,480	0.01	KRW 4,800,000,000	Korea Treasury Bond, 1.500%, 10/03/25	3,647,166	0.05
USD 500,000	Export-Import Bank of Korea, 0.750%, 21/09/25	467,090	0.01	KRW 4,700,000,000	Korea Treasury Bond, 1.125%, 10/09/25	3,520,898	0.05
EUR 400,000	Export-Import Bank of Korea, 1.375%, 24/11/25	427,831	0.01	KRW 3,300,000,000	Korea Treasury Bond, 2.250%, 10/12/25	2,514,795	0.04
USD 100,000	Export-Import Bank of Korea, 2.375%, 21/04/27	93,498	0.00	KRW 4,000,000,000	Korea Treasury Bond, 1.250%, 10/03/26	2,976,637	0.04
USD 500,000	Export-Import Bank of Korea, 5.000%, 11/01/28	509,685	0.01	KRW 6,000,000,000	Korea Treasury Bond, 1.875%, 10/06/26	4,512,791	0.07
USD 1,000,000	Export-Import Bank of Korea, 5.125%, 18/09/28	1,027,380	0.02	KRW 2,075,000,000	Korea Treasury Bond, 1.500%, 10/12/26	1,534,675	0.02
USD 500,000	Export-Import Bank of Korea, 1.750%, 19/10/28	442,390	0.01	KRW 2,600,000,000	Korea Treasury Bond, 2.125%, 10/06/27	1,948,697	0.03
USD 500,000	Export-Import Bank of Korea, 5.125%, 11/01/33	519,550	0.01	KRW 4,600,000,000	Korea Treasury Bond, 2.375%, 10/12/27	3,465,490	0.05
USD 500,000	Export-Import Bank of Korea, 2.500%, perpetual	366,380	0.01	KRW 4,700,000,000	Korea Treasury Bond, 3.250%, 10/03/28	3,657,032	0.05
USD 500,000	Korea Development Bank, 1.250%, 03/06/25	475,720	0.01	KRW 1,740,000,000	Korea Treasury Bond, 5.500%, 10/12/29	1,519,053	0.02
USD 500,000	Korea Development Bank, 4.000%, 08/09/25	493,565	0.01	KRW 5,500,000,000	Korea Treasury Bond, 1.375%, 10/06/30	3,819,990	0.06
USD 200,000	Korea Development Bank, 2.000%, 12/09/26	186,280	0.00	KRW 5,300,000,000	Korea Treasury Bond, 1.500%, 10/12/30	3,682,033	0.05
USD 500,000	Korea Development Bank, 4.375%, 15/02/28	499,110	0.01	KRW 3,100,000,000	Korea Treasury Bond, 2.000%, 10/06/31	2,216,649	0.03
USD 500,000	Korea Development Bank, 4.375%, 15/02/33	492,035	0.01	KRW 1,400,000,000	Korea Treasury Bond, 4.000%, 10/12/31	1,146,887	0.02
USD 500,000	Korea Development Bank, 0.750%, perpetual	478,920	0.01	KRW 6,000,000,000	Korea Treasury Bond, 4.250%, 10/12/32	5,028,136	0.07
USD 500,000	Korea Development Bank, 1.375%, perpetual	452,175	0.01	KRW 900,000,000	Korea Treasury Bond, 3.750%, 10/12/33	731,625	0.01
USD 500,000	Korea Development Bank, 2.000%, perpetual	416,400	0.01	KRW 800,000,000	Korea Treasury Bond, 2.625%, 10/09/35	587,668	0.01
USD 100,000	Korea Gas Corp, 3.125%, 20/07/27	95,179	0.00	KRW 1,590,000,000	Korea Treasury Bond, 1.500%, 10/09/36	1,019,300	0.01
EUR 200,000	Korea Housing Finance Corp, 0.010%, 05/02/25	212,276	0.00	KRW 1,480,000,000	Korea Treasury Bond, 2.250%, 10/09/37	1,032,633	0.02
EUR 400,000	Korea Housing Finance Corp, 0.723%, 22/03/25	426,757	0.01	KRW 2,700,000,000	Korea Treasury Bond, 1.125%, 10/09/39	1,565,435	0.02
EUR 100,000	Korea Housing Finance Corp, 0.258%, perpetual	97,013	0.00	KRW 2,750,000,000	Korea Treasury Bond, 1.500%, 10/09/40	1,674,676	0.02
EUR 500,000	Korea International Bond, 0.010%, 15/10/26	508,106	0.01	KRW 5,100,000,000	Korea Treasury Bond, 3.250%, 10/09/42	4,020,042	0.06
USD 100,000	Korea International Bond, 2.750%, 19/01/27	95,836	0.00	KRW 850,000,000	Korea Treasury Bond, 3.000%, 10/12/42	645,667	0.01
USD 200,000	Korea International Bond, 2.500%, 19/06/29	184,392	0.00	KRW 1,300,000,000	Korea Treasury Bond, 2.750%, 10/12/44	955,261	0.01
USD 800,000	Korea International Bond, 1.750%, perpetual	672,224	0.01	KRW 1,400,000,000	Korea Treasury Bond, 2.000%, 10/03/46	894,653	0.01
USD 500,000	Korea National Oil Corp, 1.750%, 18/04/25	479,940	0.01	KRW 1,137,500,000	Korea Treasury Bond, 2.125%, 10/03/47	741,759	0.01
USD 500,000	Korea National Oil Corp, 4.750%, 03/04/26	498,410	0.01	KRW 3,400,000,000	Korea Treasury Bond, 2.625%, 10/03/48	2,426,885	0.04

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 63.42% <i>(continued)</i>				Government Bonds - 63.42% <i>(continued)</i>			
Korea <i>(continued)</i>				Malaysia			
KRW 6,800,000,000	Korea Treasury Bond, 1.500%, 10/03/50	3,787,847	0.06	USD 500,000	Export-Import Bank of Malaysia Bhd, 1.831%, 26/11/26	457,725	0.01
KRW 6,900,000,000	Korea Treasury Bond, 1.875%, 10/03/51	4,188,239	0.06	MYR 700,000	Malaysia Government Bond, 3.882%, 14/03/25	153,324	0.00
KRW 4,000,000,000	Korea Treasury Bond, 3.250%, 10/03/53	3,229,418	0.05	MYR 5,000,000	Malaysia Government Bond, 3.955%, 15/09/25	1,098,629	0.02
KRW 1,500,000,000	Korea Treasury Bond, 3.625%, 10/09/53	1,287,558	0.02	MYR 4,800,000	Malaysia Government Bond, 3.900%, 30/11/26	1,056,992	0.02
Total Korea		93,526,950	1.40	MYR 6,600,000	Malaysia Government Bond, 3.899%, 16/11/27	1,453,939	0.02
Kuwait				MYR 7,500,000	Malaysia Government Bond, 3.885%, 15/08/29	1,648,417	0.02
USD 300,000	Kuwait International Government Bond, 3.500%, 20/03/27	293,079	0.00	MYR 6,600,000	Malaysia Government Bond, 4.254%, 31/05/35	1,477,710	0.02
Total Kuwait		293,079	0.00	MYR 7,550,000	Malaysia Government Bond, 4.762%, 07/04/37	1,772,697	0.03
Latvia				MYR 11,000,000	Malaysia Government Bond, 3.757%, 22/05/40	2,292,788	0.03
EUR 200,000	Latvia Government International Bond, 1.125%, 30/05/28	204,780	0.00	MYR 3,000,000	Malaysia Government Bond, 4.736%, 15/03/46	699,858	0.01
EUR 200,000	Latvia Government International Bond, 1.875%, 19/02/49	159,863	0.00	MYR 6,300,000	Malaysia Government Bond, 4.065%, 15/06/50	1,335,943	0.02
EUR 500,000	Latvia Government International Bond, 0.010%, perpetual	442,003	0.01	MYR 5,000,000	Malaysia Government Bond, 4.457%, 31/03/53	1,127,182	0.02
Total Latvia		806,646	0.01	MYR 12,500,000	Malaysia Government Investment Issue, 3.726%, 31/03/26	2,735,528	0.04
Lithuania				MYR 6,000,000	Malaysia Government Investment Issue, 4.130%, 09/07/29	1,333,502	0.02
EUR 100,000	Lithuania Government International Bond, 2.125%, 29/10/26	107,939	0.00	MYR 6,900,000	Malaysia Government Investment Issue, 4.119%, 30/11/34	1,534,443	0.02
EUR 200,000	Lithuania Government International Bond, 0.950%, 26/05/27	205,480	0.01	MYR 2,000,000	Malaysia Government Investment Issue, 3.447%, 15/07/36	413,258	0.01
EUR 150,000	Lithuania Government International Bond, 1.625%, 19/06/49	110,499	0.00	MYR 4,500,000	Malaysia Government Investment Issue, 4.291%, 14/08/43	1,003,309	0.01
EUR 200,000	Lithuania Government International Bond, 0.500%, 28/07/50	110,427	0.00	Total Malaysia		21,595,244	0.32
EUR 500,000	Lithuania Government International Bond, 2.125%, perpetual	507,725	0.01	Mexico			
Total Lithuania		1,042,070	0.02	MXN 14,000,000	Mexican Bonos, 10.000%, 05/12/24	822,705	0.01
Luxembourg				MXN 35,000,000	Mexican Bonos, 5.750%, 05/03/26	1,905,536	0.03
EUR 500,000	European Financial Stability Facility, 2.750%, 17/08/26	555,733	0.01	MXN 15,000,000	Mexican Bonos, 5.500%, 04/03/27	793,310	0.01
EUR 500,000	European Financial Stability Facility, 3.000%, 10/07/30	568,066	0.01	MXN 35,000,000	Mexican Bonos, 7.500%, 03/06/27	1,960,988	0.03
EUR 1,000,000	European Financial Stability Facility, 2.875%, 16/02/33	1,127,472	0.02	MXN 25,200,000	Mexican Bonos, 8.500%, 31/05/29	1,461,479	0.02
EUR 500,000	European Financial Stability Facility, 3.375%, 30/08/38	577,621	0.01	MXN 29,500,000	Mexican Bonos, 7.750%, 29/05/31	1,631,110	0.02
EUR 400,000	Luxembourg Government Bond, 0.010%, 28/04/25	425,189	0.00	MXN 100,000,000	Mexican Bonos, 7.500%, 26/05/33	5,372,110	0.08
EUR 300,000	Luxembourg Government Bond, 0.625%, 01/02/27	313,765	0.00	MXN 7,500,000	Mexican Bonos, 7.750%, 23/11/34	406,854	0.01
EUR 100,000	Luxembourg Government Bond, 2.250%, 19/03/28	110,127	0.00	MXN 40,000,000	Mexican Bonos, 8.000%, 24/05/35	2,171,614	0.03
EUR 500,000	State of the Grand-Duchy of Luxembourg, 3.000%, 02/03/33	578,196	0.01	MXN 6,000,000	Mexican Bonos, 10.000%, 20/11/36	383,820	0.01
Total Luxembourg		4,256,169	0.06	MXN 21,000,000	Mexican Bonos, 8.500%, 18/11/38	1,189,366	0.02
				MXN 14,300,000	Mexican Bonos, 7.750%, 13/11/42	746,637	0.01
				MXN 37,000,000	Mexican Bonos, 8.000%, 07/11/47	1,964,871	0.03
				MXN 15,000,000	Mexican Bonos, 8.000%, 31/07/53	792,149	0.01
				USD 100,000	Mexico Government International Bond, 4.125%, 21/01/26	99,164	0.00
				USD 500,000	Mexico Government International Bond, 4.150%, 28/03/27	495,875	0.01

Schedule of Investments (continued) as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 63.42% (continued)				Government Bonds - 63.42% (continued)			
Mexico (continued)				Netherlands (continued)			
USD 200,000	Mexico Government International Bond, 3.750%, 11/01/28	193,070	0.00	EUR 500,000	BNG Bank NV, 0.010%, 20/01/31	459,772	0.01
USD 1,000,000	Mexico Government International Bond, 5.400%, 09/02/28	1,025,550	0.02	EUR 500,000	BNG Bank NV, 0.250%, 12/01/32	457,049	0.01
USD 400,000	Mexico Government International Bond, 4.500%, 22/04/29	394,836	0.01	EUR 500,000	BNG Bank NV, 3.000%, 11/01/33	564,316	0.01
EUR 400,000	Mexico Government International Bond, 1.125%, 17/01/30	379,182	0.01	USD 500,000	Nederlandse Financierings-Maatschappij voor Ontwikkelingslanden NV, 0.875%, 15/06/26	459,520	0.01
USD 300,000	Mexico Government International Bond, 3.250%, 16/04/30	271,785	0.00	USD 300,000	Nederlandse Waterschapsbank NV, 1.750%, 15/01/25	290,529	0.00
EUR 200,000	Mexico Government International Bond, 3.375%, 23/02/31	214,176	0.00	EUR 300,000	Nederlandse Waterschapsbank NV, 0.010%, 16/11/26	308,771	0.00
USD 200,000	Mexico Government International Bond, 2.659%, 24/05/31	169,226	0.00	EUR 500,000	Nederlandse Waterschapsbank NV, 0.125%, 28/05/27	509,807	0.01
EUR 500,000	Mexico Government International Bond, 1.450%, 25/10/33	430,907	0.01	EUR 200,000	Nederlandse Waterschapsbank NV, 0.050%, 28/01/30	190,700	0.00
USD 500,000	Mexico Government International Bond, 3.500%, 12/02/34	423,795	0.01	EUR 300,000	Nederlandse Waterschapsbank NV, 3.000%, 20/04/33	341,108	0.01
USD 1,000,000	Mexico Government International Bond, 6.350%, 09/02/35	1,048,460	0.02	EUR 400,000	Nederlandse Waterschapsbank NV, 0.125%, 03/09/35	324,140	0.00
EUR 400,000	Mexico Government International Bond, 2.875%, 08/04/39	355,229	0.01	AUD 500,000	Nederlandse Waterschapsbank NV, 2.250%, perpetual	329,415	0.00
USD 300,000	Mexico Government International Bond, 6.050%, 11/01/40	302,748	0.00	EUR 1,800,000	Netherlands Government Bond, 0.250%, 15/07/25	1,920,328	0.03
USD 450,000	Mexico Government International Bond, 4.280%, 14/08/41	372,105	0.01	EUR 2,500,000	Netherlands Government Bond, 0.010%, 15/01/26	2,631,663	0.04
USD 150,000	Mexico Government International Bond, 4.750%, 08/03/44	128,763	0.00	EUR 1,900,000	Netherlands Government Bond, 0.500%, 15/07/26	2,010,768	0.03
EUR 100,000	Mexico Government International Bond, 3.000%, 06/03/45	85,690	0.00	EUR 2,000,000	Netherlands Government Bond, 0.010%, 15/01/27	2,069,827	0.03
USD 200,000	Mexico Government International Bond, 4.600%, 23/01/46	166,830	0.00	EUR 1,550,000	Netherlands Government Bond, 0.750%, 15/07/27	1,632,864	0.02
USD 200,000	Mexico Government International Bond, 4.350%, 15/01/47	160,918	0.00	EUR 747,685	Netherlands Government Bond, 5.500%, 15/01/28	931,426	0.01
USD 300,000	Mexico Government International Bond, 4.500%, 31/01/50	244,944	0.00	EUR 1,650,000	Netherlands Government Bond, 0.750%, 15/07/28	1,715,755	0.03
EUR 200,000	Mexico Government International Bond, 2.125%, 25/10/51	133,570	0.00	EUR 1,600,000	Netherlands Government Bond, 0.010%, 15/01/29	1,589,706	0.02
USD 200,000	Mexico Government International Bond, 3.771%, 24/05/61	135,614	0.00	EUR 1,100,000	Netherlands Government Bond, 0.250%, 15/07/29	1,097,650	0.02
USD 200,000	Mexico Government International Bond, 3.750%, 19/04/71	133,126	0.00	EUR 1,000,000	Netherlands Government Bond, 0.010%, 15/07/30	961,289	0.01
Total Mexico		28,968,112	0.43	EUR 1,400,000	Netherlands Government Bond, 0.010%, 15/07/31	1,313,173	0.02
Netherlands				EUR 1,800,000	Netherlands Government Bond, 0.500%, 15/07/32	1,716,719	0.03
EUR 400,000	BNG Bank NV, 0.050%, 02/04/25	425,966	0.01	EUR 1,230,000	Netherlands Government Bond, 2.500%, 15/01/33	1,383,041	0.02
GBP 100,000	BNG Bank NV, 1.625%, 26/08/25	121,269	0.00	EUR 1,700,000	Netherlands Government Bond, 2.500%, 15/07/33	1,905,698	0.03
EUR 100,000	BNG Bank NV, 0.125%, 11/04/26	104,547	0.00	EUR 1,814,697	Netherlands Government Bond, 4.000%, 15/01/37	2,339,715	0.04
USD 500,000	BNG Bank NV, 0.875%, 18/05/26	461,440	0.01	EUR 1,600,000	Netherlands Government Bond, 0.010%, 15/01/38	1,251,189	0.02
GBP 300,000	BNG Bank NV, 0.500%, 21/12/26	344,448	0.01	EUR 2,450,000	Netherlands Government Bond, 0.500%, 15/01/40	2,006,438	0.03
EUR 400,000	BNG Bank NV, 0.625%, 19/06/27	415,733	0.01	EUR 1,309,000	Netherlands Government Bond, 3.750%, 15/01/42	1,706,048	0.03
EUR 700,000	BNG Bank NV, 2.750%, 04/10/27	782,124	0.01				
EUR 500,000	BNG Bank NV, 0.010%, 31/08/28	492,425	0.01				
EUR 500,000	BNG Bank NV, 0.750%, 24/01/29	506,366	0.01				
AUD 300,000	BNG Bank NV, 3.300%, 26/04/29	193,682	0.00				
EUR 200,000	BNG Bank NV, 0.100%, 15/01/30	190,820	0.00				
EUR 800,000	BNG Bank NV, 3.000%, 23/04/30	905,884	0.01				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 63.42% (continued)				Government Bonds - 63.42% (continued)			
Netherlands (continued)				Norway (continued)			
EUR 1,000,000	Netherlands Government Bond, 3.250%, 15/01/44	1,230,116	0.02	NOK 5,500,000	Norway Government Bond, 1.750%, 06/09/29	499,228	0.01
EUR 1,390,000	Netherlands Government Bond, 2.750%, 15/01/47	1,610,195	0.02	NOK 5,000,000	Norway Government Bond, 1.375%, 19/08/30	437,168	0.01
EUR 1,800,000	Netherlands Government Bond, 0.010%, 15/01/52	1,025,204	0.02	NOK 1,000,000	Norway Government Bond, 1.250%, 17/09/31	85,198	0.00
EUR 1,000,000	Netherlands Government Bond, 2.000%, 15/01/54	997,643	0.01	NOK 5,000,000	Norway Government Bond, 2.125%, 18/05/32	451,087	0.01
EUR 800,000	Netherlands Government Bond, 2.500%, perpetual	900,564	0.01	NOK 8,000,000	Norway Government Bond, 3.000%, 15/08/33	770,681	0.01
Total Netherlands		45,126,850	0.68	Total Norway		6,829,355	0.10
New Zealand				Panama			
NZD 1,500,000	New Zealand Government Bond, 2.750%, 15/04/25	923,417	0.01	USD 100,000	Panama Government International Bond, 8.875%, 30/09/27	109,043	0.00
NZD 2,000,000	New Zealand Government Bond, 0.500%, 15/05/26	1,156,347	0.02	USD 200,000	Panama Government International Bond, 3.875%, 17/03/28	184,586	0.01
NZD 1,200,000	New Zealand Government Bond, 4.500%, 15/04/27	764,939	0.01	USD 200,000	Panama Government International Bond, 3.160%, 23/01/30	170,630	0.00
NZD 1,000,000	New Zealand Government Bond, 0.250%, 15/05/28	534,613	0.01	USD 500,000	Panama Government International Bond, 6.400%, 14/02/35	488,415	0.01
NZD 1,200,000	New Zealand Government Bond, 3.000%, 20/04/29	718,471	0.01	USD 100,000	Panama Government International Bond, 4.500%, 15/05/47	70,951	0.00
NZD 1,000,000	New Zealand Government Bond, 1.500%, 15/05/31	523,273	0.01	USD 700,000	Panama Government International Bond, 4.500%, 16/04/50	485,079	0.01
NZD 750,000	New Zealand Government Bond, 2.000%, 15/05/32	398,751	0.01	USD 200,000	Panama Government International Bond, 4.300%, 29/04/53	134,048	0.00
NZD 800,000	New Zealand Government Bond, 3.500%, 14/04/33	474,513	0.01	USD 300,000	Panama Government International Bond, 3.870%, 23/07/60	179,658	0.00
NZD 1,650,000	New Zealand Government Bond, 2.750%, 15/04/37	858,762	0.01	Total Panama		1,822,410	0.03
NZD 2,150,000	New Zealand Government Bond, 1.750%, 15/05/41	896,030	0.01	Peru			
NZD 800,000	New Zealand Government Bond, 2.750%, 15/05/51	361,214	0.00	PEN 5,700,000	Peru Government Bond, 5.940%, 12/02/29	1,538,951	0.02
Total New Zealand		7,610,330	0.11	PEN 3,000,000	Peru Government Bond, 5.400%, 12/08/34	733,803	0.01
Norway				PEN 2,500,000	Peru Government Bond, 5.350%, 12/08/40	579,390	0.01
USD 500,000	Kommunalbanken AS, 0.375%, 11/09/25	466,340	0.01	USD 75,000	Peruvian Government International Bond, 7.350%, 21/07/25	77,450	0.00
USD 500,000	Kommunalbanken AS, 0.500%, 13/01/26	462,340	0.01	USD 300,000	Peruvian Government International Bond, 2.392%, 23/01/26	285,303	0.01
USD 500,000	Kommunalbanken AS, 1.125%, 26/10/26	458,880	0.01	EUR 100,000	Peruvian Government International Bond, 2.750%, 30/01/26	108,184	0.00
EUR 100,000	Kommunalbanken AS, 0.875%, 24/05/27	104,501	0.00	USD 200,000	Peruvian Government International Bond, 8.750%, 21/11/33	251,288	0.00
EUR 700,000	Kommunalbanken AS, 2.750%, 29/11/27	778,227	0.01	USD 500,000	Peruvian Government International Bond, 3.000%, 15/01/34	421,895	0.01
EUR 300,000	Kommunalbanken AS, 0.050%, perpetual	287,518	0.00	EUR 300,000	Peruvian Government International Bond, 1.950%, 17/11/36	250,190	0.00
NOK 8,500,000	Norway Government Bond, 1.750%, 13/03/25	816,538	0.01				
NOK 5,000,000	Norway Government Bond, 1.500%, 19/02/26	471,523	0.01				
NOK 3,900,000	Norway Government Bond, 1.750%, 17/02/27	365,956	0.00				
NOK 4,000,000	Norway Government Bond, 2.000%, 26/04/28	374,170	0.00				

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 63.42% <i>(continued)</i>				Government Bonds - 63.42% <i>(continued)</i>			
Peru <i>(continued)</i>				Poland <i>(continued)</i>			
USD 1,000,000	Peruvian Government International Bond, 3.300%, 11/03/41	776,220	0.01	PLN 4,000,000	Republic of Poland Government Bond, 2.500%, 25/07/26	958,342	0.01
USD 500,000	Peruvian Government International Bond, 3.600%, 15/01/72	351,910	0.01	PLN 5,000,000	Republic of Poland Government Bond, 0.250%, 25/10/26	1,118,177	0.02
Total Peru		5,374,584	0.08	PLN 1,500,000	Republic of Poland Government Bond, 3.750%, 25/05/27	367,595	0.01
Philippines				PLN 1,705,000	Republic of Poland Government Bond, 2.500%, 25/07/27	400,788	0.01
USD 100,000	Philippine Government International Bond, 5.500%, 30/03/26	101,684	0.00	PLN 3,000,000	Republic of Poland Government Bond, 2.750%, 25/04/28	699,973	0.01
USD 200,000	Philippine Government International Bond, 3.000%, 01/02/28	188,822	0.00	PLN 4,000,000	Republic of Poland Government Bond, 7.500%, 25/07/28	1,119,715	0.02
USD 1,000,000	Philippine Government International Bond, 4.625%, 17/07/28	1,005,100	0.02	PLN 1,315,000	Republic of Poland Government Bond, 5.750%, 25/04/29	345,543	0.00
USD 240,000	Philippine Government International Bond, 3.750%, 14/01/29	231,540	0.00	PLN 2,200,000	Republic of Poland Government Bond, 2.750%, 25/10/29	499,797	0.01
USD 500,000	Philippine Government International Bond, 1.648%, 10/06/31	410,270	0.01	PLN 4,000,000	Republic of Poland Government Bond, 1.250%, 25/10/30	805,198	0.01
USD 300,000	Philippine Government International Bond, 1.950%, 06/01/32	247,839	0.00	PLN 4,000,000	Republic of Poland Government Bond, 1.750%, 25/04/32	791,028	0.01
EUR 300,000	Philippine Government International Bond, 1.200%, 28/04/33	265,225	0.00	PLN 6,000,000	Republic of Poland Government Bond, 6.000%, 25/10/33	1,617,700	0.02
USD 100,000	Philippine Government International Bond, 6.375%, 23/10/34	113,175	0.00	PLN 500,000	Republic of Poland Government Bond, 4.000%, 25/04/47	106,368	0.00
USD 200,000	Philippine Government International Bond, 3.700%, 02/02/42	171,328	0.00	EUR 900,000	Republic of Poland Government International Bond, 0.010%, 10/02/25	958,176	0.01
USD 500,000	Philippine Government International Bond, 2.950%, 05/05/45	376,310	0.01	EUR 300,000	Republic of Poland Government International Bond, 1.500%, 19/01/26	321,831	0.00
USD 500,000	Philippine Government International Bond, 3.200%, 06/07/46	385,395	0.01	EUR 500,000	Republic of Poland Government International Bond, 1.125%, 07/08/26	524,107	0.01
USD 500,000	Philippine Government International Bond, 4.200%, 29/03/47	444,485	0.01	EUR 100,000	Republic of Poland Government International Bond, 1.375%, 22/10/27	105,111	0.00
USD 500,000	Philippine Government International Bond, 5.500%, 17/01/48	528,565	0.01	USD 500,000	Republic of Poland Government International Bond, 5.500%, 16/11/27	519,000	0.01
Total Philippines		4,469,738	0.07	EUR 150,000	Republic of Poland Government International Bond, 1.000%, 07/03/29	152,541	0.00
Poland				USD 1,000,000	Republic of Poland Government International Bond, 5.750%, 16/11/32	1,079,600	0.02
EUR 200,000	Bank Gospodarstwa Krajowego, 1.375%, 01/06/25	213,385	0.00	EUR 400,000	Republic of Poland Government International Bond, 3.875%, 14/02/33	460,091	0.01
EUR 500,000	Bank Gospodarstwa Krajowego, 3.000%, 30/05/29	538,064	0.01	EUR 100,000	Republic of Poland Government International Bond, 2.375%, 18/01/36	96,682	0.00
PLN 3,000,000	Republic of Poland Government Bond, 0.750%, 25/04/25	722,335	0.01	Total Poland		14,966,815	0.22
PLN 1,800,000	Republic of Poland Government Bond, 3.250%, 25/07/25	445,668	0.01				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 63.42% <i>(continued)</i>				Government Bonds - 63.42% <i>(continued)</i>			
Portugal				Romania			
EUR 1,300,000	Portugal Obrigacoes do Tesouro OT, 2.875%, 15/10/25	1,447,117	0.02	RON 3,000,000	Romania Government Bond, 3.650%, 28/07/25	643,232	0.01
EUR 900,000	Portugal Obrigacoes do Tesouro OT, 2.875%, 21/07/26	1,011,991	0.02	RON 1,000,000	Romania Government Bond, 4.850%, 22/04/26	216,363	0.00
EUR 1,000,000	Portugal Obrigacoes do Tesouro OT, 4.125%, 14/04/27	1,169,228	0.02	EUR 400,000	Romania Government Bond, 0.700%, 24/08/26	404,315	0.01
EUR 1,100,000	Portugal Obrigacoes do Tesouro OT, 0.700%, 15/10/27	1,149,159	0.02	RON 2,000,000	Romania Government Bond, 4.150%, 26/01/28	412,777	0.01
EUR 1,350,000	Portugal Obrigacoes do Tesouro OT, 2.125%, 17/10/28	1,484,328	0.02	RON 1,500,000	Romania Government Bond, 5.000%, 12/02/29	315,158	0.00
EUR 1,800,000	Portugal Obrigacoes do Tesouro OT, 1.950%, 15/06/29	1,953,713	0.03	RON 4,000,000	Romania Government Bond, 6.700%, 25/02/32	909,299	0.01
EUR 400,000	Portugal Obrigacoes do Tesouro OT, 3.875%, 15/02/30	479,038	0.01	RON 1,000,000	Romania Government Bond, 4.750%, 11/10/34	195,437	0.00
EUR 700,000	Portugal Obrigacoes do Tesouro OT, 0.475%, 18/10/30	679,768	0.01	RON 5,000,000	Romania Government Bond, 7.900%, 24/02/38	1,279,143	0.02
EUR 1,300,000	Portugal Obrigacoes do Tesouro OT, 0.300%, 17/10/31	1,211,247	0.02	EUR 200,000	Romanian Government International Bond, 2.375%, 19/04/27	208,242	0.00
EUR 1,450,000	Portugal Obrigacoes do Tesouro OT, 1.650%, 16/07/32	1,483,662	0.02	USD 500,000	Romanian Government International Bond, 6.625%, 17/02/28	517,610	0.01
EUR 900,000	Portugal Obrigacoes do Tesouro OT, 2.250%, 18/04/34	949,457	0.01	EUR 300,000	Romanian Government International Bond, 2.875%, 11/03/29	300,297	0.00
EUR 950,000	Portugal Obrigacoes do Tesouro OT, 0.900%, 12/10/35	842,126	0.01	EUR 700,000	Romanian Government International Bond, 6.625%, 27/09/29	826,262	0.01
EUR 525,000	Portugal Obrigacoes do Tesouro OT, 4.100%, 15/04/37	647,064	0.01	EUR 400,000	Romanian Government International Bond, 1.375%, 02/12/29	363,974	0.01
EUR 500,000	Portugal Obrigacoes do Tesouro OT, 3.500%, 18/06/38	576,633	0.01	EUR 400,000	Romanian Government International Bond, 3.624%, 26/05/30	406,003	0.01
EUR 500,000	Portugal Obrigacoes do Tesouro OT, 1.150%, 11/04/42	398,121	0.01	EUR 100,000	Romanian Government International Bond, 2.124%, 16/07/31	87,984	0.00
EUR 700,000	Portugal Obrigacoes do Tesouro OT, 4.100%, 15/02/45	878,047	0.01	EUR 300,000	Romanian Government International Bond, 2.000%, 28/01/32	256,125	0.00
EUR 300,000	Portugal Obrigacoes do Tesouro OT, 1.000%, 12/04/52	192,332	0.00	EUR 1,000,000	Romanian Government International Bond, 6.375%, 18/09/33	1,167,604	0.02
Total Portugal		16,553,031	0.25	EUR 250,000	Romanian Government International Bond, 3.500%, 03/04/34	234,313	0.00
Qatar				EUR 200,000	Romanian Government International Bond, 3.375%, 08/02/38	172,650	0.00
USD 300,000	Qatar Government International Bond, 3.400%, 16/04/25	294,144	0.01	USD 500,000	Romanian Government International Bond, 4.000%, 14/02/51	361,180	0.01
USD 200,000	Qatar Government International Bond, 3.250%, 02/06/26	194,546	0.00	USD 500,000	Romanian Government International Bond, 7.625%, 17/01/53	558,965	0.01
USD 200,000	Qatar Government International Bond, 4.500%, 23/04/28	202,606	0.00	EUR 400,000	Romanian Government International Bond, 2.750%, perpetual	434,132	0.01
USD 300,000	Qatar Government International Bond, 4.000%, 14/03/29	297,972	0.01	Total Romania		10,271,065	0.15
USD 700,000	Qatar Government International Bond, 3.750%, 16/04/30	684,033	0.01				
USD 300,000	Qatar Government International Bond, 5.750%, 20/01/42	330,972	0.01				
USD 200,000	Qatar Government International Bond, 4.625%, 02/06/46	191,162	0.00				
USD 500,000	Qatar Government International Bond, 5.103%, 23/04/48	507,360	0.01				
USD 300,000	Qatar Government International Bond, 4.817%, 14/03/49	292,539	0.00				
USD 300,000	Qatar Government International Bond, 4.400%, 16/04/50	277,650	0.00				
Total Qatar		3,272,984	0.05				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 63.42% <i>(continued)</i>				Government Bonds - 63.42% <i>(continued)</i>			
Saudi Arabia				Singapore <i>(continued)</i>			
USD 1,500,000	KSA Sukuk Ltd, 4.274%, 22/05/29	1,488,420	0.02	SGD 700,000	Singapore Government Bond, 2.875%, 01/07/29	534,486	0.01
USD 400,000	Saudi Government International Bond, 4.000%, 17/04/25	394,132	0.01	SGD 1,600,000	Singapore Government Bond, 2.875%, 01/09/30	1,222,494	0.02
USD 200,000	Saudi Government International Bond, 3.250%, 26/10/26	192,946	0.00	SGD 1,000,000	Singapore Government Bond, 1.625%, 01/07/31	701,895	0.01
USD 300,000	Saudi Government International Bond, 2.500%, 03/02/27	282,168	0.00	SGD 1,000,000	Singapore Government Bond, 2.625%, 01/08/32	752,558	0.01
USD 1,000,000	Saudi Government International Bond, 4.750%, 18/01/28	1,010,530	0.02	SGD 800,000	Singapore Government Bond, 3.375%, 01/09/33	640,904	0.01
USD 200,000	Saudi Government International Bond, 3.625%, 04/03/28	193,620	0.00	SGD 800,000	Singapore Government Bond, 2.250%, 01/08/36	575,447	0.01
USD 400,000	Saudi Government International Bond, 4.375%, 16/04/29	398,836	0.01	SGD 2,100,000	Singapore Government Bond, 2.375%, 01/07/39	1,513,987	0.02
EUR 500,000	Saudi Government International Bond, 0.625%, 03/03/30	472,740	0.01	SGD 300,000	Singapore Government Bond, 2.750%, 01/04/42	227,128	0.00
USD 200,000	Saudi Government International Bond, 4.500%, 17/04/30	200,664	0.00	SGD 440,000	Singapore Government Bond, 2.750%, 01/03/46	332,430	0.01
USD 300,000	Saudi Government International Bond, 2.750%, 03/02/32	263,712	0.00	SGD 500,000	Singapore Government Bond, 1.875%, 01/03/50	318,425	0.00
USD 500,000	Saudi Government International Bond, 2.250%, 02/02/33	415,325	0.01	SGD 400,000	Singapore Government Bond, 1.875%, 01/10/51	254,249	0.00
USD 500,000	Saudi Government International Bond, 4.875%, 18/07/33	511,490	0.01	SGD 500,000	Singapore Government Bond, 3.000%, 01/08/72	405,724	0.01
EUR 100,000	Saudi Government International Bond, 2.000%, 09/07/39	85,415	0.00	Total Singapore		12,371,951	0.19
USD 200,000	Saudi Government International Bond, 4.500%, 26/10/46	177,262	0.00	Slovakia			
USD 700,000	Saudi Government International Bond, 4.625%, 04/10/47	628,782	0.01	EUR 500,000	Slovakia Government Bond, 0.250%, 14/05/25	531,663	0.01
USD 300,000	Saudi Government International Bond, 5.000%, 17/04/49	284,043	0.00	EUR 700,000	Slovakia Government Bond, 0.625%, 22/05/26	734,948	0.01
USD 200,000	Saudi Government International Bond, 5.250%, 16/01/50	196,184	0.00	EUR 500,000	Slovakia Government Bond, 1.000%, 12/06/28	512,088	0.01
USD 500,000	Saudi Government International Bond, 5.000%, 18/01/53	471,105	0.01	EUR 100,000	Slovakia Government Bond, 3.625%, 16/01/29	114,646	0.00
USD 300,000	Saudi Government International Bond, 3.750%, 21/01/55	228,459	0.00	EUR 500,000	Slovakia Government Bond, 0.750%, 09/04/30	484,831	0.01
USD 500,000	Saudi Government International Bond, 3.450%, 02/02/61	351,435	0.01	EUR 400,000	Slovakia Government Bond, 1.000%, 09/10/30	388,704	0.01
Total Saudi Arabia		8,247,268	0.12	EUR 100,000	Slovakia Government Bond, 1.625%, 21/01/31	101,238	0.00
Singapore				EUR 500,000	Slovakia Government Bond, 4.000%, 19/10/32	589,104	0.01
SGD 450,000	Singapore Government Bond, 2.375%, 01/06/25	336,048	0.01	EUR 400,000	Slovakia Government Bond, 3.875%, 08/02/33	469,423	0.01
SGD 900,000	Singapore Government Bond, 0.500%, 01/11/25	648,940	0.01	EUR 500,000	Slovakia Government Bond, 0.375%, 21/04/36	381,613	0.00
SGD 900,000	Singapore Government Bond, 2.125%, 01/06/26	667,273	0.01	EUR 200,000	Slovakia Government Bond, 1.875%, 09/03/37	183,173	0.00
SGD 1,000,000	Singapore Government Bond, 1.250%, 01/11/26	723,592	0.01	EUR 500,000	Slovakia Government Bond, 4.000%, 23/02/43	576,743	0.01
SGD 597,000	Singapore Government Bond, 3.500%, 01/03/27	460,900	0.01	EUR 100,000	Slovakia Government Bond, 2.000%, 17/10/47	81,875	0.00
SGD 800,000	Singapore Government Bond, 2.875%, 01/09/27	609,731	0.01	Total Slovakia		5,150,049	0.08
SGD 900,000	Singapore Government Bond, 2.625%, 01/05/28	681,082	0.01				
SGD 1,000,000	Singapore Government Bond, 2.875%, 01/08/28	764,658	0.01				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 63.42% (continued)				Government Bonds - 63.42% (continued)			
Slovenia				Spain (continued)			
EUR 70,000	Slovenia Government Bond, 5.125%, 30/03/26	81,125	0.00	EUR 4,350,000	Spain Government Bond, 0.010%, 31/01/26	4,549,350	0.07
EUR 350,000	Slovenia Government Bond, 1.000%, 06/03/28	362,351	0.01	EUR 2,200,000	Spain Government Bond, 1.950%, 30/04/26	2,393,923	0.04
EUR 300,000	Slovenia Government Bond, 1.188%, 14/03/29	307,568	0.01	EUR 3,000,000	Spain Government Bond, 2.800%, 31/05/26	3,327,670	0.05
EUR 600,000	Slovenia Government Bond, 0.875%, 15/07/30	589,254	0.01	EUR 1,550,000	Spain Government Bond, 5.900%, 30/07/26	1,850,349	0.03
EUR 500,000	Slovenia Government Bond, 0.010%, 12/02/31	453,851	0.01	EUR 2,900,000	Spain Government Bond, 1.300%, 31/10/26	3,096,745	0.05
EUR 700,000	Slovenia Government Bond, 3.625%, 11/03/33	818,916	0.01	EUR 2,300,000	Spain Government Bond, 0.010%, 31/01/27	2,351,820	0.04
EUR 200,000	Slovenia Government Bond, 1.500%, 25/03/35	186,732	0.00	EUR 3,500,000	Spain Government Bond, 1.500%, 30/04/27	3,740,660	0.06
EUR 200,000	Slovenia Government Bond, 3.125%, 07/08/45	219,684	0.00	EUR 2,000,000	Spain Government Bond, 0.800%, 30/07/27	2,080,410	0.03
EUR 400,000	Slovenia Government Bond, 0.488%, 20/10/50	230,647	0.00	EUR 2,500,000	Spain Government Bond, 1.450%, 31/10/27	2,655,303	0.04
EUR 100,000	Slovenia Government Bond, 0.688%, 03/03/81	54,778	0.00	EUR 1,800,000	Spain Government Bond, 0.010%, 31/01/28	1,796,413	0.03
Total Slovenia		3,304,906	0.05	EUR 2,500,000	Spain Government Bond, 1.400%, 30/04/28	2,635,640	0.04
Spain				EUR 3,200,000	Spain Government Bond, 1.400%, 30/07/28	3,364,358	0.05
EUR 200,000	Adif Alta Velocidad, 0.950%, 30/04/27	207,570	0.00	EUR 1,950,000	Spain Government Bond, 5.150%, 31/10/28	2,407,192	0.04
EUR 100,000	Adif Alta Velocidad, 3.500%, 30/07/28	113,050	0.00	EUR 1,671,787	Spain Government Bond, 6.000%, 31/01/29	2,146,576	0.03
EUR 300,000	Adif Alta Velocidad, 0.550%, 31/10/31	270,425	0.00	EUR 2,200,000	Spain Government Bond, 1.450%, 30/04/29	2,296,349	0.03
EUR 500,000	Autonomous Community of Andalusia Spain, 0.500%, 30/04/31	459,010	0.01	EUR 1,500,000	Spain Government Bond, 3.500%, 31/05/29	1,730,760	0.03
EUR 200,000	Autonomous Community of Madrid Spain, 1.826%, 30/04/25	216,832	0.00	EUR 4,200,000	Spain Government Bond, 0.800%, 30/07/29	4,207,915	0.06
EUR 500,000	Autonomous Community of Madrid Spain, 0.160%, 30/07/28	490,962	0.01	EUR 2,100,000	Spain Government Bond, 0.600%, 31/10/29	2,070,112	0.03
EUR 800,000	Autonomous Community of Madrid Spain, 3.362%, 31/10/28	908,376	0.01	EUR 2,400,000	Spain Government Bond, 0.500%, 30/04/30	2,322,019	0.04
EUR 100,000	Autonomous Community of Madrid Spain, 1.571%, 30/04/29	103,691	0.00	EUR 2,000,000	Spain Government Bond, 1.950%, 30/07/30	2,113,483	0.03
EUR 200,000	Autonomous Community of Madrid Spain, 2.080%, 12/03/30	210,507	0.00	EUR 2,200,000	Spain Government Bond, 1.250%, 31/10/30	2,211,680	0.03
EUR 300,000	Autonomous Community of Madrid Spain, 0.420%, 30/04/31	275,084	0.00	EUR 1,800,000	Spain Government Bond, 0.100%, 30/04/31	1,644,243	0.02
EUR 300,000	Basque Government, 0.450%, 30/04/32	270,157	0.00	EUR 2,700,000	Spain Government Bond, 0.500%, 31/10/31	2,508,657	0.04
EUR 500,000	Instituto de Credito Oficial, 0.010%, 30/04/25	529,939	0.01	EUR 2,300,000	Spain Government Bond, 0.700%, 30/04/32	2,144,017	0.03
EUR 2,100,000	Spain Government Bond, 0.010%, 31/01/25	2,245,347	0.03	EUR 2,411,000	Spain Government Bond, 5.750%, 30/07/32	3,251,291	0.05
EUR 1,750,000	Spain Government Bond, 1.600%, 30/04/25	1,899,095	0.03	EUR 3,400,000	Spain Government Bond, 2.550%, 31/10/32	3,662,065	0.06
EUR 1,900,000	Spain Government Bond, 0.010%, 31/05/25	2,014,231	0.03	EUR 4,300,000	Spain Government Bond, 3.150%, 30/04/33	4,829,131	0.07
EUR 2,200,000	Spain Government Bond, 4.650%, 30/07/25	2,496,405	0.04	EUR 2,000,000	Spain Government Bond, 2.350%, 30/07/33	2,101,022	0.03
EUR 3,400,000	Spain Government Bond, 2.150%, 31/10/25	3,719,792	0.06	EUR 1,500,000	Spain Government Bond, 3.550%, 31/10/33	1,735,400	0.03

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 63.42% (continued)				Government Bonds - 63.42% (continued)			
Spain (continued)				Sweden			
EUR 2,250,000	Spain Government Bond, 1.850%, 30/07/35	2,185,443	0.03	SEK 8,000,000	Kommuninvest I Sverige AB, 3.000%, 12/03/29	804,394	0.01
EUR 1,238,000	Spain Government Bond, 4.200%, 31/01/37	1,513,421	0.02	USD 1,000,000	Svensk Exportkredit AB, 4.625%, 28/11/25	1,000,720	0.01
EUR 3,600,000	Spain Government Bond, 0.850%, 30/07/37	2,932,687	0.04	USD 500,000	Svensk Exportkredit AB, 4.375%, 13/02/26	499,380	0.01
EUR 1,000,000	Spain Government Bond, 3.900%, 30/07/39	1,170,808	0.02	USD 1,000,000	Svensk Exportkredit AB, 4.875%, 14/09/26	1,015,080	0.01
EUR 1,250,000	Spain Government Bond, 4.900%, 30/07/40	1,636,733	0.02	USD 1,000,000	Svensk Exportkredit AB, 2.250%, 22/03/27	940,740	0.01
EUR 2,050,000	Spain Government Bond, 1.200%, 31/10/40	1,625,346	0.02	EUR 500,000	Svensk Exportkredit AB, 3.375%, 30/08/30	574,120	0.01
EUR 1,614,000	Spain Government Bond, 4.700%, 30/07/41	2,086,962	0.03	SEK 15,500,000	Sweden Government Bond, 2.500%, 12/05/25	1,530,044	0.02
EUR 1,750,000	Spain Government Bond, 1.000%, 30/07/42	1,294,081	0.02	SEK 11,000,000	Sweden Government Bond, 1.000%, 12/11/26	1,053,671	0.02
EUR 1,600,000	Spain Government Bond, 3.450%, 30/07/43	1,752,311	0.03	SEK 11,300,000	Sweden Government Bond, 0.750%, 12/05/28	1,060,991	0.02
EUR 1,400,000	Spain Government Bond, 5.150%, 31/10/44	1,925,838	0.03	SEK 2,000,000	Sweden Government Bond, 0.750%, 12/11/29	184,948	0.00
EUR 1,650,000	Spain Government Bond, 2.900%, 31/10/46	1,648,516	0.03	SEK 14,000,000	Sweden Government Bond, 0.125%, 12/05/31	1,215,759	0.02
EUR 3,000,000	Spain Government Bond, 2.700%, 31/10/48	2,852,814	0.04	SEK 2,500,000	Sweden Government Bond, 2.250%, 01/06/32	252,926	0.00
EUR 1,850,000	Spain Government Bond, 1.000%, 31/10/50	1,151,958	0.02	SEK 15,000,000	Sweden Government Bond, 1.750%, 11/11/33	1,450,324	0.02
EUR 800,000	Spain Government Bond, 1.900%, 31/10/52	611,914	0.01	SEK 3,550,000	Sweden Government Bond, 3.500%, 30/03/39	410,821	0.01
EUR 1,770,000	Spain Government Bond, 3.450%, 30/07/66	1,833,322	0.03	SEK 5,000,000	Sweden Government Bond, 0.500%, 24/11/45	348,229	0.01
EUR 1,200,000	Spain Government Bond, 1.450%, 31/10/71	669,895	0.01	SEK 2,000,000	Sweden Government Bond, 1.375%, 23/06/71	134,993	0.00
Total Spain		120,547,075	1.81	SEK 20,000,000	Sweden Government International Bond, 0.125%, perpetual	1,757,756	0.03
Supranationals				Total Sweden			
USD 1,000,000	European Stability Mechanism, 4.750%, 14/09/26	1,015,530	0.02	14,234,896			
EUR 800,000	European Stability Mechanism, 3.000%, 15/03/28	905,283	0.01	Switzerland			
EUR 500,000	European Stability Mechanism, 3.000%, 23/08/33	570,883	0.01	CHF 200,000	Canton of Geneva Switzerland, 1.625%, 30/07/29	242,908	0.00
EUR 1,500,000	European Union, 2.750%, 05/10/26	1,669,784	0.03	CHF 400,000	Canton of Zurich, 0.100%, perpetual	380,785	0.01
EUR 2,000,000	European Union, 3.125%, 05/12/28	2,276,839	0.03	CHF 300,000	Swiss Confederation Government Bond, 1.500%, 24/07/25	358,585	0.01
EUR 500,000	European Union, 3.125%, 04/12/30	573,070	0.01	CHF 800,000	Swiss Confederation Government Bond, 1.250%, 28/05/26	956,901	0.02
EUR 2,500,000	European Union, 3.250%, 04/07/34	2,894,377	0.04	CHF 800,000	Swiss Confederation Government Bond, 3.250%, 27/06/27	1,028,618	0.02
EUR 500,000	European Union, 2.750%, 04/12/37	542,333	0.01	CHF 346,000	Swiss Confederation Government Bond, 4.000%, 08/04/28	466,127	0.01
EUR 2,000,000	European Union, 3.375%, 04/10/38	2,321,533	0.03	CHF 400,000	Swiss Confederation Government Bond, 0.010%, 22/06/29	456,708	0.01
EUR 700,000	European Union, 4.000%, 04/04/44	876,786	0.01	CHF 400,000	Swiss Confederation Government Bond, 0.500%, 27/05/30	469,017	0.01
EUR 1,000,000	European Union, 2.625%, 04/02/48	1,029,026	0.02	CHF 100,000	Swiss Confederation Government Bond, 2.250%, 22/06/31	132,143	0.00
Total Supranationals		14,675,444	0.22	CHF 800,000	Swiss Confederation Government Bond, 0.500%, 27/06/32	933,490	0.01

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 63.42% (continued)				Government Bonds - 63.42% (continued)			
Switzerland (continued)				Thailand (continued)			
CHF 600,000	Swiss Confederation Government Bond, 3.500%, 08/04/33	891,777	0.01	THB 7,200,000	Thailand Government Bond, 4.000%, 17/06/66	218,269	0.00
CHF 1,000,000	Swiss Confederation Government Bond, 0.010%, 26/06/34	1,105,044	0.02	THB 15,000,000	Thailand Government Bond, 3.600%, 17/06/67	411,215	0.01
CHF 600,000	Swiss Confederation Government Bond, 0.250%, 23/06/35	678,467	0.01	Total Thailand		17,747,292	0.27
CHF 600,000	Swiss Confederation Government Bond, 2.500%, 08/03/36	864,024	0.01	United Arab Emirates			
CHF 100,000	Swiss Confederation Government Bond, 1.250%, 27/06/37	127,642	0.00	USD 300,000	Abu Dhabi Government International Bond, 2.500%, 16/04/25	290,922	0.00
CHF 1,600,000	Swiss Confederation Government Bond, 1.500%, 26/10/38	2,123,258	0.03	USD 300,000	Abu Dhabi Government International Bond, 3.125%, 11/10/27	288,312	0.00
CHF 1,450,000	Swiss Confederation Government Bond, 0.010%, 24/07/39	1,554,230	0.02	USD 500,000	Abu Dhabi Government International Bond, 1.625%, 02/06/28	448,965	0.01
CHF 700,000	Swiss Confederation Government Bond, 1.500%, 30/04/42	952,546	0.02	USD 500,000	Abu Dhabi Government International Bond, 3.125%, 16/04/30	470,955	0.01
CHF 1,000,000	Swiss Confederation Government Bond, 1.250%, 28/06/43	1,319,396	0.02	USD 350,000	Abu Dhabi Government International Bond, 4.125%, 11/10/47	306,611	0.00
CHF 800,000	Swiss Confederation Government Bond, 0.500%, 28/06/45	924,736	0.01	USD 300,000	UAE International Government Bonds, 2.000%, 19/10/31	255,690	0.00
CHF 100,000	Swiss Confederation Government Bond, 4.000%, 06/01/49	211,740	0.00	USD 500,000	UAE International Government Bonds, 2.875%, 19/10/41	381,290	0.01
CHF 400,000	Swiss Confederation Government Bond, 0.500%, 24/05/55	467,087	0.01	USD 500,000	UAE International Government Bonds, 3.250%, 19/10/61	361,720	0.01
CHF 200,000	Swiss Confederation Government Bond, 0.500%, 30/05/58	238,895	0.00	Total United Arab Emirates		2,804,465	0.04
CHF 100,000	Swiss Confederation Government Bond, 2.000%, 25/06/64	186,951	0.00	United Kingdom			
Total Switzerland		17,071,075	0.26	USD 500,000	Bank of England Euro Note, 2.000%, 21/03/25	484,045	0.01
Thailand				USD 500,000	Bank of England Euro Note, 4.625%, 06/03/26	503,465	0.01
THB 34,500,000	Thailand Government Bond, 2.125%, 17/12/26	1,004,167	0.01	GBP 3,300,000	United Kingdom Gilt, 0.250%, 31/01/25	4,026,618	0.06
THB 60,000,000	Thailand Government Bond, 1.000%, 17/06/27	1,675,939	0.02	GBP 2,949,698	United Kingdom Gilt, 5.000%, 07/03/25	3,793,252	0.06
THB 31,750,000	Thailand Government Bond, 5.670%, 13/03/28	1,048,566	0.02	GBP 4,200,000	United Kingdom Gilt, 0.625%, 07/06/25	5,102,299	0.08
THB 46,000,000	Thailand Government Bond, 4.875%, 22/06/29	1,508,442	0.02	GBP 3,900,000	United Kingdom Gilt, 2.000%, 07/09/25	4,821,921	0.07
THB 60,000,000	Thailand Government Bond, 2.000%, 17/12/31	1,669,910	0.02	GBP 1,000,000	United Kingdom Gilt, 3.500%, 22/10/25	1,264,703	0.02
THB 53,000,000	Thailand Government Bond, 3.775%, 25/06/32	1,681,699	0.03	GBP 4,000,000	United Kingdom Gilt, 0.125%, 30/01/26	4,742,561	0.07
THB 35,000,000	Thailand Government Bond, 1.585%, 17/12/35	904,981	0.01	GBP 4,600,000	United Kingdom Gilt, 1.500%, 22/07/26	5,576,621	0.08
THB 98,000,000	Thailand Government Bond, 3.390%, 17/06/37	3,036,112	0.05	GBP 3,500,000	United Kingdom Gilt, 0.375%, 22/10/26	4,090,800	0.06
THB 83,000,000	Thailand Government Bond, 3.300%, 17/06/38	2,506,450	0.04	GBP 4,600,000	United Kingdom Gilt, 4.125%, 29/01/27	5,955,265	0.09
THB 15,000,000	Thailand Government Bond, 2.000%, 17/06/42	371,452	0.01	GBP 4,050,000	United Kingdom Gilt, 1.250%, 22/07/27	4,794,150	0.07
THB 35,000,000	Thailand Government Bond, 3.450%, 17/06/43	1,070,739	0.02	GBP 3,055,926	United Kingdom Gilt, 4.250%, 07/12/27	4,017,551	0.06
THB 18,000,000	Thailand Government Bond, 4.850%, 17/06/61	639,351	0.01	GBP 5,000,000	United Kingdom Gilt, 0.125%, 31/01/28	5,594,522	0.08

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 63.42% <i>(continued)</i>				Government Bonds - 63.42% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United Kingdom <i>(continued)</i>			
GBP 3,500,000	United Kingdom Gilt, 4.500%, 07/06/28	4,652,987	0.07	GBP 2,550,000	United Kingdom Gilt, 1.500%, 22/07/47	1,972,678	0.03
GBP 3,500,000	United Kingdom Gilt, 1.625%, 22/10/28	4,131,938	0.06	GBP 2,000,000	United Kingdom Gilt, 1.750%, 22/01/49	1,613,310	0.02
GBP 1,993,225	United Kingdom Gilt, 6.000%, 07/12/28	2,843,972	0.04	GBP 1,488,324	United Kingdom Gilt, 4.250%, 07/12/49	1,929,778	0.03
GBP 5,500,000	United Kingdom Gilt, 0.500%, 31/01/29	6,088,488	0.09	GBP 3,100,000	United Kingdom Gilt, 0.625%, 22/10/50	1,745,466	0.03
GBP 4,350,000	United Kingdom Gilt, 0.875%, 22/10/29	4,843,278	0.07	GBP 2,400,000	United Kingdom Gilt, 1.250%, 31/07/51	1,630,571	0.02
GBP 4,200,000	United Kingdom Gilt, 0.375%, 22/10/30	4,385,323	0.07	GBP 1,390,000	United Kingdom Gilt, 3.750%, 22/07/52	1,664,785	0.03
GBP 3,107,283	United Kingdom Gilt, 4.750%, 07/12/30	4,286,731	0.06	GBP 1,100,000	United Kingdom Gilt, 1.500%, 31/07/53	782,107	0.01
GBP 6,900,000	United Kingdom Gilt, 0.250%, 31/07/31	6,957,993	0.10	GBP 2,300,000	United Kingdom Gilt, 3.750%, 22/10/53	2,739,434	0.04
GBP 3,200,000	United Kingdom Gilt, 1.000%, 31/01/32	3,382,196	0.05	GBP 1,730,000	United Kingdom Gilt, 1.625%, 22/10/54	1,262,858	0.02
GBP 3,860,902	United Kingdom Gilt, 4.250%, 07/06/32	5,212,612	0.08	GBP 3,361,040	United Kingdom Gilt, 4.250%, 07/12/55	4,394,982	0.07
GBP 3,800,000	United Kingdom Gilt, 3.250%, 31/01/33	4,740,330	0.07	GBP 2,550,000	United Kingdom Gilt, 1.750%, 22/07/57	1,896,481	0.03
GBP 5,350,000	United Kingdom Gilt, 0.875%, 31/07/33	5,342,859	0.08	GBP 2,505,000	United Kingdom Gilt, 4.000%, 22/01/60	3,151,476	0.05
GBP 1,500,000	United Kingdom Gilt, 4.625%, 31/01/34	2,075,826	0.03	GBP 2,600,000	United Kingdom Gilt, 0.500%, 22/10/61	1,117,112	0.02
GBP 3,400,000	United Kingdom Gilt, 4.500%, 07/09/34	4,654,668	0.07	GBP 1,000,000	United Kingdom Gilt, 4.000%, 22/10/63	1,259,681	0.02
GBP 3,450,000	United Kingdom Gilt, 0.625%, 31/07/35	3,128,647	0.05	GBP 2,070,000	United Kingdom Gilt, 2.500%, 22/07/65	1,849,955	0.03
GBP 3,225,256	United Kingdom Gilt, 4.250%, 07/03/36	4,310,760	0.06	GBP 2,200,000	United Kingdom Gilt, 3.500%, 22/07/68	2,520,822	0.04
GBP 2,850,000	United Kingdom Gilt, 1.750%, 07/09/37	2,821,963	0.04	GBP 2,645,000	United Kingdom Gilt, 1.625%, 22/10/71	1,739,939	0.03
GBP 1,000,000	United Kingdom Gilt, 3.750%, 29/01/38	1,249,469	0.02	GBP 5,650,000	United Kingdom Gilt, 1.125%, 22/10/73	3,017,537	0.05
GBP 2,095,721	United Kingdom Gilt, 4.750%, 07/12/38	2,914,208	0.04	Total United Kingdom		198,194,595	2.97
GBP 2,200,000	United Kingdom Gilt, 1.125%, 31/01/39	1,908,110	0.03	United States			
GBP 1,760,000	United Kingdom Gilt, 4.250%, 07/09/39	2,309,027	0.03	USD 500,000	Alabama Federal Aid Highway Finance Authority, 2.650%, perpetual	401,636	0.01
GBP 3,300,000	United Kingdom Gilt, 4.250%, 07/12/40	4,314,828	0.06	USD 190,000	American Municipal Power Inc, 8.084%, 15/02/50	256,980	0.00
GBP 5,350,000	United Kingdom Gilt, 1.250%, 22/10/41	4,429,501	0.07	USD 100,000	Board of Regents of the University of Texas System, 3.354%, 15/08/47	78,853	0.00
GBP 2,354,981	United Kingdom Gilt, 4.500%, 07/12/42	3,166,826	0.05	USD 100,000	California State University, 2.975%, 01/11/51	71,422	0.00
GBP 1,000,000	United Kingdom Gilt, 4.750%, 22/10/43	1,380,557	0.02	USD 300,000	California State University, 2.939%, perpetual	210,366	0.00
GBP 2,590,000	United Kingdom Gilt, 3.250%, 22/01/44	2,910,179	0.04	USD 281,387	Chicago Transit Authority Sales & Transfer Tax Receipts Revenue, 6.899%, 01/12/40	321,369	0.01
GBP 3,300,000	United Kingdom Gilt, 3.500%, 22/01/45	3,833,440	0.06	USD 50,000	City of Houston, 3.961%, 01/03/47	44,573	0.00
GBP 4,100,000	United Kingdom Gilt, 0.875%, 31/01/46	2,795,959	0.04	USD 200,000	Commonwealth Financing Authority, 4.144%, 01/06/38	186,195	0.00
GBP 1,597,948	United Kingdom Gilt, 4.250%, 07/12/46	2,065,175	0.03				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 63.42% (continued)				Government Bonds - 63.42% (continued)			
United States (continued)				United States (continued)			
USD 55,000	Commonwealth of Massachusetts, 2.514%, 01/07/41	41,337	0.00	USD 2,000	North Texas Tollway Authority, 6.718%, 01/01/49	2,444	0.00
USD 300,000	County of Miami-Dade Aviation Revenue, 4.280%, 01/10/41	271,295	0.00	USD 260,000	Ohio State University, 4.800%, 01/06/11	249,049	0.00
USD 250,000	Dallas Fort Worth International Airport, 3.089%, perpetual	203,776	0.00	USD 500,000	Port Authority of New York & New Jersey, 5.072%, 15/07/53	517,167	0.01
USD 500,000	Dallas Fort Worth International Airport, 2.843%, perpetual	377,569	0.01	USD 200,000	Port Authority of New York & New Jersey, 4.458%, 01/10/62	184,018	0.00
USD 2,500,000	Federal Farm Credit Banks Funding Corp, 0.870%, 01/09/26	2,280,175	0.03	USD 250,000	Port Authority of New York & New Jersey, 3.287%, 01/08/69	175,877	0.00
USD 3,000,000	Federal Home Loan Banks, 0.550%, 12/02/26	2,762,670	0.04	USD 35,000	Rutgers The State University of New Jersey, 3.915%, perpetual	25,813	0.00
USD 5,000,000	Federal Home Loan Banks, 1.250%, 21/12/26	4,601,300	0.07	USD 195,000	Salt River Project Agricultural Improvement & Power District, 4.839%, 01/01/41	193,575	0.00
USD 315,000	Federal Home Loan Banks, 3.250%, 16/11/28	306,212	0.00	USD 50,000	State Board of Administration Finance Corp, 1.258%, perpetual	47,446	0.00
USD 300,000	Federal Home Loan Banks, 5.500%, 15/07/36	337,158	0.01	USD 50,000	State Board of Administration Finance Corp, 1.705%, perpetual	45,356	0.00
USD 10,000,000	Federal Home Loan Mortgage Corp, 5.150%, 14/02/25	9,992,000	0.15	USD 50,000	State Board of Administration Finance Corp, 2.154%, perpetual	42,660	0.00
USD 925,000	Federal Home Loan Mortgage Corp, 0.375%, 23/09/25	863,673	0.01	USD 600,000	State of California, 7.500%, 01/04/34	728,216	0.01
USD 200,000	Federal Home Loan Mortgage Corp, 6.750%, 15/03/31	233,222	0.00	USD 500,000	State of California, 5.125%, 01/03/38	503,194	0.01
USD 100,000	Federal Home Loan Mortgage Corp, 6.250%, 15/07/32	116,124	0.00	USD 200,000	State of California, 7.625%, 01/03/40	252,191	0.00
USD 1,440,000	Federal National Mortgage Association, 1.625%, 07/01/25	1,395,418	0.02	USD 400,000	State of Illinois, 5.100%, 01/06/33	395,953	0.01
USD 2,000,000	Federal National Mortgage Association, 0.625%, 22/04/25	1,899,960	0.03	USD 430,000	Tennessee Valley Authority, 0.750%, 15/05/25	407,808	0.01
USD 1,500,000	Federal National Mortgage Association, 0.700%, 30/07/25	1,410,975	0.02	USD 125,000	Tennessee Valley Authority, 6.750%, 01/11/25	129,919	0.00
USD 300,000	Federal National Mortgage Association, 1.875%, 24/09/26	283,293	0.00	USD 275,000	Tennessee Valley Authority, 7.125%, 01/05/30	320,482	0.01
USD 375,000	Federal National Mortgage Association, 6.625%, 15/11/30	431,835	0.01	USD 300,000	Tennessee Valley Authority, 5.250%, 15/09/39	318,852	0.01
USD 1,050,000	Federal National Mortgage Association, 5.625%, 15/07/37	1,199,016	0.02	USD 200,000	Texas Transportation Commission, 2.472%, 01/10/44	143,949	0.00
USD 200,000	Foothill-Eastern Transportation Corridor Agency, 3.924%, 15/01/53	159,465	0.00	USD 50,000,000	United States Treasury Bill, zero coupon, 16/01/24	49,897,771	0.75
USD 65,000	Grand Parkway Transportation Corp, 3.236%, 01/10/52	49,143	0.00	USD 5,000,000	United States Treasury Note/Bond, 1.125%, 15/01/25	4,816,797	0.07
USD 20,000	JobsOhio Beverage System, 2.833%, 01/01/38	16,322	0.00	USD 5,000,000	United States Treasury Note/Bond, 1.375%, 31/01/25	4,825,000	0.07
USD 575,000	Los Angeles Unified School District, 5.750%, 01/07/34	613,532	0.01	USD 1,000,000	United States Treasury Note/Bond, 2.500%, 31/01/25	976,563	0.01
USD 100,000	Los Angeles Unified School District, 6.758%, 01/07/34	113,274	0.00	USD 3,500,000	United States Treasury Note/Bond, 2.000%, 15/02/25	3,396,641	0.05
USD 20,000	Massachusetts School Building Authority, 3.395%, 15/10/40	17,219	0.00	USD 200,000	United States Treasury Note/Bond, 7.625%, 15/02/25	206,648	0.00
USD 100,000	Massachusetts School Building Authority, 2.950%, perpetual	75,537	0.00	USD 5,000,000	United States Treasury Note/Bond, 1.125%, 28/02/25	4,801,758	0.07
USD 100,000	Metropolitan Transportation Authority, 7.336%, 15/11/39	124,441	0.00	USD 3,000,000	United States Treasury Note/Bond, 2.750%, 28/02/25	2,935,313	0.04
USD 400,000	New Jersey Turnpike Authority, 7.414%, 01/01/40	501,667	0.01	USD 5,000,000	United States Treasury Note/Bond, 4.625%, 28/02/25	4,996,094	0.08
				USD 5,000,000	United States Treasury Note/Bond, 1.750%, 15/03/25	4,832,031	0.07

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 63.42% <i>(continued)</i>				Government Bonds - 63.42% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 5,000,000	United States Treasury Note/Bond, 0.500%, 31/03/25	4,754,102	0.07	USD 1,500,000	United States Treasury Note/Bond, 2.500%, 28/02/26	1,447,852	0.02
USD 1,000,000	United States Treasury Note/Bond, 2.625%, 31/03/25	976,406	0.01	USD 10,000,000	United States Treasury Note/Bond, 0.750%, 31/03/26	9,281,250	0.14
USD 3,000,000	United States Treasury Note/Bond, 0.375%, 30/04/25	2,839,102	0.04	USD 5,000,000	United States Treasury Note/Bond, 0.750%, 30/04/26	4,626,953	0.07
USD 3,000,000	United States Treasury Note/Bond, 2.875%, 30/04/25	2,934,492	0.04	USD 2,000,000	United States Treasury Note/Bond, 2.375%, 30/04/26	1,922,188	0.03
USD 5,000,000	United States Treasury Note/Bond, 3.875%, 30/04/25	4,955,078	0.07	USD 5,000,000	United States Treasury Note/Bond, 1.625%, 15/05/26	4,718,750	0.07
USD 2,000,000	United States Treasury Note/Bond, 2.125%, 15/05/25	1,936,172	0.03	USD 10,000,000	United States Treasury Note/Bond, 3.625%, 15/05/26	9,887,500	0.15
USD 5,000,000	United States Treasury Note/Bond, 2.750%, 15/05/25	4,880,469	0.07	USD 15,000,000	United States Treasury Note/Bond, 0.750%, 31/05/26	13,851,562	0.21
USD 3,000,000	United States Treasury Note/Bond, 0.250%, 31/05/25	2,824,922	0.04	USD 15,000,000	United States Treasury Note/Bond, 4.125%, 15/06/26	15,002,344	0.22
USD 3,000,000	United States Treasury Note/Bond, 2.875%, 31/05/25	2,931,445	0.04	USD 5,000,000	United States Treasury Note/Bond, 0.875%, 30/06/26	4,624,609	0.07
USD 8,000,000	United States Treasury Note/Bond, 4.250%, 31/05/25	7,970,312	0.12	USD 4,000,000	United States Treasury Note/Bond, 1.875%, 30/06/26	3,794,063	0.06
USD 5,000,000	United States Treasury Note/Bond, 2.875%, 15/06/25	4,887,109	0.07	USD 5,000,000	United States Treasury Note/Bond, 4.500%, 15/07/26	5,048,047	0.08
USD 1,000,000	United States Treasury Note/Bond, 0.250%, 30/06/25	939,297	0.01	USD 5,000,000	United States Treasury Note/Bond, 0.625%, 31/07/26	4,580,859	0.07
USD 5,000,000	United States Treasury Note/Bond, 4.625%, 30/06/25	5,012,109	0.08	USD 5,000,000	United States Treasury Note/Bond, 1.875%, 31/07/26	4,731,641	0.07
USD 5,000,000	United States Treasury Note/Bond, 0.250%, 31/07/25	4,682,422	0.07	USD 2,500,000	United States Treasury Note/Bond, 1.500%, 15/08/26	2,340,234	0.04
USD 1,000,000	United States Treasury Note/Bond, 2.000%, 15/08/25	962,344	0.01	USD 10,000,000	United States Treasury Note/Bond, 4.375%, 15/08/26	10,070,312	0.15
USD 15,000,000	United States Treasury Note/Bond, 3.125%, 15/08/25	14,700,586	0.22	USD 9,000,000	United States Treasury Note/Bond, 0.750%, 31/08/26	8,254,687	0.12
USD 300,000	United States Treasury Note/Bond, 6.875%, 15/08/25	310,711	0.00	USD 5,000,000	United States Treasury Note/Bond, 1.375%, 31/08/26	4,662,500	0.07
USD 10,000,000	United States Treasury Note/Bond, 0.250%, 31/08/25	9,337,109	0.14	USD 5,000,000	United States Treasury Note/Bond, 0.875%, 30/09/26	4,594,141	0.07
USD 10,000,000	United States Treasury Note/Bond, 0.250%, 30/09/25	9,313,281	0.14	USD 5,000,000	United States Treasury Note/Bond, 1.125%, 31/10/26	4,615,234	0.07
USD 5,000,000	United States Treasury Note/Bond, 4.250%, 15/10/25	4,991,211	0.08	USD 6,000,000	United States Treasury Note/Bond, 1.625%, 31/10/26	5,618,906	0.08
USD 1,000,000	United States Treasury Note/Bond, 2.250%, 15/11/25	963,203	0.01	USD 1,100,000	United States Treasury Note/Bond, 2.000%, 15/11/26	1,040,445	0.02
USD 5,000,000	United States Treasury Note/Bond, 4.500%, 15/11/25	5,017,383	0.08	USD 20,000,000	United States Treasury Note/Bond, 4.625%, 15/11/26	20,323,438	0.30
USD 5,000,000	United States Treasury Note/Bond, 0.375%, 31/12/25	4,634,570	0.07	USD 325,000	United States Treasury Note/Bond, 6.500%, 15/11/26	345,490	0.01
USD 15,000,000	United States Treasury Note/Bond, 0.375%, 31/01/26	13,857,422	0.21	USD 15,000,000	United States Treasury Note/Bond, 1.250%, 30/11/26	13,873,828	0.21
USD 3,000,000	United States Treasury Note/Bond, 2.625%, 31/01/26	2,906,250	0.04	USD 7,000,000	United States Treasury Note/Bond, 1.250%, 31/12/26	6,463,516	0.10
USD 2,500,000	United States Treasury Note/Bond, 1.625%, 15/02/26	2,369,531	0.04	USD 5,000,000	United States Treasury Note/Bond, 1.750%, 31/12/26	4,686,328	0.07
USD 5,000,000	United States Treasury Note/Bond, 4.000%, 15/02/26	4,978,125	0.07	USD 5,000,000	United States Treasury Note/Bond, 1.500%, 31/01/27	4,643,750	0.07
USD 635,000	United States Treasury Note/Bond, 6.000%, 15/02/26	654,993	0.01	USD 2,000,000	United States Treasury Note/Bond, 2.250%, 15/02/27	1,899,219	0.03
USD 5,000,000	United States Treasury Note/Bond, 0.500%, 28/02/26	4,620,703	0.07	USD 200,000	United States Treasury Note/Bond, 6.625%, 15/02/27	214,734	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 63.42% (continued)				Government Bonds - 63.42% (continued)			
United States (continued)				United States (continued)			
USD 2,000,000	United States Treasury Note/Bond, 1.125%, 28/02/27	1,832,656	0.03	USD 10,000,000	United States Treasury Note/Bond, 3.625%, 31/03/28	9,898,437	0.15
USD 5,000,000	United States Treasury Note/Bond, 1.875%, 28/02/27	4,689,453	0.07	USD 5,000,000	United States Treasury Note/Bond, 1.250%, 30/04/28	4,480,078	0.07
USD 5,000,000	United States Treasury Note/Bond, 0.625%, 31/03/27	4,495,703	0.07	USD 4,500,000	United States Treasury Note/Bond, 2.875%, 15/05/28	4,318,945	0.06
USD 10,000,000	United States Treasury Note/Bond, 2.500%, 31/03/27	9,561,719	0.14	USD 5,000,000	United States Treasury Note/Bond, 1.250%, 31/05/28	4,470,703	0.07
USD 3,000,000	United States Treasury Note/Bond, 0.500%, 30/04/27	2,679,375	0.04	USD 7,000,000	United States Treasury Note/Bond, 3.625%, 31/05/28	6,932,734	0.10
USD 3,500,000	United States Treasury Note/Bond, 2.375%, 15/05/27	3,326,094	0.05	USD 5,000,000	United States Treasury Note/Bond, 1.250%, 30/06/28	4,462,500	0.07
USD 3,000,000	United States Treasury Note/Bond, 0.500%, 31/05/27	2,672,578	0.04	USD 5,000,000	United States Treasury Note/Bond, 4.000%, 30/06/28	5,028,125	0.08
USD 10,000,000	United States Treasury Note/Bond, 2.625%, 31/05/27	9,577,344	0.14	USD 5,000,000	United States Treasury Note/Bond, 1.000%, 31/07/28	4,400,781	0.07
USD 5,000,000	United States Treasury Note/Bond, 0.500%, 30/06/27	4,443,359	0.07	USD 8,000,000	United States Treasury Note/Bond, 4.125%, 31/07/28	8,090,000	0.12
USD 10,000,000	United States Treasury Note/Bond, 3.250%, 30/06/27	9,776,562	0.15	USD 3,000,000	United States Treasury Note/Bond, 2.875%, 15/08/28	2,873,438	0.04
USD 2,000,000	United States Treasury Note/Bond, 0.375%, 31/07/27	1,765,156	0.03	USD 315,000	United States Treasury Note/Bond, 5.500%, 15/08/28	336,632	0.01
USD 10,000,000	United States Treasury Note/Bond, 2.750%, 31/07/27	9,605,469	0.14	USD 4,000,000	United States Treasury Note/Bond, 1.125%, 31/08/28	3,534,688	0.05
USD 3,500,000	United States Treasury Note/Bond, 2.250%, 15/08/27	3,302,031	0.05	USD 10,000,000	United States Treasury Note/Bond, 4.375%, 31/08/28	10,223,437	0.15
USD 4,000,000	United States Treasury Note/Bond, 0.500%, 31/08/27	3,536,563	0.05	USD 5,000,000	United States Treasury Note/Bond, 1.250%, 30/09/28	4,434,766	0.07
USD 15,000,000	United States Treasury Note/Bond, 3.125%, 31/08/27	14,587,500	0.22	USD 7,500,000	United States Treasury Note/Bond, 4.625%, 30/09/28	7,749,023	0.12
USD 2,000,000	United States Treasury Note/Bond, 0.375%, 30/09/27	1,755,469	0.03	USD 5,000,000	United States Treasury Note/Bond, 1.375%, 31/10/28	4,455,078	0.07
USD 5,000,000	United States Treasury Note/Bond, 4.125%, 30/09/27	5,033,984	0.08	USD 7,500,000	United States Treasury Note/Bond, 3.125%, 15/11/28	7,253,906	0.11
USD 6,000,000	United States Treasury Note/Bond, 0.500%, 31/10/27	5,279,531	0.08	USD 5,000,000	United States Treasury Note/Bond, 5.250%, 15/11/28	5,298,437	0.08
USD 5,000,000	United States Treasury Note/Bond, 4.125%, 31/10/27	5,034,375	0.08	USD 5,000,000	United States Treasury Note/Bond, 1.500%, 30/11/28	4,475,000	0.07
USD 2,000,000	United States Treasury Note/Bond, 2.250%, 15/11/27	1,881,563	0.03	USD 5,000,000	United States Treasury Note/Bond, 4.375%, 30/11/28	5,121,875	0.08
USD 50,000	United States Treasury Note/Bond, 6.125%, 15/11/27	53,863	0.00	USD 5,000,000	United States Treasury Note/Bond, 1.375%, 31/12/28	4,440,625	0.07
USD 4,000,000	United States Treasury Note/Bond, 0.625%, 30/11/27	3,527,813	0.05	USD 5,000,000	United States Treasury Note/Bond, 1.750%, 31/01/29	4,516,016	0.07
USD 4,000,000	United States Treasury Note/Bond, 3.875%, 30/11/27	3,993,750	0.06	USD 3,000,000	United States Treasury Note/Bond, 2.625%, 15/02/29	2,828,203	0.04
USD 3,000,000	United States Treasury Note/Bond, 3.875%, 31/12/27	2,997,422	0.05	USD 1,000,000	United States Treasury Note/Bond, 5.250%, 15/02/29	1,060,391	0.02
USD 8,000,000	United States Treasury Note/Bond, 0.750%, 31/01/28	7,058,125	0.11	USD 5,000,000	United States Treasury Note/Bond, 1.875%, 28/02/29	4,539,063	0.07
USD 5,200,000	United States Treasury Note/Bond, 2.750%, 15/02/28	4,972,906	0.07	USD 5,000,000	United States Treasury Note/Bond, 2.375%, 31/03/29	4,647,266	0.07
USD 6,000,000	United States Treasury Note/Bond, 1.125%, 29/02/28	5,368,125	0.08	USD 5,000,000	United States Treasury Note/Bond, 2.875%, 30/04/29	4,762,500	0.07
USD 10,000,000	United States Treasury Note/Bond, 4.000%, 29/02/28	10,040,625	0.15	USD 2,000,000	United States Treasury Note/Bond, 2.375%, 15/05/29	1,856,719	0.03
USD 6,000,000	United States Treasury Note/Bond, 1.250%, 31/03/28	5,385,469	0.08	USD 13,000,000	United States Treasury Note/Bond, 2.750%, 31/05/29	12,292,109	0.18

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 63.42% <i>(continued)</i>				Government Bonds - 63.42% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 5,000,000	United States Treasury Note/Bond, 3.250%, 30/06/29	4,846,875	0.07	USD 10,000,000	United States Treasury Note/Bond, 3.500%, 15/02/33	9,717,187	0.15
USD 5,000,000	United States Treasury Note/Bond, 2.625%, 31/07/29	4,689,063	0.07	USD 12,000,000	United States Treasury Note/Bond, 3.375%, 15/05/33	11,542,500	0.17
USD 2,500,000	United States Treasury Note/Bond, 1.625%, 15/08/29	2,227,930	0.03	USD 10,000,000	United States Treasury Note/Bond, 3.875%, 15/08/33	10,007,812	0.15
USD 5,000,000	United States Treasury Note/Bond, 3.125%, 31/08/29	4,809,375	0.07	USD 5,000,000	United States Treasury Note/Bond, 4.500%, 15/11/33	5,260,156	0.08
USD 5,000,000	United States Treasury Note/Bond, 3.875%, 30/09/29	4,997,656	0.08	USD 6,000,000	United States Treasury Note/Bond, 4.500%, 15/02/36	6,413,437	0.10
USD 5,000,000	United States Treasury Note/Bond, 4.000%, 31/10/29	5,031,250	0.08	USD 750,000	United States Treasury Note/Bond, 4.750%, 15/02/37	822,773	0.01
USD 3,000,000	United States Treasury Note/Bond, 1.750%, 15/11/29	2,681,484	0.04	USD 300,000	United States Treasury Note/Bond, 5.000%, 15/05/37	336,328	0.01
USD 5,000,000	United States Treasury Note/Bond, 3.875%, 30/11/29	4,998,437	0.08	USD 525,000	United States Treasury Note/Bond, 4.375%, 15/02/38	553,301	0.01
USD 5,000,000	United States Treasury Note/Bond, 3.500%, 31/01/30	4,897,656	0.07	USD 325,000	United States Treasury Note/Bond, 4.500%, 15/05/38	346,328	0.01
USD 4,000,000	United States Treasury Note/Bond, 1.500%, 15/02/30	3,490,000	0.05	USD 475,000	United States Treasury Note/Bond, 3.500%, 15/02/39	451,102	0.01
USD 5,000,000	United States Treasury Note/Bond, 3.625%, 31/03/30	4,930,078	0.07	USD 1,400,000	United States Treasury Note/Bond, 4.250%, 15/05/39	1,446,813	0.02
USD 5,000,000	United States Treasury Note/Bond, 3.500%, 30/04/30	4,894,922	0.07	USD 1,000,000	United States Treasury Note/Bond, 4.500%, 15/08/39	1,061,563	0.02
USD 7,500,000	United States Treasury Note/Bond, 0.625%, 15/05/30	6,139,453	0.09	USD 925,000	United States Treasury Note/Bond, 4.375%, 15/11/39	966,480	0.01
USD 200,000	United States Treasury Note/Bond, 6.250%, 15/05/30	226,125	0.00	USD 1,350,000	United States Treasury Note/Bond, 4.625%, 15/02/40	1,449,773	0.02
USD 5,000,000	United States Treasury Note/Bond, 3.750%, 31/05/30	4,963,281	0.07	USD 3,750,000	United States Treasury Note/Bond, 1.125%, 15/05/40	2,425,781	0.04
USD 4,000,000	United States Treasury Note/Bond, 4.000%, 31/07/30	4,028,750	0.06	USD 1,300,000	United States Treasury Note/Bond, 4.375%, 15/05/40	1,354,234	0.02
USD 8,500,000	United States Treasury Note/Bond, 0.625%, 15/08/30	6,907,578	0.10	USD 5,500,000	United States Treasury Note/Bond, 1.125%, 15/08/40	3,523,438	0.05
USD 4,000,000	United States Treasury Note/Bond, 4.125%, 31/08/30	4,056,875	0.06	USD 1,000,000	United States Treasury Note/Bond, 3.875%, 15/08/40	978,125	0.01
USD 4,000,000	United States Treasury Note/Bond, 4.875%, 31/10/30	4,238,125	0.06	USD 7,000,000	United States Treasury Note/Bond, 1.375%, 15/11/40	4,661,563	0.07
USD 6,000,000	United States Treasury Note/Bond, 0.875%, 15/11/30	4,937,813	0.07	USD 1,050,000	United States Treasury Note/Bond, 4.250%, 15/11/40	1,073,461	0.02
USD 5,000,000	United States Treasury Note/Bond, 4.375%, 30/11/30	5,150,781	0.08	USD 7,000,000	United States Treasury Note/Bond, 1.875%, 15/02/41	5,052,031	0.08
USD 9,000,000	United States Treasury Note/Bond, 1.125%, 15/02/31	7,526,250	0.11	USD 1,000,000	United States Treasury Note/Bond, 4.750%, 15/02/41	1,084,688	0.02
USD 9,000,000	United States Treasury Note/Bond, 1.625%, 15/05/31	7,732,969	0.12	USD 5,000,000	United States Treasury Note/Bond, 2.250%, 15/05/41	3,821,875	0.06
USD 10,000,000	United States Treasury Note/Bond, 1.250%, 15/08/31	8,293,750	0.12	USD 1,600,000	United States Treasury Note/Bond, 4.375%, 15/05/41	1,654,500	0.03
USD 10,000,000	United States Treasury Note/Bond, 1.375%, 15/11/31	8,318,750	0.12	USD 6,750,000	United States Treasury Note/Bond, 1.750%, 15/08/41	4,711,289	0.07
USD 8,000,000	United States Treasury Note/Bond, 1.875%, 15/02/32	6,891,250	0.10	USD 1,250,000	United States Treasury Note/Bond, 3.750%, 15/08/41	1,193,555	0.02
USD 13,500,000	United States Treasury Note/Bond, 2.875%, 15/05/32	12,533,906	0.19	USD 6,000,000	United States Treasury Note/Bond, 2.000%, 15/11/41	4,355,625	0.07
USD 10,000,000	United States Treasury Note/Bond, 2.750%, 15/08/32	9,176,562	0.14	USD 935,000	United States Treasury Note/Bond, 3.125%, 15/11/41	815,641	0.01
USD 12,500,000	United States Treasury Note/Bond, 4.125%, 15/11/32	12,732,422	0.19	USD 4,500,000	United States Treasury Note/Bond, 2.375%, 15/02/42	3,465,703	0.05

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 63.42% (continued)				Government Bonds - 63.42% (continued)			
United States (continued)				United States (continued)			
USD 1,300,000	United States Treasury Note/Bond, 3.125%, 15/02/42	1,130,391	0.02	USD 2,600,000	United States Treasury Note/Bond, 2.750%, 15/08/47	2,033,688	0.03
USD 1,400,000	United States Treasury Note/Bond, 3.000%, 15/05/42	1,188,688	0.02	USD 3,400,000	United States Treasury Note/Bond, 2.750%, 15/11/47	2,658,375	0.04
USD 6,500,000	United States Treasury Note/Bond, 3.250%, 15/05/42	5,725,078	0.09	USD 2,500,000	United States Treasury Note/Bond, 3.000%, 15/02/48	2,045,703	0.03
USD 1,525,000	United States Treasury Note/Bond, 2.750%, 15/08/42	1,240,730	0.02	USD 3,500,000	United States Treasury Note/Bond, 3.125%, 15/05/48	2,927,969	0.04
USD 7,000,000	United States Treasury Note/Bond, 3.375%, 15/08/42	6,265,000	0.09	USD 3,500,000	United States Treasury Note/Bond, 3.000%, 15/08/48	2,861,250	0.04
USD 1,700,000	United States Treasury Note/Bond, 2.750%, 15/11/42	1,378,859	0.02	USD 5,000,000	United States Treasury Note/Bond, 3.375%, 15/11/48	4,375,000	0.07
USD 6,500,000	United States Treasury Note/Bond, 4.000%, 15/11/42	6,340,547	0.10	USD 4,000,000	United States Treasury Note/Bond, 3.000%, 15/02/49	3,269,375	0.05
USD 1,000,000	United States Treasury Note/Bond, 3.125%, 15/02/43	857,969	0.01	USD 4,000,000	United States Treasury Note/Bond, 2.875%, 15/05/49	3,193,125	0.05
USD 8,500,000	United States Treasury Note/Bond, 3.875%, 15/02/43	8,134,766	0.12	USD 6,000,000	United States Treasury Note/Bond, 2.250%, 15/08/49	4,208,438	0.06
USD 1,700,000	United States Treasury Note/Bond, 2.875%, 15/05/43	1,400,641	0.02	USD 3,500,000	United States Treasury Note/Bond, 2.375%, 15/11/49	2,521,641	0.04
USD 12,000,000	United States Treasury Note/Bond, 3.875%, 15/05/43	11,484,375	0.17	USD 5,800,000	United States Treasury Note/Bond, 2.000%, 15/02/50	3,834,344	0.06
USD 1,800,000	United States Treasury Note/Bond, 3.625%, 15/08/43	1,660,781	0.03	USD 16,000,000	United States Treasury Note/Bond, 1.250%, 15/05/50	8,670,000	0.13
USD 2,000,000	United States Treasury Note/Bond, 4.375%, 15/08/43	2,049,063	0.03	USD 7,000,000	United States Treasury Note/Bond, 1.375%, 15/08/50	3,920,000	0.06
USD 675,000	United States Treasury Note/Bond, 3.750%, 15/11/43	632,707	0.01	USD 7,000,000	United States Treasury Note/Bond, 1.625%, 15/11/50	4,190,156	0.06
USD 5,000,000	United States Treasury Note/Bond, 4.750%, 15/11/43	5,381,250	0.08	USD 8,250,000	United States Treasury Note/Bond, 1.875%, 15/02/51	5,259,375	0.08
USD 1,750,000	United States Treasury Note/Bond, 3.625%, 15/02/44	1,608,359	0.02	USD 7,000,000	United States Treasury Note/Bond, 2.375%, 15/05/51	5,019,219	0.08
USD 2,500,000	United States Treasury Note/Bond, 3.375%, 15/05/44	2,211,328	0.03	USD 6,500,000	United States Treasury Note/Bond, 2.000%, 15/08/51	4,264,609	0.06
USD 3,000,000	United States Treasury Note/Bond, 3.125%, 15/08/44	2,547,656	0.04	USD 9,000,000	United States Treasury Note/Bond, 1.875%, 15/11/51	5,716,406	0.09
USD 1,750,000	United States Treasury Note/Bond, 3.000%, 15/11/44	1,453,047	0.02	USD 5,500,000	United States Treasury Note/Bond, 2.250%, 15/02/52	3,831,094	0.06
USD 2,350,000	United States Treasury Note/Bond, 2.500%, 15/02/45	1,785,633	0.03	USD 6,500,000	United States Treasury Note/Bond, 2.875%, 15/05/52	5,198,984	0.08
USD 1,000,000	United States Treasury Note/Bond, 3.000%, 15/05/45	827,656	0.01	USD 5,000,000	United States Treasury Note/Bond, 3.000%, 15/08/52	4,107,813	0.06
USD 2,250,000	United States Treasury Note/Bond, 2.875%, 15/08/45	1,820,391	0.03	USD 5,000,000	United States Treasury Note/Bond, 4.000%, 15/11/52	4,954,687	0.07
USD 815,000	United States Treasury Note/Bond, 3.000%, 15/11/45	672,757	0.01	USD 5,000,000	United States Treasury Note/Bond, 3.625%, 15/02/53	4,638,281	0.07
USD 2,000,000	United States Treasury Note/Bond, 2.500%, 15/02/46	1,505,938	0.02	USD 5,500,000	United States Treasury Note/Bond, 3.625%, 15/05/53	5,108,984	0.08
USD 2,500,000	United States Treasury Note/Bond, 2.500%, 15/05/46	1,878,516	0.03	USD 5,000,000	United States Treasury Note/Bond, 4.125%, 15/08/53	5,078,125	0.08
USD 3,000,000	United States Treasury Note/Bond, 2.250%, 15/08/46	2,141,719	0.03	USD 3,000,000	United States Treasury Note/Bond, 4.750%, 15/11/53	3,380,156	0.05
USD 1,000,000	United States Treasury Note/Bond, 2.875%, 15/11/46	803,750	0.01	USD 5,500,000	United States Treasury Note/Bond, 0.625%, perpetual	4,838,711	0.07
USD 2,000,000	United States Treasury Note/Bond, 3.000%, 15/02/47	1,641,250	0.02	USD 3,000,000	United States Treasury Note/Bond, 3.875%, perpetual	2,999,063	0.05
USD 2,000,000	United States Treasury Note/Bond, 3.000%, 15/05/47	1,640,313	0.02	USD 50,000	University of California, 3.063%, 01/07/25	48,737	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal 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 - 63.42% (continued)				Corporate Bonds - 0.30% (continued)			
United States (continued)				Canada (continued)			
USD 300,000	University of California, 3.349%, 01/07/29	284,092	0.00	CAD 300,000	Bell Telephone Co of Canada or Bell Canada, 3.600%, 29/09/27	222,174	0.00
USD 100,000	University of California, 4.858%, 15/05/12	93,656	0.00	CAD 300,000	Bell Telephone Co of Canada or Bell Canada, 2.500%, 14/05/30	203,484	0.00
USD 50,000	University of California, 4.767%, 15/05/15	45,719	0.00	CAD 200,000	Bell Telephone Co of Canada or Bell Canada, 4.450%, 27/02/47	139,732	0.00
USD 1,000,000	University of Michigan, 4.454%, 01/04/22	896,339	0.01	CAD 100,000	British Columbia Ferry Services Inc, 4.289%, 28/04/44	74,529	0.00
USD 60,000	University of Virginia, 2.256%, 01/09/50	37,953	0.00	CAD 200,000	Brookfield Corp, 3.800%, 16/03/27	148,573	0.00
				CAD 500,000	Bruce Power LP, 4.990%, 21/12/32	389,462	0.01
Total United States		1,175,755,536	17.61	CAD 200,000	Canadian Imperial Bank of Commerce, 3.300%, 26/05/25	149,034	0.00
Uruguay				CAD 500,000	Canadian Imperial Bank of Commerce, 5.350%, 20/04/33	384,047	0.01
USD 200,000	Uruguay Government International Bond, 4.375%, 27/10/27	201,382	0.00	CAD 200,000	Canadian National Railway Co, 2.800%, 22/09/25	147,282	0.00
USD 230,000	Uruguay Government International Bond, 4.375%, 23/01/31	228,015	0.01	CAD 500,000	Canadian National Railway Co, 4.400%, 10/05/33	384,575	0.01
USD 243,467	Uruguay Government International Bond, 4.125%, 20/11/45	220,822	0.00	CAD 300,000	Canadian Western Bank, 2.606%, 30/01/25	220,937	0.00
USD 200,000	Uruguay Government International Bond, 5.100%, 18/06/50	200,688	0.00	CAD 200,000	CU Inc, 3.763%, 19/11/46	136,325	0.00
Total Uruguay		850,907	0.01	CAD 300,000	CU Inc, 3.548%, 22/11/47	196,795	0.00
Total Government Bonds		4,233,337,839	63.42	CAD 500,000	Daimler Truck Finance Canada Inc, 5.810%, 25/09/26	390,137	0.01
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				CAD 200,000	Enbridge Gas Inc, 2.880%, 22/11/27	145,027	0.00
				CAD 200,000	Enbridge Gas Inc, 4.950%, 22/11/50	160,557	0.00
Other transferable securities				CAD 300,000	Enbridge Inc, 2.990%, 03/10/29	210,198	0.00
Corporate Bonds - 0.30%				CAD 500,000	Enbridge Inc, 5.360%, 26/05/33	393,664	0.01
Australia				CAD 200,000	Enbridge Inc, 4.570%, 11/03/44	138,386	0.00
AUD 200,000	Qantas Airways Ltd, 2.950%, 27/11/29	117,216	0.00	CAD 300,000	Enbridge Pipelines Inc, 4.550%, 17/08/43	209,939	0.00
Total Australia		117,216	0.00	CAD 300,000	EPCOR Utilities Inc, 3.554%, 27/11/47	197,578	0.00
Canada				CAD 300,000	Fairfax Financial Holdings Ltd, 4.250%, 06/12/27	223,944	0.01
CAD 300,000	407 International Inc, 3.720%, 11/05/48	202,995	0.00	CAD 100,000	Federation des Caisses Desjardins du Quebec, 2.856%, 26/05/30	73,311	0.00
CAD 100,000	407 International Inc, 3.980%, 11/09/52	70,388	0.00	CAD 100,000	First Capital Real Estate Investment Trust, 3.456%, 22/01/27	71,554	0.00
CAD 200,000	55 Ontario School Board Trust, 5.900%, 02/06/33	172,583	0.00	CAD 500,000	Fortis Inc, 5.677%, 08/11/33	411,273	0.01
CAD 400,000	Aeroports de Montreal, 3.030%, 21/04/50	242,818	0.01	CAD 300,000	FortisBC Energy Inc, 2.820%, 09/08/49	170,187	0.00
CAD 300,000	AltaGas Ltd, 2.157%, 10/06/25	218,939	0.00	CAD 300,000	Greater Toronto Airports Authority, 2.730%, 03/04/29	215,447	0.00
CAD 300,000	AltaLink LP, 2.747%, 29/05/26	220,172	0.00	CAD 300,000	Honda Canada Finance Inc, 3.444%, 23/05/25	223,624	0.01
CAD 200,000	Bank of Montreal, 2.700%, 09/12/26	145,632	0.00	CAD 300,000	Hydro One Inc, 2.770%, 24/02/26	221,291	0.00
CAD 200,000	Bank of Montreal, 3.190%, 01/03/28	146,449	0.00	CAD 100,000	Hydro One Inc, 6.590%, 22/04/43	96,378	0.00
CAD 500,000	Bank of Montreal, 5.039%, 29/05/28	388,014	0.01	CAD 100,000	Hydro One Inc, 3.720%, 18/11/47	67,795	0.00
CAD 200,000	Bank of Montreal, 2.077%, 17/06/30	145,233	0.00	CAD 700,000	Inter Pipeline Ltd/AB, 5.849%, 18/05/32	546,776	0.01
CAD 800,000	Bank of Montreal, 6.534%, 27/10/32	639,521	0.01	CAD 200,000	Manulife Financial Corp, 2.818%, 13/05/35	134,952	0.00
CAD 300,000	Bank of Nova Scotia, 2.620%, 02/12/26	217,997	0.00				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Other transferable securities (continued)				Other transferable securities (continued)			
Corporate Bonds - 0.30% (continued)				Corporate Bonds - 0.30% (continued)			
Canada (continued)				Canada (continued)			
CAD 500,000	National Bank of Canada, 5.219%, 14/06/28	390,661	0.01	CAD 800,000	Toronto-Dominion Bank, 5.376%, 21/10/27	626,082	0.01
CAD 400,000	NAV Canada, 2.924%, 29/09/51	239,205	0.01	CAD 500,000	Toronto-Dominion Bank, 4.477%, 18/01/28	379,861	0.01
CAD 200,000	North West Redwater Partnership / NWR Financing Co Ltd, 4.365%, 01/06/35	139,524	0.00	CAD 500,000	Toronto-Dominion Bank, 4.680%, 08/01/29	383,820	0.01
CAD 100,000	North West Redwater Partnership / NWR Financing Co Ltd, 4.350%, 10/01/39	73,008	0.00	CAD 500,000	Toronto-Dominion Bank, 3.105%, 22/04/30	368,925	0.01
CAD 300,000	OMERS Realty Corp, 3.331%, 05/06/25	223,194	0.00	CAD 400,000	TransCanada PipeLines Ltd, 3.800%, 05/04/27	297,616	0.01
CAD 500,000	Ontario Power Generation Inc, 3.215%, 08/04/30	358,300	0.01	CAD 1,000,000	TransCanada PipeLines Ltd, 5.277%, 15/07/30	785,902	0.01
CAD 300,000	Pembina Pipeline Corp, 3.310%, 01/02/30	211,131	0.00	CAD 100,000	TransCanada PipeLines Ltd, 4.350%, 06/06/46	66,608	0.00
CAD 100,000	Pembina Pipeline Corp, 4.540%, 03/04/49	66,797	0.00	CAD 300,000	TransCanada PipeLines Ltd, 4.180%, 03/07/48	192,902	0.00
CAD 500,000	RioCan Real Estate Investment Trust, 5.962%, 01/10/29	390,930	0.01	CAD 500,000	VW Credit Canada Inc, 5.730%, 20/09/28	396,504	0.01
CAD 200,000	Rogers Communications Inc, 3.800%, 01/03/27	148,724	0.00	Total Canada		18,680,571	0.28
CAD 500,000	Rogers Communications Inc, 5.900%, 21/09/33	408,471	0.01	Supranationals			
CAD 200,000	Royal Bank of Canada, 1.936%, 01/05/25	146,199	0.00	AUD 700,000	Asian Development Bank, 3.900%, 17/02/26	474,917	0.01
CAD 500,000	Royal Bank of Canada, 4.642%, 17/01/28	382,261	0.01	AUD 500,000	Asian Development Bank, 4.250%, 17/01/28	341,953	0.00
CAD 100,000	Royal Bank of Canada, 2.088%, 30/06/30	72,668	0.00	Total Supranationals		816,870	0.01
CAD 200,000	SmartCentres Real Estate Investment Trust, 3.526%, 20/12/29	138,451	0.00	United States			
CAD 200,000	Telus Corp, 3.300%, 02/05/29	143,763	0.00	CAD 300,000	Bank of America Corp, 3.515%, 24/03/26	222,943	0.01
CAD 300,000	Telus Corp, 3.150%, 19/02/30	211,083	0.00	CAD 50,000	Manulife Finance Delaware LP, 5.059%, 15/12/41	37,784	0.00
CAD 500,000	Telus Corp, 4.950%, 28/03/33	384,161	0.01	CAD 200,000	Mondelez International Inc, 3.250%, 07/03/25	148,726	0.00
CAD 300,000	Telus Corp, 4.700%, 06/03/48	211,806	0.00	CAD 100,000	Verizon Communications Inc, 2.500%, 16/05/30	67,784	0.00
CAD 500,000	Teranet Holdings LP, 3.719%, 23/02/29	353,955	0.01	Total United States		477,237	0.01
CAD 100,000	Teranet Holdings LP, 5.754%, 17/12/40	74,926	0.00	Total Corporate Bonds		20,091,894	0.30
CAD 200,000	Thomson Reuters Corp, 2.239%, 14/05/25	146,592	0.00	Total Other transferable securities		20,091,894	0.30
CAD 500,000	Toronto-Dominion Bank, 2.260%, 07/01/27	356,833	0.01	TOTAL INVESTMENTS		6,556,134,107	98.21

Derivatives

Forward Foreign Exchange Contracts Hedge – (0.37)%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought AUD / Sold EUR, due 05/02/24	Barclays Bank PLC	229,000	141,337	96	0.00
Bought AUD / Sold USD, due 04/01/24	Westpac Banking Corporation	41,000	27,027	950	0.00
Bought CAD / Sold EUR, due 04/01/24	BNP Paribas SA	10,317,000	7,062,598	22,460	0.00
Bought CAD / Sold EUR, due 05/02/24	Barclays Bank PLC	408,000	278,629	1,385	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.37)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CAD / Sold GBP, due 04/01/24	HSBC Bank PLC	144,137,000	85,683,629	84,092	0.00
Bought CAD / Sold USD, due 04/01/24	Bank of Montreal	59,354,000	44,966,122	48,214	0.00
Bought CAD / Sold USD, due 04/01/24	Goldman Sachs International	494,000	374,166	486	0.00
Bought CAD / Sold USD, due 04/01/24	Westpac Banking Corporation	73,000	53,762	1,601	0.00
Bought CHF / Sold AUD, due 04/01/24	UBS AG	59,064	102,000	574	0.00
Bought CHF / Sold AUD, due 05/02/24	BNP Paribas SA	59,367	102,000	1,096	0.00
Bought CHF / Sold CAD, due 04/01/24	Bank of Montreal	7,073	11,000	62	0.00
Bought CHF / Sold CAD, due 04/01/24	UBS AG	109,428	170,000	1,087	0.00
Bought CHF / Sold CAD, due 05/02/24	BNP Paribas SA	114,651	178,000	1,618	0.00
Bought CHF / Sold CNY, due 04/01/24	BNP Paribas SA	4,135	34,000	119	0.00
Bought CHF / Sold CNY, due 04/01/24	Merrill Lynch International	2,684	22,000	87	0.00
Bought CHF / Sold CNY, due 04/01/24	UBS AG	397,766	3,240,000	15,716	0.00
Bought CHF / Sold CNY, due 05/02/24	UBS AG	384,249	3,227,000	1,576	0.00
Bought CHF / Sold COP, due 05/02/24	Royal Bank of Canada	7,577	34,854,000	96	0.00
Bought CHF / Sold CZK, due 04/01/24	UBS AG	6,119	155,000	335	0.00
Bought CHF / Sold CZK, due 05/02/24	UBS AG	5,895	155,000	100	0.00
Bought CHF / Sold DKK, due 04/01/24	HSBC Bank PLC	8,764	68,000	336	0.00
Bought CHF / Sold DKK, due 05/02/24	BNP Paribas SA	8,593	68,000	150	0.00
Bought CHF / Sold EUR, due 04/01/24	BNP Paribas SA	1,364,468	1,446,094	23,693	0.00
Bought CHF / Sold EUR, due 04/01/24	Goldman Sachs International	471,753	491,000	18,106	0.00
Bought CHF / Sold EUR, due 04/01/24	Merrill Lynch International	495,357	516,000	18,534	0.00
Bought CHF / Sold EUR, due 05/02/24	Barclays Bank PLC	468,650	498,000	7,851	0.00
Bought CHF / Sold EUR, due 05/02/24	Goldman Sachs International	468,703	498,000	7,913	0.00
Bought CHF / Sold GBP, due 04/01/24	BNP Paribas SA	18,852,000	17,340,894	292,576	0.01
Bought CHF / Sold GBP, due 04/01/24	Citibank NA	6,595	6,000	187	0.00
Bought CHF / Sold GBP, due 04/01/24	UBS AG	168,512	152,000	6,445	0.00
Bought CHF / Sold GBP, due 05/02/24	HSBC Bank PLC	167,937	155,000	2,567	0.00
Bought CHF / Sold HUF, due 04/01/24	UBS AG	3,768	1,489,000	174	0.00
Bought CHF / Sold HUF, due 05/02/24	UBS AG	3,652	1,489,000	69	0.00
Bought CHF / Sold IDR, due 04/01/24	UBS AG	21,443	380,416,000	771	0.00
Bought CHF / Sold IDR, due 05/02/24	BNP Paribas SA	21,144	380,416,000	506	0.00
Bought CHF / Sold ILS, due 04/01/24	UBS AG	6,189	26,000	133	0.00
Bought CHF / Sold ILS, due 05/02/24	UBS AG	6,108	26,000	56	0.00
Bought CHF / Sold JPY, due 05/02/24	BNP Paribas SA	233,385	38,939,000	669	0.00
Bought CHF / Sold JPY, due 05/02/24	Royal Bank of Canada	233,403	38,939,000	691	0.00
Bought CHF / Sold KRW, due 04/01/24	Royal Bank of Canada	53,440	78,929,000	2,205	0.00
Bought CHF / Sold KRW, due 05/02/24	Barclays Bank PLC	52,187	78,929,000	815	0.00
Bought CHF / Sold MXN, due 04/01/24	BNP Paribas SA	13,796	273,000	273	0.00
Bought CHF / Sold MXN, due 06/02/24	UBS AG	13,610	273,000	192	0.00
Bought CHF / Sold MYR, due 04/01/24	Goldman Sachs International	13,363	71,000	425	0.00
Bought CHF / Sold MYR, due 05/02/24	Goldman Sachs International	13,107	71,000	139	0.00
Bought CHF / Sold NOK, due 05/02/24	HSBC Bank PLC	4,276	51,000	71	0.00
Bought CHF / Sold NZD, due 04/01/24	UBS AG	6,451	12,000	67	0.00
Bought CHF / Sold NZD, due 05/02/24	BNP Paribas SA	6,455	12,000	96	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.37)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold PEN, due 04/01/24	Merrill Lynch International	2,587	11,000	103	0.00
Bought CHF / Sold PEN, due 05/02/24	Royal Bank of Canada	2,545	11,000	66	0.00
Bought CHF / Sold PLN, due 04/01/24	UBS AG	6,852	31,000	257	0.00
Bought CHF / Sold PLN, due 05/02/24	BNP Paribas SA	6,718	31,000	128	0.00
Bought CHF / Sold RON, due 04/01/24	HSBC Bank PLC	3,279	17,000	121	0.00
Bought CHF / Sold RON, due 05/02/24	UBS AG	3,213	17,000	57	0.00
Bought CHF / Sold SEK, due 04/01/24	UBS AG	15,557	184,000	226	0.00
Bought CHF / Sold SEK, due 05/02/24	BNP Paribas SA	15,655	184,000	380	0.00
Bought CHF / Sold SGD, due 04/01/24	BNP Paribas SA	9,849	15,000	330	0.00
Bought CHF / Sold SGD, due 05/02/24	HSBC Bank PLC	9,658	15,000	124	0.00
Bought CHF / Sold THB, due 04/01/24	UBS AG	14,181	565,000	294	0.00
Bought CHF / Sold THB, due 05/02/24	Westpac Banking Corporation	13,969	565,000	52	0.00
Bought CHF / Sold USD, due 04/01/24	Barclays Bank PLC	619,040	708,000	27,507	0.00
Bought CHF / Sold USD, due 04/01/24	BNP Paribas SA	7,559,928	8,868,834	113,437	0.00
Bought CHF / Sold USD, due 04/01/24	Goldman Sachs International	618,647	708,000	27,041	0.00
Bought CHF / Sold USD, due 04/01/24	Merrill Lynch International	694,698	795,000	30,401	0.00
Bought CHF / Sold USD, due 04/01/24	Westpac Banking Corporation	9,000	10,258	435	0.00
Bought CHF / Sold USD, due 05/02/24	Barclays Bank PLC	619,415	729,000	9,402	0.00
Bought CHF / Sold USD, due 05/02/24	Goldman Sachs International	619,191	729,000	9,134	0.00
Bought CHF / Sold USD, due 05/02/24	Royal Bank of Canada	619,789	729,000	9,847	0.00
Bought CNH / Sold GBP, due 04/01/24	HSBC Bank PLC	107,362,000	11,820,103	10,437	0.00
Bought CNH / Sold USD, due 04/01/24	BNP Paribas SA	155,000	21,758	11	0.00
Bought CNH / Sold USD, due 04/01/24	Westpac Banking Corporation	10,273,000	1,437,790	5,033	0.00
Bought CNY / Sold EUR, due 04/01/24	UBS AG	186,901,000	23,622,114	260,573	0.01
Bought CNY / Sold EUR, due 05/02/24	Barclays Bank PLC	7,120,000	908,215	2,629	0.00
Bought CNY / Sold EUR, due 05/02/24	Westpac Banking Corporation	1,872,000	237,930	1,642	0.00
Bought CNY / Sold GBP, due 04/01/24	HSBC Bank PLC	2,502,991,000	275,568,755	1,661,083	0.03
Bought CNY / Sold USD, due 04/01/24	BNP Paribas SA	16,267,000	2,283,518	10,364	0.00
Bought CNY / Sold USD, due 04/01/24	Westpac Banking Corporation	1,073,760,000	150,354,967	1,060,717	0.02
Bought COP / Sold EUR, due 04/01/24	Goldman Sachs International	1,092,423,000	252,951	2,500	0.00
Bought COP / Sold GBP, due 04/01/24	Barclays Bank PLC	6,726,680,000	1,342,677	24,373	0.00
Bought COP / Sold USD, due 04/01/24	Barclays Bank PLC	2,134,281,000	542,552	8,265	0.00
Bought CZK / Sold EUR, due 04/01/24	BNP Paribas SA	7,287,000	294,964	192	0.00
Bought EUR / Sold AUD, due 05/02/24	BNP Paribas SA	3,575,798	5,786,000	2,792	0.00
Bought EUR / Sold CNY, due 04/01/24	BNP Paribas SA	449,078	3,496,000	3,107	0.00
Bought EUR / Sold CNY, due 04/01/24	UBS AG	23,442,263	183,405,000	33,734	0.00
Bought EUR / Sold CZK, due 04/01/24	BNP Paribas SA	299,404	7,287,000	4,713	0.00
Bought EUR / Sold DKK, due 04/01/24	HSBC Bank PLC	562,538	4,193,000	64	0.00
Bought EUR / Sold GBP, due 04/01/24	BNP Paribas SA	197,027	170,000	937	0.00
Bought EUR / Sold GBP, due 04/01/24	Deutsche Bank AG	351,930	302,000	3,783	0.00
Bought EUR / Sold HUF, due 04/01/24	UBS AG	207,518	78,775,000	1,606	0.00
Bought EUR / Sold IDR, due 05/02/24	BNP Paribas SA	1,123,250	19,097,502,000	2,442	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.37)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold KRW, due 04/01/24	HSBC Bank PLC	3,113,225	4,419,597,000	7,298	0.00
Bought EUR / Sold PEN, due 04/01/24	Standard Chartered Bank	163,368	667,000	334	0.00
Bought EUR / Sold PEN, due 05/02/24	Barclays Bank PLC	163,232	667,000	573	0.00
Bought EUR / Sold PLN, due 05/02/24	BNP Paribas SA	505,437	2,197,000	592	0.00
Bought EUR / Sold RON, due 05/02/24	UBS AG	162,352	809,000	1	0.00
Bought EUR / Sold SEK, due 05/02/24	BNP Paribas SA	1,033,371	11,435,000	6,827	0.00
Bought EUR / Sold USD, due 04/01/24	Barclays Bank PLC	208,202,232	229,793,141	206,285	0.00
Bought EUR / Sold USD, due 04/01/24	BNP Paribas SA	7,322,020	8,000,899	87,680	0.00
	Goldman Sachs International				
Bought EUR / Sold USD, due 04/01/24	International	203,524,524	224,796,478	35,519	0.00
Bought EUR / Sold USD, due 04/01/24	Merrill Lynch International	36,363,366	39,967,666	202,668	0.00
	Westpac Banking Corporation				
Bought EUR / Sold USD, due 04/01/24	Corporation	410,000	441,985	10,939	0.00
Bought GBP / Sold AUD, due 05/02/24	BNP Paribas SA	42,512,965	79,163,000	130,564	0.00
Bought GBP / Sold CLP, due 04/01/24	Barclays Bank PLC	14,507	15,928,000	255	0.00
Bought GBP / Sold CLP, due 05/02/24	Royal Bank of Canada	14,447	15,928,000	217	0.00
Bought GBP / Sold CNH, due 04/01/24	Barclays Bank PLC	158,107	1,428,000	997	0.00
Bought GBP / Sold CNH, due 04/01/24	BNP Paribas SA	11,579,837	104,567,000	75,822	0.00
	Westpac Banking Corporation				
Bought GBP / Sold CNH, due 04/01/24	Corporation	151,614	1,367,000	1,285	0.00
Bought GBP / Sold CNY, due 04/01/24	Barclays Bank PLC	1,532,157	13,808,000	6,076	0.00
Bought GBP / Sold CNY, due 04/01/24	BNP Paribas SA	274,048,566	2,474,708,000	389,284	0.01
	Westpac Banking Corporation				
Bought GBP / Sold CNY, due 04/01/24	Corporation	1,624,698	14,475,000	29,991	0.00
Bought GBP / Sold CZK, due 04/01/24	BNP Paribas SA	3,732,495	104,843,000	67,301	0.00
Bought GBP / Sold CZK, due 05/02/24	BNP Paribas SA	3,679,080	104,843,000	4,883	0.00
Bought GBP / Sold DKK, due 04/01/24	HSBC Bank PLC	5,494,999	47,261,000	1,375	0.00
Bought GBP / Sold DKK, due 05/02/24	BNP Paribas SA	5,510,524	47,261,000	11,132	0.00
Bought GBP / Sold EUR, due 04/01/24	Barclays Bank PLC	4,082,303	4,706,000	5,463	0.00
	Westpac Banking Corporation				
Bought GBP / Sold EUR, due 04/01/24	Corporation	13,367,499	15,371,137	60,596	0.00
Bought GBP / Sold EUR, due 05/02/24	Barclays Bank PLC	351,429,141	403,563,045	1,711,923	0.03
	Goldman Sachs International				
Bought GBP / Sold EUR, due 05/02/24	International	350,703,699	403,022,000	1,385,398	0.02
Bought GBP / Sold HKD, due 04/01/24	BNP Paribas SA	5,351	53,000	34	0.00
Bought GBP / Sold HUF, due 04/01/24	BNP Paribas SA	1,407,930	617,145,000	11,469	0.00
Bought GBP / Sold HUF, due 05/02/24	BNP Paribas SA	1,394,482	617,145,000	2,409	0.00
Bought GBP / Sold IDR, due 04/01/24	UBS AG	12,067,944	236,222,898,000	42,306	0.00
Bought GBP / Sold KRW, due 04/01/24	HSBC Bank PLC	35,058,776	57,130,030,000	331,146	0.01
	Goldman Sachs International				
Bought GBP / Sold MYR, due 04/01/24	International	9,355,518	54,625,000	37,797	0.00
Bought GBP / Sold NOK, due 05/02/24	BNP Paribas SA	2,106,083	27,231,000	1,763	0.00
Bought GBP / Sold PEN, due 04/01/24	BNP Paribas SA	873,780	4,083,000	11,201	0.00
Bought GBP / Sold PLN, due 05/02/24	BNP Paribas SA	5,126,289	25,644,000	17,685	0.00
Bought GBP / Sold RON, due 05/02/24	UBS AG	2,330,734	13,370,000	4,040	0.00
Bought GBP / Sold SEK, due 05/02/24	BNP Paribas SA	11,647,683	148,338,000	112,579	0.00
Bought GBP / Sold USD, due 04/01/24	Barclays Bank PLC	437,741,858	554,748,668	3,287,493	0.05
Bought GBP / Sold USD, due 04/01/24	BNP Paribas SA	37,988,001	48,106,557	320,793	0.01
	Goldman Sachs International				
Bought GBP / Sold USD, due 04/01/24	International	479,184,364	608,051,409	2,815,929	0.04

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.37)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought GBP / Sold USD, due 04/01/24	HSBC Bank PLC	432,000	549,292	1,424	0.00
Bought GBP / Sold USD, due 04/01/24	JPMorgan Chase Bank NA London	58,646,333	74,032,000	730,726	0.01
Bought GBP / Sold USD, due 04/01/24	Merrill Lynch International Westpac Banking Corporation	427,432,157	542,153,666	2,739,622	0.04
Bought GBP / Sold USD, due 04/01/24	Corporation	9,225,015	11,517,049	243,061	0.00
Bought GBP / Sold USD, due 05/02/24	Barclays Bank PLC Goldman Sachs International	469,638,482	596,982,332	1,820,649	0.03
Bought GBP / Sold USD, due 05/02/24	International	464,070,792	590,533,332	1,170,680	0.02
Bought GBP / Sold USD, due 05/02/24	Royal Bank of Canada	464,432,485	590,533,336	1,631,846	0.02
Bought HKD / Sold GBP, due 04/01/24	HSBC Bank PLC	53,000	5,322	3	0.00
Bought HKD / Sold USD, due 04/01/24	BNP Paribas SA	976,000	124,974	20	0.00
Bought HUF / Sold EUR, due 04/01/24	BNP Paribas SA	78,775,000	205,996	74	0.00
Bought IDR / Sold GBP, due 04/01/24	BNP Paribas SA	236,222,898,000	12,002,587	41,014	0.00
Bought IDR / Sold USD, due 04/01/24	BNP Paribas SA	88,744,375,000	5,723,671	40,017	0.00
Bought ILS / Sold EUR, due 04/01/24	BNP Paribas SA	1,380,000	344,352	2,838	0.00
Bought ILS / Sold GBP, due 04/01/24	BNP Paribas SA	10,825,000	2,344,711	17,171	0.00
Bought ILS / Sold USD, due 04/01/24	UBS AG	5,904,000	1,630,940	8,666	0.00
Bought JPY / Sold CHF, due 04/01/24	Barclays Bank PLC	1,681,000	9,962	87	0.00
Bought JPY / Sold EUR, due 04/01/24	Barclays Bank PLC Goldman Sachs International	2,251,472,000	14,292,293	181,565	0.00
Bought JPY / Sold EUR, due 04/01/24	International	2,251,472,000	14,294,153	179,510	0.00
Bought JPY / Sold EUR, due 05/02/24	Barclays Bank PLC Westpac Banking Corporation	173,844,000	1,118,086	2,434	0.00
Bought JPY / Sold EUR, due 05/02/24	Corporation	45,691,000	292,890	1,717	0.00
Bought JPY / Sold GBP, due 04/01/24	HSBC Bank PLC	31,488,686,500	173,797,806	1,797,128	0.03
Bought JPY / Sold GBP, due 04/01/24	Merrill Lynch International	31,488,686,500	173,730,685	1,882,695	0.03
Bought JPY / Sold USD, due 04/01/24	BNP Paribas SA	13,458,019,000	94,431,465	1,029,018	0.02
Bought JPY / Sold USD, due 04/01/24	Merrill Lynch International	31,344,000	217,744	4,585	0.00
Bought JPY / Sold USD, due 04/01/24	Royal Bank of Canada JPMorgan Chase Bank NA London	13,061,022,000	91,624,146	1,020,357	0.02
Bought KRW / Sold EUR, due 04/01/24	London	4,419,597,000	3,089,137	19,313	0.00
Bought KRW / Sold GBP, due 04/01/24	UBS AG JPMorgan Chase Bank NA London	57,130,030,000	34,459,669	432,601	0.01
Bought KRW / Sold USD, due 04/01/24	London	25,149,831,000	19,254,933	274,149	0.01
Bought KRW / Sold USD, due 04/01/24	State Street Bank London	31,256,000	23,818	452	0.00
Bought MXN / Sold EUR, due 04/01/24	UBS AG	15,484,000	825,089	2,735	0.00
Bought MXN / Sold GBP, due 04/01/24	BNP Paribas SA	229,413,000	10,611,764	17,030	0.00
Bought MXN / Sold USD, due 04/01/24	UBS AG Goldman Sachs International	92,171,000	5,437,348	4,602	0.00
Bought MYR / Sold EUR, due 04/01/24	International	4,622,000	904,112	7,175	0.00
Bought MYR / Sold GBP, due 04/01/24	Goldman Sachs International	54,625,000	9,218,165	137,303	0.00
Bought MYR / Sold USD, due 04/01/24	International	19,899,000	4,261,485	69,368	0.00
Bought NOK / Sold EUR, due 04/01/24	BNP Paribas SA	2,437,000	217,022	227	0.00
Bought NZD / Sold EUR, due 04/01/24	HSBC Bank PLC	761,000	435,729	481	0.00
Bought NZD / Sold GBP, due 04/01/24	BNP Paribas SA	8,937,000	4,435,981	3,442	0.00
Bought NZD / Sold USD, due 04/01/24	UBS AG	4,073,000	2,575,765	3,054	0.00
Bought PEN / Sold GBP, due 04/01/24	Barclays Bank PLC	4,083,000	862,857	2,724	0.00
Bought PEN / Sold USD, due 04/01/24	Barclays Bank PLC	1,297,000	349,155	1,126	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.37)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought SGD / Sold EUR, due 04/01/24	BNP Paribas SA	739,000	505,100	2,276	0.00
Bought SGD / Sold GBP, due 04/01/24	BNP Paribas SA	10,770,000	6,388,547	20,877	0.00
Bought SGD / Sold USD, due 04/01/24	UBS AG	4,363,000	3,301,434	6,279	0.00
Bought THB / Sold EUR, due 04/01/24	Westpac Banking Corporation	33,441,000	874,234	14,059	0.00
Bought THB / Sold GBP, due 04/01/24	JPMorgan Chase Bank NA London	340,690,000	7,676,656	195,939	0.00
Bought THB / Sold USD, due 04/01/24	JPMorgan Chase Bank NA London	153,890,000	4,404,408	104,558	0.00
Bought USD / Sold AUD, due 05/02/24	Barclays Bank PLC	189,085	276,000	554	0.00
Bought USD / Sold AUD, due 05/02/24	BNP Paribas SA	22,828,142	33,320,000	67,890	0.00
Bought USD / Sold CLP, due 05/02/24	Royal Bank of Canada	180,668	156,360,000	1,965	0.00
Bought USD / Sold CNH, due 04/01/24	Deutsche Bank AG	1,455,681	10,362,000	358	0.00
Bought USD / Sold CZK, due 04/01/24	UBS AG	2,241,903	49,598,000	22,779	0.00
Bought USD / Sold CZK, due 05/02/24	UBS AG	2,218,908	49,598,000	2,080	0.00
Bought USD / Sold DKK, due 05/02/24	BNP Paribas SA	2,996,565	20,143,000	6,740	0.00
Bought USD / Sold EUR, due 04/01/24	Barclays Bank PLC	42,558,999	38,505,861	21,866	0.00
Bought USD / Sold EUR, due 04/01/24	Royal Bank of Canada	42,165,002	38,141,114	30,802	0.00
Bought USD / Sold EUR, due 05/02/24	Barclays Bank PLC	190,000,014	171,692,615	95,253	0.00
Bought USD / Sold EUR, due 05/02/24	Goldman Sachs International	185,067,015	167,160,000	175,662	0.00
Bought USD / Sold HKD, due 04/01/24	UBS AG	125,102	976,000	108	0.00
Bought USD / Sold HUF, due 04/01/24	UBS AG	1,191,524	411,206,000	3,259	0.00
Bought USD / Sold HUF, due 05/02/24	BNP Paribas SA	1,185,769	411,206,000	2,682	0.00
Bought USD / Sold NOK, due 05/02/24	BNP Paribas SA	980,430	9,937,000	1,160	0.00
Bought USD / Sold PLN, due 05/02/24	BNP Paribas SA	3,172,688	12,438,000	11,055	0.00
Bought USD / Sold RON, due 05/02/24	UBS AG	1,078,816	4,850,000	2,270	0.00
Bought USD / Sold SEK, due 05/02/24	BNP Paribas SA	5,811,731	58,024,000	46,584	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				31,695,465	0.48

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought AUD / Sold CHF, due 04/01/24	BNP Paribas SA	102,000	59,506	(1,100)	(0.00)
Bought AUD / Sold CHF, due 05/02/24	BNP Paribas SA	7,000	4,068	(68)	(0.00)
Bought AUD / Sold EUR, due 04/01/24	BNP Paribas SA	5,786,000	3,576,928	(3,201)	(0.00)
Bought AUD / Sold GBP, due 04/01/24	BNP Paribas SA	79,163,000	42,479,240	(134,202)	(0.00)
Bought AUD / Sold USD, due 04/01/24	Barclays Bank PLC	276,000	188,902	(567)	(0.00)
Bought AUD / Sold USD, due 04/01/24	BNP Paribas SA	33,320,000	22,805,944	(69,311)	(0.00)
Bought CAD / Sold CHF, due 04/01/24	Barclays Bank PLC	3,000	1,931	(20)	(0.00)
Bought CAD / Sold CHF, due 04/01/24	BNP Paribas SA	178,000	114,982	(1,619)	(0.00)
Bought CAD / Sold CHF, due 05/02/24	BNP Paribas SA	12,000	7,725	(104)	(0.00)
Bought CHF / Sold COP, due 04/01/24	UBS AG	7,454	34,854,000	(138)	(0.00)
Bought CHF / Sold JPY, due 04/01/24	Barclays Bank PLC	227,801	38,283,500	(893)	(0.00)
Bought CHF / Sold JPY, due 04/01/24	BNP Paribas SA	4,889	830,000	(78)	(0.00)
Bought CHF / Sold JPY, due 04/01/24	Citibank NA	12,859	2,162,000	(57)	(0.00)
Bought CHF / Sold JPY, due 04/01/24	UBS AG	227,644	38,283,500	(1,080)	(0.00)
Bought CHF / Sold NOK, due 04/01/24	BNP Paribas SA	4,186	51,000	(48)	(0.00)
Bought CLP / Sold GBP, due 04/01/24	Royal Bank of Canada	15,928,000	14,479	(219)	(0.00)
Bought CLP / Sold USD, due 04/01/24	Royal Bank of Canada	156,360,000	181,031	(1,987)	(0.00)

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.37)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought CNY / Sold CHF, due 04/01/24	Barclays Bank PLC	69,000	8,474	(338)	(0.00)
Bought CNY / Sold CHF, due 04/01/24	UBS AG	3,227,000	384,670	(1,990)	(0.00)
Bought CNY / Sold CHF, due 05/02/24	BNP Paribas SA	218,000	26,238	(441)	(0.00)
Bought COP / Sold CHF, due 04/01/24	Royal Bank of Canada	34,854,000	7,651	(95)	(0.00)
Bought CZK / Sold CHF, due 04/01/24	UBS AG	155,000	5,922	(101)	(0.00)
Bought CZK / Sold GBP, due 04/01/24	BNP Paribas SA	104,843,000	3,683,774	(5,192)	(0.00)
Bought CZK / Sold USD, due 04/01/24	UBS AG	49,598,000	2,221,380	(2,256)	(0.00)
Bought DKK / Sold CHF, due 04/01/24	BNP Paribas SA	68,000	8,608	(150)	(0.00)
Bought DKK / Sold EUR, due 04/01/24	BNP Paribas SA	4,193,000	562,495	(16)	(0.00)
Bought DKK / Sold GBP, due 04/01/24	BNP Paribas SA	47,261,000	5,502,586	(11,047)	(0.00)
Bought DKK / Sold USD, due 04/01/24	BNP Paribas SA	20,143,000	2,991,732	(6,707)	(0.00)
Bought EUR / Sold AUD, due 04/01/24	BNP Paribas SA	3,488,918	5,786,000	(94,023)	(0.00)
Bought EUR / Sold CAD, due 04/01/24	BNP Paribas SA	6,609,003	9,859,000	(176,194)	(0.00)
	JPMorgan Chase Bank NA				
Bought EUR / Sold CAD, due 04/01/24	London	312,249	458,000	(2,410)	(0.00)
Bought EUR / Sold CAD, due 05/02/24	BNP Paribas SA	7,056,599	10,317,000	(22,881)	(0.00)
Bought EUR / Sold CHF, due 04/01/24	Barclays Bank PLC	519,000	489,790	(8,605)	(0.00)
	Goldman Sachs				
Bought EUR / Sold CHF, due 04/01/24	International	498,000	469,664	(7,891)	(0.00)
Bought EUR / Sold CHF, due 04/01/24	UBS AG	1,410,671	1,355,000	(51,576)	(0.00)
Bought EUR / Sold CHF, due 05/02/24	BNP Paribas SA	1,438,998	1,355,000	(23,651)	(0.00)
	Westpac Banking				
Bought EUR / Sold CHF, due 05/02/24	Corporation	70,000	65,960	(1,205)	(0.00)
Bought EUR / Sold CNY, due 05/02/24	UBS AG	23,644,228	186,901,000	(286,396)	(0.01)
Bought EUR / Sold COP, due 04/01/24	Barclays Bank PLC	242,592	1,092,423,000	(13,943)	(0.00)
	Goldman Sachs				
Bought EUR / Sold COP, due 05/02/24	International	251,076	1,092,423,000	(2,398)	(0.00)
Bought EUR / Sold CZK, due 05/02/24	BNP Paribas SA	294,264	7,287,000	(222)	(0.00)
Bought EUR / Sold DKK, due 05/02/24	BNP Paribas SA	562,681	4,193,000	(0)	(0.00)
Bought EUR / Sold GBP, due 04/01/24	Barclays Bank PLC	412,862,509	359,103,314	(1,701,155)	(0.03)
	Goldman Sachs				
Bought EUR / Sold GBP, due 04/01/24	International	403,022,000	350,322,844	(1,378,489)	(0.02)
Bought EUR / Sold GBP, due 05/02/24	Barclays Bank PLC	180,000	156,562	(527)	(0.00)
	Westpac Banking				
Bought EUR / Sold GBP, due 05/02/24	Corporation	10,434,215	9,072,379	(26,538)	(0.00)
Bought EUR / Sold HUF, due 05/02/24	BNP Paribas SA	204,842	78,775,000	(74)	(0.00)
Bought EUR / Sold IDR, due 04/01/24	UBS AG	1,119,354	19,097,502,000	(3,785)	(0.00)
Bought EUR / Sold ILS, due 04/01/24	HSBC Bank PLC	341,902	1,380,000	(5,545)	(0.00)
Bought EUR / Sold ILS, due 05/02/24	BNP Paribas SA	344,100	1,380,000	(2,882)	(0.00)
Bought EUR / Sold JPY, due 04/01/24	BNP Paribas SA	525,905	84,524,000	(18,583)	(0.00)
	Goldman Sachs				
Bought EUR / Sold JPY, due 04/01/24	International	13,952,426	2,251,875,000	(559,870)	(0.01)
Bought EUR / Sold JPY, due 04/01/24	Merrill Lynch International	13,414,766	2,166,545,000	(548,558)	(0.01)
Bought EUR / Sold JPY, due 05/02/24	Barclays Bank PLC	14,345,931	2,251,472,000	(180,303)	(0.00)
	Goldman Sachs				
Bought EUR / Sold JPY, due 05/02/24	International	14,347,897	2,251,472,000	(178,129)	(0.00)
	JPMorgan Chase Bank NA				
Bought EUR / Sold KRW, due 05/02/24	London	3,090,433	4,419,597,000	(19,656)	(0.00)
Bought EUR / Sold MXN, due 04/01/24	BNP Paribas SA	814,609	15,484,000	(14,312)	(0.00)
Bought EUR / Sold MXN, due 06/02/24	UBS AG	819,505	15,484,000	(2,915)	(0.00)

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.37)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold MYR, due 04/01/24	Goldman Sachs International	907,039	4,622,000	(3,941)	(0.00)
Bought EUR / Sold MYR, due 05/02/24	Goldman Sachs International	904,908	4,622,000	(7,207)	(0.00)
Bought EUR / Sold NOK, due 04/01/24	HSBC Bank PLC	208,250	2,437,000	(9,917)	(0.00)
Bought EUR / Sold NOK, due 05/02/24	BNP Paribas SA	216,917	2,437,000	(235)	(0.00)
Bought EUR / Sold NZD, due 04/01/24	HSBC Bank PLC	425,814	761,000	(11,433)	(0.00)
Bought EUR / Sold NZD, due 05/02/24	HSBC Bank PLC	435,228	761,000	(492)	(0.00)
Bought EUR / Sold PLN, due 04/01/24	HSBC Bank PLC	505,552	2,197,000	(227)	(0.00)
Bought EUR / Sold RON, due 04/01/24	BNP Paribas SA	162,430	809,000	(199)	(0.00)
Bought EUR / Sold SEK, due 04/01/24	UBS AG	1,006,554	11,435,000	(22,779)	(0.00)
Bought EUR / Sold SGD, due 04/01/24	UBS AG	505,173	739,000	(2,196)	(0.00)
Bought EUR / Sold SGD, due 05/02/24	BNP Paribas SA	505,180	739,000	(2,299)	(0.00)
Bought EUR / Sold THB, due 04/01/24	UBS AG	872,673	33,441,000	(15,784)	(0.00)
Bought EUR / Sold THB, due 05/02/24	Westpac Banking Corporation	874,874	33,441,000	(14,908)	(0.00)
Bought EUR / Sold USD, due 05/02/24	Barclays Bank PLC	38,096,864	42,164,999	(27,044)	(0.00)
Bought EUR / Sold USD, due 05/02/24	Goldman Sachs International	38,085,129	42,164,999	(40,022)	(0.00)
Bought EUR / Sold USD, due 05/02/24	Royal Bank of Canada	38,092,013	42,165,002	(32,411)	(0.00)
Bought GBP / Sold AUD, due 04/01/24	BNP Paribas SA	41,288,999	79,011,000	(1,279,404)	(0.02)
Bought GBP / Sold AUD, due 04/01/24	Citibank NA	79,723	152,000	(2,090)	(0.00)
Bought GBP / Sold CAD, due 04/01/24	BNP Paribas SA	7,988,124	13,670,000	(184,079)	(0.00)
Bought GBP / Sold CAD, due 04/01/24	UBS AG	75,816,101	130,467,000	(2,295,892)	(0.03)
Bought GBP / Sold CAD, due 05/02/24	Barclays Bank PLC	12,950	22,000	(181)	(0.00)
Bought GBP / Sold CAD, due 05/02/24	HSBC Bank PLC	85,706,047	144,137,000	(85,903)	(0.00)
Bought GBP / Sold CHF, due 04/01/24	Barclays Bank PLC	3,000	3,320	(120)	(0.00)
Bought GBP / Sold CHF, due 04/01/24	BNP Paribas SA	14,863,639	16,477,000	(628,757)	(0.01)
Bought GBP / Sold CHF, due 04/01/24	HSBC Bank PLC	155,000	168,467	(2,568)	(0.00)
Bought GBP / Sold CHF, due 04/01/24	JPMorgan Chase Bank NA London	2,161,531	2,375,000	(66,305)	(0.00)
Bought GBP / Sold CHF, due 05/02/24	BNP Paribas SA	17,406,249	18,863,945	(294,141)	(0.01)
Bought GBP / Sold CNH, due 05/02/24	HSBC Bank PLC	11,844,227	107,362,000	(8,431)	(0.00)
Bought GBP / Sold CNY, due 05/02/24	Barclays Bank PLC	43,869	397,000	(224)	(0.00)
Bought GBP / Sold CNY, due 05/02/24	HSBC Bank PLC	276,131,171	2,502,991,000	(1,992,981)	(0.03)
Bought GBP / Sold COP, due 04/01/24	Barclays Bank PLC	1,303,666	6,726,680,000	(74,106)	(0.00)
Bought GBP / Sold COP, due 05/02/24	Barclays Bank PLC	1,333,991	6,726,680,000	(23,902)	(0.00)
Bought GBP / Sold EUR, due 04/01/24	BNP Paribas SA	18,431,660	21,362,000	(101,640)	(0.00)
Bought GBP / Sold EUR, due 04/01/24	Deutsche Bank AG	21,596,928	25,159,000	(261,052)	(0.00)
Bought GBP / Sold EUR, due 04/01/24	Merrill Lynch International	324,854,924	374,906,000	(28,648)	(0.00)
Bought GBP / Sold EUR, due 04/01/24	Royal Bank of Canada	324,782,193	374,906,000	(121,366)	(0.00)
Bought GBP / Sold HKD, due 05/02/24	HSBC Bank PLC	5,325	53,000	(3)	(0.00)
Bought GBP / Sold IDR, due 05/02/24	BNP Paribas SA	11,998,319	36,222,898,000	(39,195)	(0.00)
Bought GBP / Sold ILS, due 04/01/24	HSBC Bank PLC	2,324,452	10,825,000	(42,995)	(0.00)
Bought GBP / Sold ILS, due 05/02/24	BNP Paribas SA	2,345,454	10,825,000	(17,587)	(0.00)
Bought GBP / Sold JPY, due 04/01/24	Barclays Bank PLC	1,970,145	367,048,000	(91,994)	(0.00)
Bought GBP / Sold JPY, due 04/01/24	BNP Paribas SA	8,888,581	1,655,596,000	(412,260)	(0.01)
Bought GBP / Sold JPY, due 04/01/24	Citibank NA	11,014,660	2,036,898,000	(406,574)	(0.01)
Bought GBP / Sold JPY, due 04/01/24	UBS AG	157,073,752	29,267,159,500	(7,359,315)	(0.12)

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.37)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought GBP / Sold JPY, due 04/01/24	Westpac Banking Corporation	159,078,712	29,650,671,500	(7,523,706)	(0.12)
Bought GBP / Sold JPY, due 05/02/24	Barclays Bank PLC	52,835	9,610,000	(1,132)	(0.00)
Bought GBP / Sold JPY, due 05/02/24	HSBC Bank PLC	174,644,133	31,488,686,500	(1,767,564)	(0.03)
Bought GBP / Sold JPY, due 05/02/24	Merrill Lynch International	174,574,421	31,488,686,500	(1,856,450)	(0.03)
Bought GBP / Sold KRW, due 05/02/24	UBS AG	34,509,417	57,130,030,000	(439,617)	(0.01)
Bought GBP / Sold MXN, due 04/01/24	BNP Paribas SA	10,457,446	229,413,000	(213,755)	(0.00)
Bought GBP / Sold MXN, due 06/02/24	BNP Paribas SA	10,551,717	229,413,000	(19,746)	(0.00)
Bought GBP / Sold MYR, due 05/02/24	Goldman Sachs International	9,236,089	54,625,000	(137,953)	(0.00)
Bought GBP / Sold NOK, due 04/01/24	HSBC Bank PLC	2,016,639	27,231,000	(110,595)	(0.00)
Bought GBP / Sold NZD, due 04/01/24	HSBC Bank PLC	4,333,768	8,937,000	(133,744)	(0.00)
Bought GBP / Sold NZD, due 05/02/24	BNP Paribas SA	4,435,687	8,937,000	(3,534)	(0.00)
Bought GBP / Sold PEN, due 05/02/24	Barclays Bank PLC	861,694	4,083,000	(3,011)	(0.00)
Bought GBP / Sold PLN, due 04/01/24	HSBC Bank PLC	5,113,937	25,644,000	(2,107)	(0.00)
Bought GBP / Sold RON, due 04/01/24	HSBC Bank PLC	2,326,382	13,370,000	(3,050)	(0.00)
Bought GBP / Sold SEK, due 04/01/24	HSBC Bank PLC	11,315,996	148,338,000	(294,088)	(0.01)
Bought GBP / Sold SGD, due 04/01/24	UBS AG	6,379,183	10,770,000	(32,816)	(0.00)
Bought GBP / Sold SGD, due 05/02/24	BNP Paribas SA	6,396,646	10,770,000	(20,914)	(0.00)
Bought GBP / Sold THB, due 04/01/24	UBS AG	7,748,298	340,690,000	(104,609)	(0.00)
Bought GBP / Sold THB, due 05/02/24	JPMorgan Chase Bank NA London	7,691,648	340,690,000	(203,279)	(0.00)
Bought HUF / Sold CHF, due 04/01/24	UBS AG	1,489,000	3,679	(68)	(0.00)
Bought HUF / Sold GBP, due 04/01/24	BNP Paribas SA	617,145,000	1,400,797	(2,376)	(0.00)
Bought HUF / Sold USD, due 04/01/24	BNP Paribas SA	411,206,000	1,190,947	(2,681)	(0.00)
Bought IDR / Sold CHF, due 04/01/24	BNP Paribas SA	380,416,000	21,226	(513)	(0.00)
Bought IDR / Sold EUR, due 04/01/24	BNP Paribas SA	19,097,502,000	1,124,971	(2,419)	(0.00)
Bought ILS / Sold CHF, due 04/01/24	UBS AG	26,000	6,123	(55)	(0.00)
Bought JPY / Sold CHF, due 04/01/24	BNP Paribas SA	38,939,000	232,987	(620)	(0.00)
Bought JPY / Sold CHF, due 04/01/24	Royal Bank of Canada	38,939,000	233,010	(647)	(0.00)
Bought JPY / Sold CHF, due 05/02/24	BNP Paribas SA	5,323,000	31,987	(191)	(0.00)
Bought JPY / Sold GBP, due 05/02/24	Barclays Bank PLC	13,796,000	77,177	(68)	(0.00)
Bought KRW / Sold CHF, due 04/01/24	Barclays Bank PLC	78,929,000	52,273	(818)	(0.00)
Bought MXN / Sold CHF, due 04/01/24	UBS AG	273,000	13,731	(196)	(0.00)
Bought MYR / Sold CHF, due 04/01/24	Goldman Sachs International	71,000	13,154	(176)	(0.00)
Bought NOK / Sold CHF, due 04/01/24	HSBC Bank PLC	51,000	4,287	(71)	(0.00)
Bought NOK / Sold GBP, due 04/01/24	BNP Paribas SA	27,231,000	2,104,768	(1,751)	(0.00)
Bought NOK / Sold USD, due 04/01/24	BNP Paribas SA	9,937,000	979,653	(1,162)	(0.00)
Bought NZD / Sold CHF, due 04/01/24	BNP Paribas SA	12,000	6,476	(96)	(0.00)
Bought PEN / Sold CHF, due 04/01/24	Royal Bank of Canada	11,000	2,557	(67)	(0.00)
Bought PEN / Sold EUR, due 04/01/24	Barclays Bank PLC	667,000	163,635	(629)	(0.00)
Bought PLN / Sold CHF, due 04/01/24	BNP Paribas SA	31,000	6,743	(128)	(0.00)
Bought PLN / Sold EUR, due 04/01/24	BNP Paribas SA	2,197,000	506,452	(767)	(0.00)
Bought PLN / Sold GBP, due 04/01/24	BNP Paribas SA	25,644,000	5,131,582	(20,387)	(0.00)
Bought PLN / Sold USD, due 04/01/24	BNP Paribas SA	12,438,000	3,174,007	(10,967)	(0.00)
Bought RON / Sold CHF, due 04/01/24	UBS AG	17,000	3,225	(57)	(0.00)
Bought RON / Sold EUR, due 04/01/24	UBS AG	809,000	162,629	(20)	(0.00)
Bought RON / Sold GBP, due 04/01/24	UBS AG	13,370,000	2,332,265	(4,450)	(0.00)
Bought RON / Sold USD, due 04/01/24	UBS AG	4,850,000	1,079,277	(2,361)	(0.00)

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.37)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought SEK / Sold CHF, due 04/01/24	BNP Paribas SA	184,000	15,687	(380)	(0.00)
Bought SEK / Sold EUR, due 04/01/24	BNP Paribas SA	11,435,000	1,033,383	(6,858)	(0.00)
Bought SEK / Sold GBP, due 04/01/24	BNP Paribas SA	148,338,000	11,634,908	(112,464)	(0.00)
Bought SEK / Sold USD, due 04/01/24	BNP Paribas SA	58,024,000	5,804,358	(46,554)	(0.00)
Bought SGD / Sold CHF, due 04/01/24	HSBC Bank PLC	15,000	9,675	(124)	(0.00)
Bought THB / Sold CHF, due 04/01/24	Westpac Banking Corporation	565,000	13,987	(65)	(0.00)
Bought USD / Sold AUD, due 04/01/24	Morgan Stanley And Co International	210,134	317,000	(6,178)	(0.00)
Bought USD / Sold AUD, due 04/01/24	UBS AG	22,109,253	33,320,000	(627,380)	(0.01)
Bought USD / Sold CAD, due 04/01/24	Goldman Sachs International	405,549	550,000	(11,574)	(0.00)
Bought USD / Sold CAD, due 04/01/24	Merrill Lynch International	41,763,947	56,648,000	(1,198,146)	(0.02)
Bought USD / Sold CAD, due 04/01/24	Westpac Banking Corporation	2,011,068	2,723,000	(54,068)	(0.00)
Bought USD / Sold CAD, due 05/02/24	Bank of Montreal	44,984,283	59,354,000	(50,442)	(0.00)
Bought USD / Sold CAD, due 05/02/24	Goldman Sachs International	374,336	494,000	(486)	(0.00)
Bought USD / Sold CHF, due 04/01/24	Barclays Bank PLC	776,000	662,714	(11,398)	(0.00)
Bought USD / Sold CHF, due 04/01/24	BNP Paribas SA	8,645,360	7,549,000	(323,926)	(0.01)
Bought USD / Sold CHF, due 04/01/24	Goldman Sachs International	729,000	621,254	(9,138)	(0.00)
Bought USD / Sold CHF, due 04/01/24	Royal Bank of Canada	729,000	621,837	(9,831)	(0.00)
Bought USD / Sold CHF, due 05/02/24	BNP Paribas SA	9,028,133	7,671,135	(116,592)	(0.00)
Bought USD / Sold CLP, due 04/01/24	Barclays Bank PLC	177,844	156,360,000	(1,201)	(0.00)
Bought USD / Sold CNH, due 04/01/24	JPMorgan Chase Bank NA London	9,248	66,000	(21)	(0.00)
Bought USD / Sold CNH, due 05/02/24	Westpac Banking Corporation	1,258,859	8,970,000	(3,582)	(0.00)
Bought USD / Sold CNY, due 04/01/24	Deutsche Bank AG	152,127,047	1,082,889,000	(575,959)	(0.01)
Bought USD / Sold CNY, due 04/01/24	JPMorgan Chase Bank NA London	1,000,224	7,138,000	(6,338)	(0.00)
Bought USD / Sold CNY, due 05/02/24	Westpac Banking Corporation	150,692,583	1,073,760,000	(1,199,490)	(0.02)
Bought USD / Sold COP, due 04/01/24	Barclays Bank PLC	516,876	2,134,281,000	(33,941)	(0.00)
Bought USD / Sold COP, due 05/02/24	Barclays Bank PLC	539,156	2,134,281,000	(8,093)	(0.00)
Bought USD / Sold DKK, due 04/01/24	HSBC Bank PLC	2,972,536	20,143,000	(12,489)	(0.00)
Bought USD / Sold EUR, due 04/01/24	BNP Paribas SA	179,000	163,321	(1,420)	(0.00)
Bought USD / Sold EUR, due 04/01/24	Goldman Sachs International	223,918,872	203,502,713	(889,030)	(0.02)
Bought USD / Sold EUR, due 04/01/24	Merrill Lynch International	191,637,151	174,483,500	(1,113,447)	(0.01)
Bought USD / Sold EUR, due 04/01/24	Westpac Banking Corporation	294,000	270,041	(4,313)	(0.00)
Bought USD / Sold EUR, due 05/02/24	Westpac Banking Corporation	1,313,000	1,190,209	(3,459)	(0.00)
Bought USD / Sold GBP, due 04/01/24	Barclays Bank PLC	590,533,332	464,669,656	(1,830,561)	(0.03)
Bought USD / Sold GBP, due 04/01/24	Citibank NA	2,426,449	1,922,000	(23,729)	(0.00)
Bought USD / Sold GBP, due 04/01/24	Goldman Sachs International	654,824,665	514,835,592	(1,491,088)	(0.03)
Bought USD / Sold GBP, due 04/01/24	Royal Bank of Canada	590,533,336	464,511,394	(1,628,804)	(0.02)
Bought USD / Sold GBP, due 04/01/24	UBS AG	614,466	484,000	(2,541)	(0.00)

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.37)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold GBP, due 04/01/24	Westpac Banking Corporation	22,000	17,331	(93)	(0.00)
Bought USD / Sold GBP, due 05/02/24	Barclays Bank PLC	413,000	326,162	(2,866)	(0.00)
Bought USD / Sold GBP, due 05/02/24	Goldman Sachs International	65,909,500	51,795,000	(130,660)	(0.00)
Bought USD / Sold GBP, due 05/02/24	HSBC Bank PLC	549,381	432,000	(1,432)	(0.00)
Bought USD / Sold GBP, due 05/02/24	Westpac Banking Corporation	175,000	137,575	(413)	(0.00)
Bought USD / Sold HKD, due 05/02/24	BNP Paribas SA	125,062	976,000	(23)	(0.00)
Bought USD / Sold IDR, due 04/01/24	UBS AG	5,680,633	88,744,375,000	(83,056)	(0.00)
Bought USD / Sold IDR, due 05/02/24	BNP Paribas SA	5,722,932	88,744,375,000	(39,034)	(0.00)
Bought USD / Sold ILS, due 04/01/24	UBS AG	1,609,426	5,904,000	(30,180)	(0.00)
Bought USD / Sold ILS, due 05/02/24	UBS AG	1,632,292	5,904,000	(8,344)	(0.00)
Bought USD / Sold JPY, due 04/01/24	Barclays Bank PLC	87,998,913	12,915,512,500	(3,613,461)	(0.05)
Bought USD / Sold JPY, due 04/01/24	BNP Paribas SA	87,964,931	12,915,512,500	(3,647,444)	(0.06)
Bought USD / Sold JPY, due 04/01/24	Merrill Lynch International	4,911,983	719,360,000	(190,584)	(0.00)
Bought USD / Sold JPY, due 05/02/24	BNP Paribas SA	92,194,907	13,061,022,000	(901,010)	(0.01)
Bought USD / Sold JPY, due 05/02/24	Royal Bank of Canada	92,084,731	13,061,022,000	(1,011,186)	(0.02)
Bought USD / Sold KRW, due 04/01/24	JPMorgan Chase Bank NA London	19,355,922	25,181,087,000	(197,430)	(0.00)
Bought USD / Sold KRW, due 05/02/24	JPMorgan Chase Bank NA London	19,287,272	25,149,831,000	(276,207)	(0.01)
Bought USD / Sold MXN, due 04/01/24	BNP Paribas SA	5,334,167	92,171,000	(107,783)	(0.00)
Bought USD / Sold MXN, due 06/02/24	UBS AG	5,407,763	92,171,000	(5,495)	(0.00)
Bought USD / Sold MYR, due 04/01/24	Goldman Sachs International	4,270,630	19,899,000	(60,223)	(0.00)
Bought USD / Sold MYR, due 05/02/24	Goldman Sachs International	4,270,630	19,899,000	(69,534)	(0.00)
Bought USD / Sold NOK, due 04/01/24	BNP Paribas SA	934,068	9,937,000	(44,422)	(0.00)
Bought USD / Sold NZD, due 04/01/24	HSBC Bank PLC	2,504,345	4,073,000	(74,474)	(0.00)
Bought USD / Sold NZD, due 05/02/24	UBS AG	2,576,168	4,073,000	(2,973)	(0.00)
Bought USD / Sold PEN, due 04/01/24	Standard Chartered Bank	345,747	1,297,000	(4,536)	(0.00)
Bought USD / Sold PEN, due 05/02/24	Barclays Bank PLC	348,769	1,297,000	(1,194)	(0.00)
Bought USD / Sold PLN, due 04/01/24	HSBC Bank PLC	3,148,200	12,438,000	(14,840)	(0.00)
Bought USD / Sold RON, due 04/01/24	BNP Paribas SA	1,071,204	4,850,000	(5,712)	(0.00)
Bought USD / Sold SEK, due 04/01/24	UBS AG	5,617,961	58,024,000	(139,844)	(0.00)
Bought USD / Sold SGD, due 04/01/24	HSBC Bank PLC	3,280,397	4,363,000	(27,316)	(0.00)
Bought USD / Sold SGD, due 05/02/24	UBS AG	3,306,232	4,363,000	(6,256)	(0.00)
Bought USD / Sold THB, due 04/01/24	UBS AG	4,384,343	153,890,000	(124,622)	(0.00)
Bought USD / Sold THB, due 05/02/24	JPMorgan Chase Bank NA London	4,413,565	153,890,000	(108,122)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(56,859,838)	(0.85)
Total Forward Foreign Exchange Contracts Hedge				(25,164,373)	(0.37)
Other Net Assets/(Liabilities)				144,483,634	2.16
TOTAL NET ASSETS				6,675,453,368	100.00

Schedule of Investments

as at 31 December 2023 (Expressed in Japanese Yen)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 98.15%				Common and Preferred Stocks - 98.15% <i>(continued)</i>			
Japan				Japan <i>(continued)</i>			
JPY 37,600	Advantest Corp	180,367,200	0.71	JPY 17,300	Hoya Corp	304,912,500	1.19
JPY 31,800	Aeon Co Ltd	100,201,800	0.39	JPY 20,300	Hulic Co Ltd	29,972,950	0.12
JPY 9,600	AGC Inc	50,265,600	0.20	JPY 5,600	Ibiden Co Ltd	43,764,000	0.17
JPY 7,000	Aisin Corp	34,531,000	0.14	JPY 46,150	Idemitsu Kosan Co Ltd	35,420,125	0.14
JPY 21,300	Ajinomoto Co Inc	115,872,000	0.45	JPY 8,600	Iida Group Holdings Co Ltd	18,158,900	0.07
JPY 7,200	ANA Holdings Inc	22,032,000	0.09	JPY 49,200	Inpex Corp	93,701,400	0.37
JPY 23,900	Asahi Group Holdings Ltd	125,666,200	0.49	JPY 29,700	Isuzu Motors Ltd	53,935,200	0.21
JPY 11,200	Asahi Intecc Co Ltd	32,127,200	0.13	JPY 58,700	Itochu Corp	338,522,900	1.33
JPY 61,300	Asahi Kasei Corp	63,690,700	0.25	JPY 6,900	Japan Airlines Co Ltd	19,147,500	0.07
JPY 89,400	Astellas Pharma Inc	150,728,400	0.59	JPY 24,100	Japan Exchange Group Inc	71,890,300	0.28
JPY 6,100	Azbil Corp	28,462,600	0.11	JPY 359	Japan Metropolitan Fund Invest REIT	36,582,100	0.14
JPY 28,800	Bandai Namco Holdings Inc	81,403,200	0.32	JPY 71,800	Japan Post Bank Co Ltd	103,104,800	0.40
JPY 6,400	BayCurrent Consulting Inc	31,686,400	0.12	JPY 100,500	Japan Post Holdings Co Ltd	126,579,750	0.50
JPY 28,200	Bridgestone Corp	164,688,000	0.64	JPY 9,200	Japan Post Insurance Co Ltd	23,036,800	0.09
JPY 11,200	Brother Industries Ltd	25,205,600	0.10	JPY 61	Japan Real Estate Investment Corp REIT	35,624,000	0.14
JPY 49,100	Canon Inc	177,742,000	0.70	JPY 60,100	Japan Tobacco Inc	219,064,500	0.86
JPY 8,800	Capcom Co Ltd	40,092,800	0.16	JPY 28,100	JFE Holdings Inc	61,468,750	0.24
JPY 35,900	Central Japan Railway Co	128,665,600	0.50	JPY 7,900	JSR Corp	31,758,000	0.12
JPY 27,600	Chiba Bank Ltd	28,110,600	0.11	JPY 21,700	Kajima Corp	51,136,050	0.20
JPY 29,700	Chubu Electric Power Co Inc	54,098,550	0.21	JPY 35,100	Kansai Electric Power Co Inc	65,707,200	0.26
JPY 33,000	Chugai Pharmaceutical Co Ltd	176,286,000	0.69	JPY 22,500	Kao Corp	130,500,000	0.51
JPY 51,100	Concordia Financial Group Ltd	32,939,060	0.13	JPY 7,100	Kawasaki Kisen Kaisha Ltd	42,955,000	0.17
JPY 10,500	Dai Nippon Printing Co Ltd	43,816,500	0.17	JPY 73,800	KDDI Corp	331,066,800	1.30
JPY 15,500	Daifuku Co Ltd	44,213,750	0.17	JPY 211	KDX Realty Investment Corp REIT	33,928,800	0.13
JPY 46,600	Dai-ichi Life Holdings Inc	139,427,200	0.55	JPY 6,200	Keisei Electric Railway Co Ltd	41,316,800	0.16
JPY 90,400	Daiichi Sankyo Co Ltd	350,028,800	1.37	JPY 9,600	Keyence Corp	596,352,000	2.34
JPY 12,900	Daikin Industries Ltd	296,506,500	1.16	JPY 6,800	Kikkoman Corp	58,711,200	0.23
JPY 3,000	Daito Trust Construction Co Ltd	49,050,000	0.19	JPY 8,600	Kintetsu Group Holdings Co Ltd	38,459,200	0.15
JPY 29,000	Daiwa House Industry Co Ltd	123,888,000	0.49	JPY 38,800	Kirin Holdings Co Ltd	80,160,800	0.31
JPY 121	Daiwa House Investment Corp REIT	30,455,700	0.12	JPY 7,700	Kobe Bussan Co Ltd	32,078,200	0.13
JPY 64,000	Daiwa Securities Group Inc	60,742,400	0.24	JPY 6,900	Koei Tecmo Holdings Co Ltd	11,098,650	0.04
JPY 85,200	Denso Corp	181,220,400	0.71	JPY 9,900	Koito Manufacturing Co Ltd	21,755,250	0.08
JPY 9,100	Dentsu Group Inc	32,923,800	0.13	JPY 45,400	Komatsu Ltd	167,435,200	0.66
JPY 4,600	Disco Corp	160,908,000	0.63	JPY 5,100	Konami Group Corp	37,653,300	0.15
JPY 15,100	East Japan Railway Co	122,747,900	0.48	JPY 1,600	Kose Corp	16,920,000	0.07
JPY 12,900	Eisai Co Ltd	90,970,800	0.36	JPY 49,000	Kubota Corp	104,002,500	0.41
JPY 144,100	ENEOS Holdings Inc	80,753,640	0.32	JPY 61,600	Kyocera Corp	126,772,800	0.50
JPY 46,775	FANUC Corp	193,975,925	0.76	JPY 12,900	Kyowa Kirin Co Ltd	30,573,000	0.12
JPY 8,500	Fast Retailing Co Ltd	297,415,000	1.16	JPY 3,700	Lasertec Corp	137,529,000	0.54
JPY 5,800	Fuji Electric Co Ltd	35,200,200	0.14	JPY 128,200	LY Corp	64,061,540	0.25
JPY 18,420	Fujifilm Holdings Corp	156,072,660	0.61	JPY 21,400	M3 Inc	49,926,200	0.20
JPY 8,600	Fujitsu Ltd	182,965,000	0.72	JPY 11,300	Makita Corp	43,957,000	0.17
JPY 214	GLP J-Reit REIT	30,067,000	0.12	JPY 70,800	Marubeni Corp	157,777,800	0.62
JPY 6,800	Hamamatsu Photonics KK	39,440,000	0.15	JPY 16,500	MatsukiyoCocokara & Co	41,200,500	0.16
JPY 11,000	Hankyu Hanshin Holdings Inc	49,379,000	0.19	JPY 28,600	Mazda Motor Corp	43,572,100	0.17
JPY 1,000	Hikari Tsushin Inc	23,380,000	0.09	JPY 4,100	McDonald's Holdings Co Japan Ltd	25,051,000	0.10
JPY 1,640	Hirose Electric Co Ltd	26,182,600	0.10	JPY 11,900	MEIJI Holdings Co Ltd	39,853,100	0.16
JPY 5,700	Hitachi Construction Machinery Co Ltd	21,243,900	0.08	JPY 17,400	MINEBEA MITSUMI Inc	50,433,900	0.20
JPY 45,314	Hitachi Ltd	460,843,380	1.81	JPY 14,700	MISUMI Group Inc	35,125,650	0.14
JPY 225,200	Honda Motor Co Ltd	330,143,200	1.29	JPY 62,500	Mitsubishi Chemical Group Corp	54,000,000	0.21
JPY 5,700	Hoshizaki Corp	29,417,700	0.11				

Schedule of Investments (continued) as at 31 December 2023 (Expressed in Japanese Yen)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.15% (continued)				Common and Preferred Stocks - 98.15% (continued)			
Japan (continued)				Japan (continued)			
JPY 168,600	Mitsubishi Corp	379,940,100	1.49	JPY 20,800	Otsuka Holdings Co Ltd	110,011,200	0.43
JPY 94,800	Mitsubishi Electric Corp	189,505,200	0.74	JPY 19,100	Pan Pacific International Holdings Corp	64,252,400	0.25
JPY 55,000	Mitsubishi Estate Co Ltd	106,865,000	0.42	JPY 107,640	Panasonic Holdings Corp	150,319,260	0.59
JPY 38,600	Mitsubishi HC Capital Inc	36,546,480	0.14	JPY 75,992	Rakuten Group Inc	47,722,976	0.19
JPY 15,900	Mitsubishi Heavy Industries Ltd	131,031,900	0.51	JPY 70,400	Recruit Holdings Co Ltd	419,795,200	1.64
JPY 558,200	Mitsubishi UFJ Financial Group Inc	676,259,300	2.65	JPY 70,900	Renesas Electronics Corp	180,724,100	0.71
JPY 63,900	Mitsui & Co Ltd	338,542,200	1.33	JPY 102,300	Resona Holdings Inc	73,297,950	0.29
JPY 8,220	Mitsui Chemicals Inc	34,376,040	0.13	JPY 26,400	Ricoh Co Ltd	28,591,200	0.11
JPY 42,700	Mitsui Fudosan Co Ltd	147,656,600	0.58	JPY 16,200	Rohm Co Ltd	43,780,500	0.17
JPY 16,900	Mitsui OSK Lines Ltd	76,337,300	0.30	JPY 12,542	SBI Holdings Inc	39,783,224	0.16
JPY 117,879	Mizuho Financial Group Inc	284,383,088	1.11	JPY 7,500	SCSK Corp	20,970,000	0.08
JPY 13,100	MonotaRO Co Ltd	20,167,450	0.08	JPY 10,100	Secom Co Ltd	102,565,500	0.40
JPY 20,600	MS&AD Insurance Group Holdings Inc	114,247,600	0.45	JPY 13,800	Seiko Epson Corp	29,124,900	0.11
JPY 84,200	Murata Manufacturing Co Ltd	252,010,600	0.99	JPY 19,500	Sekisui Chemical Co Ltd	39,633,750	0.16
JPY 12,000	NEC Corp	100,200,000	0.39	JPY 28,600	Sekisui House Ltd	89,575,200	0.35
JPY 17,500	Nexon Co Ltd	44,966,250	0.18	JPY 36,900	Seven & i Holdings Co Ltd	206,455,500	0.81
JPY 20,700	Nidec Corp	117,886,500	0.46	JPY 14,200	SG Holdings Co Ltd	28,740,800	0.11
JPY 50,600	Nintendo Co Ltd	372,365,400	1.46	JPY 12,500	Sharp Corp	12,568,750	0.05
JPY 73	Nippon Building Fund Inc REIT	44,603,000	0.17	JPY 11,500	Shimadzu Corp	45,333,000	0.18
JPY 3,500	Nippon Express Holdings Inc	28,049,000	0.11	JPY 3,800	Shimano Inc	82,973,000	0.32
JPY 48,000	Nippon Paint Holdings Co Ltd	54,720,000	0.21	JPY 27,100	Shimizu Corp	25,381,860	0.10
JPY 118	Nippon Prologis Inc REIT	32,025,200	0.13	JPY 88,700	Shin-Etsu Chemical Co Ltd	524,837,900	2.06
JPY 8,900	Nippon Sanso Holdings Corp	33,606,400	0.13	JPY 13,000	Shionogi & Co Ltd	88,374,000	0.35
JPY 41,000	Nippon Steel Corp	132,430,000	0.52	JPY 20,000	Shiseido Co Ltd	85,040,000	0.33
JPY 1,497,000	Nippon Telegraph & Telephone Corp	257,933,100	1.01	JPY 24,400	Shizuoka Financial Group Inc	29,158,000	0.11
JPY 23,700	Nippon Yusen KK	103,592,700	0.41	JPY 2,800	SMC Corp	212,128,000	0.83
JPY 6,500	Nissan Chemical Corp	35,789,000	0.14	JPY 140,400	Softbank Corp	247,033,800	0.97
JPY 113,300	Nissan Motor Co Ltd	62,790,860	0.25	JPY 50,200	SoftBank Group Corp	315,908,600	1.24
JPY 9,600	Nissin Foods Holdings Co Ltd	47,241,600	0.18	JPY 14,700	Sompo Holdings Inc	101,371,200	0.40
JPY 3,900	Nitori Holdings Co Ltd	73,632,000	0.29	JPY 61,600	Sony Group Corp	826,056,000	3.24
JPY 6,855	Nitto Denko Corp	72,320,250	0.28	JPY 4,600	Square Enix Holdings Co Ltd	23,289,800	0.09
JPY 149,700	Nomura Holdings Inc	95,463,690	0.37	JPY 29,600	Subaru Corp	76,545,600	0.30
JPY 5,400	Nomura Real Estate Holdings Inc	20,028,600	0.08	JPY 16,900	SUMCO Corp	35,735,050	0.14
JPY 204	Nomura Real Estate Master Fund Inc REIT	33,660,000	0.13	JPY 75,200	Sumitomo Chemical Co Ltd	25,868,800	0.10
JPY 18,500	Nomura Research Institute Ltd	75,868,500	0.30	JPY 51,300	Sumitomo Corp	157,798,800	0.62
JPY 31,600	NTT Data Group Corp	63,168,400	0.25	JPY 35,800	Sumitomo Electric Industries Ltd	64,278,900	0.25
JPY 29,900	Obayashi Corp	36,478,000	0.14	JPY 12,400	Sumitomo Metal Mining Co Ltd	52,650,400	0.21
JPY 3,400	Obic Co Ltd	82,603,000	0.32	JPY 62,100	Sumitomo Mitsui Financial Group Inc	427,248,000	1.67
JPY 15,100	Odakyu Electric Railway Co Ltd	32,480,100	0.13	JPY 32,798	Sumitomo Mitsui Trust Holdings Inc	88,751,388	0.35
JPY 40,700	Oji Holdings Corp	22,100,100	0.09	JPY 13,900	Sumitomo Realty & Development Co Ltd	58,296,600	0.23
JPY 59,500	Olympus Corp	121,409,750	0.48	JPY 6,200	Suntory Beverage & Food Ltd	28,830,000	0.11
JPY 8,300	Omron Corp	54,638,900	0.21	JPY 18,300	Suzuki Motor Corp	110,403,900	0.43
JPY 18,800	Ono Pharmaceutical Co Ltd	47,300,800	0.19	JPY 8,100	Systemex Corp	63,649,800	0.25
JPY 3,800	Open House Group Co Ltd	15,895,400	0.06	JPY 25,500	T&D Holdings Inc	57,132,750	0.22
JPY 1,700	Oracle Corp Japan	18,479,000	0.07	JPY 8,100	Taisei Corp	39,058,200	0.15
JPY 53,800	Oriental Land Co Ltd	282,503,800	1.11	JPY 78,481	Takeda Pharmaceutical Co Ltd	318,161,974	1.25
JPY 56,400	ORIX Corp	149,798,400	0.59	JPY 19,200	TDK Corp	128,966,400	0.51
JPY 18,900	Osaka Gas Co Ltd	55,660,500	0.22	JPY 33,100	Terumo Corp	152,988,200	0.60
JPY 5,500	Otsuka Corp	31,971,500	0.13	JPY 11,100	TIS Inc	34,487,700	0.13

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in Japanese Yen)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 98.15% <i>(continued)</i>				Common and Preferred Stocks - 98.15% <i>(continued)</i>			
Japan <i>(continued)</i>				Japan <i>(continued)</i>			
JPY 8,700	Tobu Railway Co Ltd	32,964,300	0.13	JPY 10,500	West Japan Railway Co	61,750,500	0.24
JPY 4,900	Toho Co Ltd	23,368,100	0.09	JPY 12,900	Yakult Honsha Co Ltd	40,854,300	0.16
JPY 88,200	Tokio Marine Holdings Inc	311,257,800	1.22	JPY 6,800	Yamaha Corp	22,147,600	0.09
JPY 23,200	Tokyo Electron Ltd	585,916,000	2.30	JPY 43,500	Yamaha Motor Co Ltd	54,788,250	0.21
JPY 18,000	Tokyo Gas Co Ltd	58,284,000	0.23	JPY 12,200	Yamato Holdings Co Ltd	31,787,100	0.12
JPY 22,600	Tokyu Corp	38,894,600	0.15	JPY 12,000	Yaskawa Electric Corp	70,680,000	0.28
JPY 11,800	TOPPAN Holdings Inc	46,433,000	0.18	JPY 11,000	Yokogawa Electric Corp	29,579,000	0.12
JPY 66,500	Toray Industries Inc	48,751,150	0.19	JPY 4,500	Zensho Holdings Co Ltd	33,250,500	0.13
JPY 14,000	Tosoh Corp	25,214,000	0.10	JPY 6,600	ZOZO Inc	20,955,000	0.08
JPY 6,400	TOTO Ltd	23,763,200	0.09				
JPY 7,300	Toyota Industries Corp	83,950,000	0.33	Total Japan		25,051,029,370	98.15
JPY 520,200	Toyota Motor Corp	1,347,578,100	5.28	Total Common and Preferred Stocks		25,051,029,370	98.15
JPY 10,400	Toyota Tsusho Corp	86,403,200	0.34	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		25,051,029,370	98.15
JPY 6,500	Trend Micro Inc	49,062,000	0.19	TOTAL INVESTMENTS		25,051,029,370	98.15
JPY 20,100	Unicharm Corp	102,469,800	0.40				
JPY 9,800	USS Co Ltd	27,792,800	0.11				

Derivatives

Futures Contracts – 0.01%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
TOPIX INDEX FUTURE, due 07/03/24	JPY	20	473,200,000	3,770,650	0.01
Unrealised Gain on Futures Contracts			473,200,000	3,770,650	0.01
Total Futures Contracts			473,200,000	3,770,650	0.01
Other Net Assets/(Liabilities)				468,881,135	1.84
TOTAL NET ASSETS				25,523,681,155	100.00

The counterparty for futures contracts was Barclays Capital Inc Collateral held for the futures contracts includes JPY 15,745,402 held as cash at Barclays Capital Inc

Schedule of Investments

as at 31 December 2023 (Expressed in Swiss Franc)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 99.95% Switzerland				Common and Preferred Stocks - 99.95% <i>(continued)</i> Switzerland <i>(continued)</i>			
CHF 258,547	ABB Ltd	9,643,803	4.40	CHF 113,235	Roche Holding AG	27,685,957	12.63
CHF 25,924	Adecco Group AG	1,069,883	0.49	CHF 5,132	Roche Holding AG	1,341,505	0.61
CHF 80,478	Alcon Inc	5,282,576	2.41	CHF 66,489	Sandoz Group AG	1,799,192	0.82
CHF 14,963	Avolta AG	494,976	0.23	CHF 6,611	Schindler Holding AG	1,390,293	0.63
CHF 5,411	Bachem Holding AG	351,715	0.16	CHF 3,764	Schindler Holding AG	750,918	0.34
CHF 7,398	Baloise Holding AG	975,056	0.45	CHF 24,037	SGS SA	1,743,644	0.80
CHF 4,829	Banque Cantonale Vaudoise	523,947	0.24	CHF 49,040	SIG Group AG	948,924	0.43
CHF 572	Barry Callebaut AG	811,668	0.37	CHF 24,452	Sika AG	6,692,512	3.05
CHF 3,427	BKW AG	512,337	0.23	CHF 8,156	Sonova Holding AG	2,238,006	1.02
CHF 157	Chocoladefabriken Lindt & Spruengli AG	1,584,130	0.72	CHF 17,858	Straumann Holding AG	2,421,545	1.11
CHF 17	Chocoladefabriken Lindt & Spruengli AG	1,734,000	0.79	CHF 4,731	Swatch Group AG	1,081,507	0.49
CHF 84,332	Cie Financiere Richemont SA	9,761,429	4.45	CHF 8,436	Swatch Group AG	371,606	0.17
CHF 34,593	Clariant AG	429,645	0.20	CHF 4,763	Swiss Life Holding AG	2,781,592	1.27
CHF 1,139	EMS-Chemie Holding AG	775,659	0.35	CHF 12,303	Swiss Prime Site AG	1,105,425	0.50
CHF 5,380	Geberit AG	2,899,820	1.32	CHF 48,275	Swiss Re AG	4,564,884	2.08
CHF 1,488	Givaudan SA	5,184,192	2.37	CHF 4,155	Swisscom AG	2,102,430	0.96
CHF 5,985	Helvetia Holding AG	693,662	0.32	CHF 10,289	Temenos AG	804,806	0.37
CHF 84,006	Holcim AG	5,546,076	2.53	CHF 529,304	UBS Group AG	13,814,834	6.30
CHF 33,548	Julius Baer Group Ltd	1,581,788	0.72	CHF 4,339	VAT Group AG	1,828,889	0.84
CHF 8,756	Kuehne & Nagel International AG	2,537,489	1.16	CHF 23,644	Zurich Insurance Group AG	10,393,902	4.74
CHF 26,954	Logitech International SA	2,149,851	0.98	Total Switzerland	219,113,128	99.95	
CHF 12,092	Lonza Group AG	4,276,940	1.95	Total Common and Preferred Stocks	219,113,128	99.95	
CHF 430,337	Nestle SA	41,962,161	19.14	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market	219,113,128	99.95	
CHF 330,365	Novartis AG	28,038,078	12.79	TOTAL INVESTMENTS	219,113,128	99.95	
CHF 3,652	Partners Group Holding AG	4,429,876	2.02				

Derivatives

Futures Contracts – (0.00)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
SWISS MARKET INDEX FUTURE, due 15/03/24	CHF	1	110,810	(960)	(0.00)
Unrealised Loss on Futures Contracts			110,810	(960)	(0.00)
Total Futures Contracts			110,810	(960)	(0.00)
Other Net Assets/(Liabilities)				114,894	0.05
TOTAL NET ASSETS				219,227,062	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes CHF 8,058 held as cash at Barclays Capital Inc.

Schedule of Investments

as at 31 December 2023 (Expressed in British Pound)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 99.42%				Common and Preferred Stocks - 99.42% <i>(continued)</i>			
Chile				United Kingdom <i>(continued)</i>			
GBP 19,879	Antofagasta PLC	333,868	0.35	GBP 69,754	Informa PLC	544,918	0.57
Total Chile		333,868	0.35	GBP 8,334	InterContinental Hotels Group PLC	590,881	0.62
Ireland				GBP 8,136	Intertek Group PLC	345,455	0.36
GBP 35,666	CRH PLC	1,929,531	2.03	GBP 82,008	J Sainsbury PLC	248,156	0.26
GBP 4,849	DCC PLC	280,175	0.30	GBP 132,123	JD Sports Fashion PLC	219,258	0.23
Total Ireland		2,209,706	2.33	GBP 99,304	Kingfisher PLC	241,607	0.25
Isle Of Man				GBP 36,868	Land Securities Group PLC REIT	259,846	0.27
GBP 31,694	Entain PLC	315,102	0.33	GBP 301,384	Legal & General Group PLC	756,775	0.80
Total Isle Of Man		315,102	0.33	GBP 3,203,410	Lloyds Banking Group PLC	1,528,347	1.61
Jordan				GBP 20,994	London Stock Exchange Group PLC	1,946,984	2.05
GBP 8,174	Hikma Pharmaceuticals PLC	146,233	0.15	GBP 109,242	M&G PLC	242,954	0.26
Total Jordan		146,233	0.15	GBP 67,032	Melrose Industries PLC	380,340	0.40
South Africa				GBP 182,121	National Grid PLC	1,926,840	2.03
GBP 23,922	Mondi PLC	367,801	0.39	GBP 288,299	NatWest Group PLC	632,528	0.67
Total South Africa		367,801	0.39	GBP 6,072	Next PLC	492,925	0.52
Switzerland				GBP 29,205	Ocado Group PLC	221,491	0.23
GBP 11,534	Coca-Cola HBC AG	265,858	0.28	GBP 32,521	Pearson PLC	313,567	0.33
GBP 527,671	Glencore PLC	2,491,135	2.63	GBP 16,039	Persimmon PLC	222,782	0.24
Total Switzerland		2,756,993	2.91	GBP 36,968	Phoenix Group Holdings PLC	197,853	0.21
United Kingdom				GBP 138,791	Prudential PLC	1,231,354	1.30
GBP 49,067	3i Group PLC	1,187,912	1.25	GBP 36,175	Reckitt Benckiser Group PLC	1,960,685	2.07
GBP 98,606	abrdn PLC	176,160	0.19	GBP 95,245	RELX PLC	2,962,119	3.12
GBP 13,402	Admiral Group PLC	359,710	0.38	GBP 129,778	Rentokil Initial PLC	572,061	0.60
GBP 64,057	Anglo American PLC	1,262,307	1.33	GBP 56,762	Rio Tinto PLC	3,316,036	3.50
GBP 22,074	Ashtead Group PLC	1,205,682	1.27	GBP 424,291	Rolls-Royce Holdings PLC	1,271,600	1.34
GBP 17,375	Associated British Foods PLC	411,266	0.43	GBP 51,368	Sage Group PLC	602,290	0.64
GBP 78,132	Astrazeneca PLC	8,281,992	8.73	GBP 42,735	Schroders PLC	183,718	0.19
GBP 45,102	Auto Trader Group PLC	325,366	0.34	GBP 58,790	Segro PLC REIT	521,115	0.55
GBP 138,048	Aviva PLC	600,095	0.63	GBP 13,568	Severn Trent PLC	349,919	0.37
GBP 153,284	BAE Systems PLC	1,702,219	1.80	GBP 333,578	Shell PLC	8,577,958	9.05
GBP 761,508	Barclays PLC	1,171,047	1.24	GBP 44,028	Smith & Nephew PLC	474,842	0.50
GBP 48,299	Barratt Developments PLC	271,730	0.29	GBP 17,656	Smiths Group PLC	311,364	0.33
GBP 5,266	Berkeley Group Holdings PLC	246,870	0.26	GBP 3,796	Spirax-Sarco Engineering PLC	398,770	0.42
GBP 860,329	BP PLC	4,010,424	4.23	GBP 55,055	SSE PLC	1,021,821	1.08
GBP 107,101	British American Tobacco PLC	2,458,503	2.59	GBP 28,458	St James's Place PLC	194,539	0.21
GBP 333,417	BT Group PLC	412,103	0.43	GBP 115,527	Standard Chartered PLC	770,103	0.81
GBP 17,037	Bunzl PLC	543,480	0.57	GBP 174,800	Taylor Wimpey PLC	257,043	0.27
GBP 18,995	Burberry Group PLC	268,969	0.28	GBP 358,238	Tesco PLC	1,040,681	1.10
GBP 280,386	Centrica PLC	394,363	0.42	GBP 126,048	Unilever PLC	4,789,824	5.05
GBP 86,404	Compass Group PLC	1,854,230	1.96	GBP 33,619	United Utilities Group PLC	356,193	0.38
GBP 7,039	Croda International PLC	355,469	0.38	GBP 1,160,229	Vodafone Group PLC	795,453	0.84
GBP 113,320	Diageo PLC	3,236,419	3.41	GBP 9,528	Whitbread PLC	348,344	0.37
GBP 9,436	Endeavour Mining PLC	165,790	0.17	GBP 30,097	Wise PLC	263,048	0.28
GBP 46,367	Experian PLC	1,484,671	1.57	GBP 54,183	Wpp PLC	407,998	0.43
GBP 206,433	GSK PLC	2,993,691	3.16	Total United Kingdom		88,150,540	92.96
GBP 279,312	Haleon PLC	898,407	0.95	Total Common and Preferred Stocks		94,280,243	99.42
GBP 19,138	Halma PLC	437,112	0.46	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		94,280,243	99.42
GBP 16,935	Hargreaves Lansdown PLC	124,303	0.13	TOTAL INVESTMENTS		94,280,243	99.42
GBP 982,280	HSBC Holdings PLC	6,242,389	6.58				
GBP 42,927	Imperial Brands PLC	775,476	0.82				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in British Pound)

Derivatives

Futures Contracts – 0.01%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
FTSE 100 INDEX FUTURE, due 15/03/24	GBP	7	542,955	12,130	0.01
Unrealised Gain on Futures Contracts			542,955	12,130	0.01
Total Futures Contracts			542,955	12,130	0.01
Other Net Assets/(Liabilities)				536,014	0.57
TOTAL NET ASSETS				94,828,387	100.00

The counterparty for futures contracts was Barclays Capital Inc Collateral held for the futures contracts includes GBP 14,896 held as cash at Barclays Capital Inc

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 99.33%				Common and Preferred Stocks - 99.33% <i>(continued)</i>			
Argentina				United States <i>(continued)</i>			
USD 1,700	MercadoLibre Inc	2,671,618	0.17	USD 67,483	AbbVie Inc	10,457,841	0.65
Total Argentina		2,671,618	0.17	USD 17,363	Adobe Inc	10,358,766	0.65
Australia				USD 61,745	Advanced Micro Devices Inc	9,101,830	0.57
USD 6,100	Atlassian Corp	1,450,946	0.09	USD 4,200	AECOM	388,206	0.02
Total Australia		1,450,946	0.09	USD 28,939	AES Corp	557,076	0.03
Bermuda				USD 22,904	Aflac Inc	1,889,580	0.12
USD 14,684	Arch Capital Group Ltd	1,090,581	0.07	USD 10,374	Agilent Technologies Inc	1,442,297	0.09
USD 1,643	Everest Group Ltd	580,932	0.03	USD 8,654	Air Products and Chemicals Inc	2,369,465	0.15
USD 9,600	Liberty Global Ltd	178,944	0.01	USD 15,500	Airbnb Inc	2,110,170	0.13
Total Bermuda		1,850,457	0.11	USD 4,417	Akamai Technologies Inc	522,752	0.03
Canada				USD 4,228	Albemarle Corp	610,861	0.04
USD 4,167	Lululemon Athletica Inc	2,130,545	0.13	USD 16,000	Albertsons Cos Inc	368,000	0.02
USD 8,900	Ovintiv Inc	390,888	0.03	USD 6,400	Alexandria Real Estate Equities Inc REIT	811,328	0.05
USD 10,000	Waste Connections Inc	1,492,700	0.09	USD 2,200	Align Technology Inc	602,800	0.04
Total Canada		4,014,133	0.25	USD 10,482	Alliant Energy Corp	537,727	0.03
Ireland				USD 9,185	Allstate Corp	1,285,716	0.08
USD 23,985	Accenture PLC	8,416,576	0.52	USD 7,567	Ally Financial Inc	264,240	0.02
USD 3,700	Allegion PLC	468,753	0.03	USD 5,000	Alnylam Pharmaceuticals Inc	957,050	0.06
USD 2,391	Jazz Pharmaceuticals PLC	294,093	0.02	USD 199,510	Alphabet Inc	28,116,944	1.75
USD 27,433	Johnson Controls International PLC	1,581,238	0.10	USD 226,740	Alphabet Inc	31,673,311	1.97
USD 52,823	Medtronic PLC	4,351,559	0.27	USD 67,845	Altria Group Inc	2,736,867	0.17
USD 8,415	Seagate Technology Holdings PLC	718,389	0.05	USD 354,900	Amazon.com Inc	53,923,506	3.36
USD 9,181	Trane Technologies PLC	2,239,246	0.14	USD 10,776	Ameren Corp	779,536	0.05
USD 4,272	Willis Towers Watson PLC	1,030,406	0.06	USD 17,754	American Electric Power Co Inc	1,441,980	0.09
Total Ireland		19,100,260	1.19	USD 23,348	American Express Co	4,374,014	0.27
Jersey				USD 3,000	American Financial Group Inc	356,670	0.02
USD 7,700	Ferguson PLC	1,486,639	0.09	USD 13,700	American Homes 4 Rent REIT	492,652	0.03
Total Jersey		1,486,639	0.09	USD 28,778	American International Group Inc	1,949,709	0.12
Netherlands				USD 17,867	American Tower Corp REIT	3,857,128	0.24
USD 10,200	NXP Semiconductors NV	2,342,736	0.15	USD 7,661	American Water Works Co Inc	1,011,175	0.06
Total Netherlands		2,342,736	0.15	USD 3,678	Ameriprise Financial Inc	1,397,015	0.09
Switzerland				USD 9,009	AMETEK Inc	1,485,494	0.09
USD 15,209	Chubb Ltd	3,437,234	0.21	USD 20,413	Amgen Inc	5,879,352	0.37
USD 6,459	Garmin Ltd	830,240	0.05	USD 21,178	Amphenol Corp	2,099,375	0.13
USD 12,504	TE Connectivity Ltd	1,756,812	0.11	USD 18,756	Analog Devices Inc	3,724,191	0.23
Total Switzerland		6,024,286	0.37	USD 16,451	Annaly Capital Management Inc	318,656	0.02
United Kingdom				USD 2,876	ANSYS Inc	1,043,643	0.07
USD 39,000	Amcor PLC	375,960	0.02	USD 10,200	APA Corp	365,976	0.02
USD 8,043	Aon PLC	2,340,674	0.15	USD 15,372	Apollo Global Management Inc	1,432,517	0.09
USD 11,420	Aptiv PLC	1,024,602	0.06	USD 597,544	Apple Inc	115,045,146	7.17
USD 38,500	CNH Industrial NV	468,930	0.03	USD 32,030	Applied Materials Inc	5,191,102	0.32
USD 18,626	Linde PLC	7,649,885	0.48	USD 20,820	Archer-Daniels-Midland Co	1,503,620	0.09
USD 6,858	Pentair PLC	498,645	0.03	USD 5,800	Ares Management Corp	689,736	0.04
Total United Kingdom		12,358,696	0.77	USD 9,600	Arista Networks Inc	2,260,896	0.14
United States				USD 8,700	Arthur J Gallagher & Co	1,956,456	0.12
USD 21,926	3M Co	2,396,950	0.15	USD 1,200	Aspen Technology Inc	264,180	0.02
USD 5,900	A O Smith Corp	486,396	0.03	USD 1,193	Assurant Inc	201,009	0.01
USD 66,337	Abbott Laboratories	7,301,714	0.46	USD 266,590	AT&T Inc	4,473,380	0.28
				USD 5,900	Atmos Energy Corp	683,810	0.04
				USD 7,693	Autodesk Inc	1,873,092	0.12
				USD 15,265	Automatic Data Processing Inc	3,556,287	0.22
				USD 707	AutoZone Inc	1,828,026	0.11

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.33% (continued)				Common and Preferred Stocks - 99.33% (continued)			
United States (continued)				United States (continued)			
USD 5,807	AvalonBay Communities Inc REIT	1,087,187	0.07	USD 6,522	Cencora Inc	1,339,488	0.08
USD 26,500	Avantor Inc	604,995	0.04	USD 21,970	Centene Corp	1,630,394	0.10
USD 3,487	Avery Dennison Corp	704,932	0.04	USD 25,154	CenterPoint Energy Inc	718,650	0.04
USD 3,100	Axon Enterprise Inc	800,823	0.05	USD 6,232	Ceridian HCM Holding Inc	418,292	0.03
USD 40,100	Baker Hughes Co	1,370,618	0.09	USD 7,010	CF Industries Holdings Inc	557,295	0.03
USD 12,792	Ball Corp	735,796	0.05	USD 4,243	CH Robinson Worldwide Inc	366,553	0.02
USD 273,328	Bank of America Corp	9,202,954	0.57	USD 2,100	Charles River Laboratories International Inc	496,440	0.03
USD 26,999	Bank of New York Mellon Corp	1,405,298	0.09	USD 55,910	Charles Schwab Corp	3,846,608	0.24
USD 15,311	Baxter International Inc	591,923	0.04	USD 3,639	Charter Communications Inc	1,414,407	0.09
USD 10,460	Becton Dickinson and Co	2,550,462	0.16	USD 9,215	Cheniere Energy Inc	1,573,093	0.10
USD 7,900	Bentley Systems Inc	412,222	0.03	USD 3,400	Chesapeake Energy Corp	261,596	0.02
USD 49,985	Berkshire Hathaway Inc	17,827,650	1.11	USD 69,322	Chevron Corp	10,340,070	0.64
USD 6,710	Best Buy Co Inc	525,259	0.03	USD 1,096	Chipotle Mexican Grill Inc	2,506,508	0.16
USD 4,000	Bill.com Holdings Inc	326,360	0.02	USD 9,526	Church & Dwight Co Inc	900,779	0.06
USD 5,662	Biogen Inc	1,465,156	0.09	USD 11,796	Cigna Group	3,532,312	0.22
USD 7,678	BioMarin Pharmaceutical Inc	740,313	0.05	USD 6,366	Cincinnati Financial Corp	658,626	0.04
USD 900	Bio-Rad Laboratories Inc	290,601	0.02	USD 3,320	Cintas Corp	2,000,831	0.12
USD 6,400	Bio-Techne Corp	493,824	0.03	USD 156,452	Cisco Systems Inc	7,903,955	0.49
USD 5,583	BlackRock Inc	4,532,279	0.28	USD 71,376	Citigroup Inc	3,671,581	0.23
USD 26,300	Blackstone Inc	3,443,196	0.21	USD 19,400	Citizens Financial Group Inc	642,916	0.04
USD 19,500	Block Inc	1,508,325	0.09	USD 23,000	Cleveland-Cliffs Inc	469,660	0.03
USD 1,411	Booking Holdings Inc	5,005,127	0.31	USD 5,139	Clorox Co	732,770	0.05
USD 5,200	Booz Allen Hamilton Holding Corp	665,132	0.04	USD 10,200	Cloudflare Inc	849,252	0.05
USD 7,083	BorgWarner Inc	253,926	0.02	USD 13,787	CME Group Inc	2,903,542	0.18
USD 6,200	Boston Properties Inc REIT	435,054	0.03	USD 12,126	CMS Energy Corp	704,157	0.04
USD 55,262	Boston Scientific Corp	3,194,696	0.20	USD 156,997	Coca-Cola Co	9,251,833	0.58
USD 79,687	Bristol-Myers Squibb Co	4,088,740	0.25	USD 17,824	Cognizant Technology Solutions Corp	1,346,247	0.08
USD 16,913	Broadcom Inc	18,879,136	1.18	USD 6,900	Coinbase Global Inc	1,200,048	0.07
USD 3,900	Broadridge Financial Solutions Inc	802,425	0.05	USD 30,954	Colgate-Palmolive Co	2,467,343	0.15
USD 10,000	Brown & Brown Inc	711,100	0.04	USD 157,272	Comcast Corp	6,896,377	0.43
USD 11,007	Brown-Forman Corp	628,500	0.04	USD 20,470	Conagra Brands Inc	586,670	0.04
USD 5,300	Builders FirstSource Inc	884,782	0.06	USD 6,600	Confluent Inc	154,440	0.01
USD 5,954	Bunge Global SA	601,056	0.04	USD 44,803	ConocoPhillips	5,200,284	0.32
USD 2,800	Burlington Stores Inc	544,544	0.03	USD 11,452	Consolidated Edison Inc	1,041,788	0.07
USD 10,000	Cadence Design Systems Inc	2,723,700	0.17	USD 6,648	Constellation Brands Inc	1,607,154	0.10
USD 9,000	Caesars Entertainment Inc	421,920	0.03	USD 13,000	Constellation Energy Corp	1,519,570	0.09
USD 4,141	Camden Property Trust REIT	411,160	0.03	USD 2,033	Cooper Cos Inc	769,369	0.05
USD 3,822	Campbell Soup Co	165,225	0.01	USD 30,700	Copart Inc	1,504,300	0.09
USD 15,251	Capital One Financial Corp	1,999,711	0.12	USD 27,359	Corning Inc	833,082	0.05
USD 8,889	Cardinal Health Inc	896,011	0.06	USD 27,196	Corteva Inc	1,303,232	0.08
USD 1,700	Carlisle Cos Inc	531,131	0.03	USD 16,700	CoStar Group Inc	1,459,413	0.09
USD 7,300	Carlyle Group Inc	297,037	0.02	USD 16,946	Costco Wholesale Corp	11,185,716	0.70
USD 6,742	CarMax Inc	517,381	0.03	USD 24,500	Coterra Energy Inc	625,240	0.04
USD 35,250	Carnival Corp	653,535	0.04	USD 8,200	Crowdstrike Holdings Inc	2,093,624	0.13
USD 33,417	Carrier Global Corp	1,919,807	0.12	USD 16,967	Crown Castle Inc REIT	1,954,429	0.12
USD 7,100	Catalent Inc	319,003	0.02	USD 5,309	Crown Holdings Inc	488,906	0.03
USD 19,485	Caterpillar Inc	5,761,130	0.36	USD 73,407	CSX Corp	2,545,021	0.16
USD 4,500	Cboe Global Markets Inc	803,520	0.05	USD 5,004	Cummins Inc	1,198,808	0.07
USD 12,598	Cbre Group Inc	1,172,748	0.07	USD 48,616	CVS Health Corp	3,838,719	0.24
USD 5,600	CDW Corp	1,272,992	0.08	USD 26,852	Danaher Corp	6,211,942	0.39
USD 2,911	Celanese Corp	452,282	0.03	USD 3,963	Darden Restaurants Inc	651,121	0.04
USD 3,600	Celsius Holdings Inc	196,272	0.01				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 99.33% <i>(continued)</i>				Common and Preferred Stocks - 99.33% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 5,800	Darling Ingredients Inc	289,072	0.02	USD 9,150	Estee Lauder Cos Inc	1,338,187	0.08
USD 8,800	Datadog Inc	1,068,144	0.07	USD 5,371	Etsy Inc	435,320	0.03
USD 2,383	DaVita Inc	249,643	0.02	USD 9,600	Eversource Energy	501,120	0.03
USD 1,000	Deckers Outdoor Corp	668,430	0.04	USD 14,460	Eversource Energy	892,471	0.06
USD 10,491	Deere & Co	4,195,036	0.26	USD 7,400	Exact Sciences Corp	547,452	0.03
USD 10,432	Dell Technologies Inc	798,048	0.05	USD 39,592	Exelon Corp	1,421,353	0.09
USD 6,113	Delta Air Lines Inc	245,926	0.02	USD 4,533	Expedia Group Inc	688,064	0.04
USD 26,600	Devon Energy Corp	1,204,980	0.08	USD 5,476	Expeditors International of Washington Inc	696,547	0.04
USD 15,700	Dexcom Inc	1,948,213	0.12	USD 8,300	Extra Space Storage Inc REIT	1,330,739	0.08
USD 7,100	Diamondback Energy Inc	1,101,068	0.07	USD 153,126	Exxon Mobil Corp	15,309,537	0.95
USD 2,200	Dick's Sporting Goods Inc	323,290	0.02	USD 2,683	F5 Inc	480,203	0.03
USD 11,930	Digital Realty Trust Inc REIT	1,605,539	0.10	USD 1,600	FactSet Research Systems Inc	763,280	0.05
USD 10,136	Discover Financial Services	1,139,286	0.07	USD 900	Fair Isaac Corp	1,047,609	0.07
USD 8,300	DocuSign Inc	493,435	0.03	USD 20,070	Fastenal Co	1,299,934	0.08
USD 8,343	Dollar General Corp	1,134,231	0.07	USD 9,522	FedEx Corp	2,408,780	0.15
USD 8,054	Dollar Tree Inc	1,144,071	0.07	USD 11,318	Fidelity National Financial Inc	577,444	0.04
USD 32,036	Dominion Energy Inc	1,505,692	0.09	USD 24,088	Fidelity National Information Services Inc	1,446,966	0.09
USD 1,500	Domino's Pizza Inc	618,345	0.04	USD 28,789	Fifth Third Bancorp	992,933	0.06
USD 10,100	DoorDash Inc	998,789	0.06	USD 400	First Citizens BancShares Inc/NC	567,588	0.04
USD 5,991	Dover Corp	921,476	0.06	USD 3,800	First Solar Inc	654,664	0.04
USD 27,996	Dow Inc	1,535,301	0.10	USD 19,656	FirstEnergy Corp	720,589	0.04
USD 12,155	DR Horton Inc	1,847,317	0.12	USD 22,520	Fiserv Inc	2,991,557	0.19
USD 16,700	DraftKings Inc	588,675	0.04	USD 2,450	FleetCor Technologies Inc	692,395	0.04
USD 12,200	Dropbox Inc	359,656	0.02	USD 5,452	FMC Corp	343,749	0.02
USD 8,183	DTE Energy Co	902,258	0.06	USD 156,282	Ford Motor Co	1,905,078	0.12
USD 29,477	Duke Energy Corp	2,860,448	0.18	USD 26,400	Fortinet Inc	1,545,192	0.10
USD 18,625	Dupont De Nemours Inc	1,432,821	0.09	USD 14,333	Fortive Corp	1,055,339	0.07
USD 8,500	Dynatrace Inc	464,865	0.03	USD 5,700	Fortune Brands Innovations Inc	433,998	0.03
USD 3,876	Eastman Chemical Co	348,142	0.02	USD 8,259	Fox Corp	245,045	0.02
USD 14,758	Eaton Corp PLC	3,554,022	0.22	USD 6,876	Fox Corp	190,121	0.01
USD 21,830	eBay Inc	952,225	0.06	USD 13,065	Franklin Resources Inc	389,206	0.02
USD 10,264	Ecolab Inc	2,035,864	0.13	USD 52,100	Freeport-McMoRan Inc	2,217,897	0.14
USD 12,989	Edison International	928,584	0.06	USD 10,000	Gaming and Leisure Properties Inc REIT	493,500	0.03
USD 24,310	Edwards Lifesciences Corp	1,853,637	0.12	USD 3,100	Gartner Inc	1,398,441	0.09
USD 10,478	Electronic Arts Inc	1,433,495	0.09	USD 14,200	GE HealthCare Technologies Inc	1,097,944	0.07
USD 9,322	Elevance Health Inc	4,395,882	0.27	USD 24,483	Gen Digital Inc	558,702	0.03
USD 30,883	Eli Lilly & Co	18,002,318	1.12	USD 40,705	General Electric Co	5,195,179	0.32
USD 23,120	Emerson Electric Co	2,250,270	0.14	USD 23,578	General Mills Inc	1,535,871	0.10
USD 4,700	Enphase Energy Inc	621,058	0.04	USD 55,252	General Motors Co	1,984,652	0.12
USD 5,700	Entegris Inc	682,974	0.04	USD 5,911	Genuine Parts Co	818,674	0.05
USD 6,996	Entergy Corp	707,925	0.04	USD 49,680	Gilead Sciences Inc	4,024,577	0.25
USD 21,335	EOG Resources Inc	2,580,468	0.16	USD 9,021	Global Payments Inc	1,145,667	0.07
USD 1,800	Epam Systems Inc	535,212	0.03	USD 3,962	Globe Life Inc	482,255	0.03
USD 14,900	EQT Corp	576,034	0.04	USD 6,200	GoDaddy Inc	658,192	0.04
USD 4,093	Equifax Inc	1,012,158	0.06	USD 12,559	Goldman Sachs Group Inc	4,844,885	0.30
USD 3,492	Equinix Inc REIT	2,812,422	0.18	USD 6,700	Graco Inc	581,292	0.04
USD 16,400	Equitable Holdings Inc	546,120	0.03	USD 36,406	Halliburton Co	1,316,077	0.08
USD 7,200	Equity LifeStyle Properties Inc REIT	507,888	0.03	USD 11,904	Hartford Financial Services Group Inc	956,844	0.06
USD 15,341	Equity Residential REIT	938,256	0.06	USD 5,302	Hasbro Inc	270,720	0.02
USD 1,200	Erie Indemnity Co	401,904	0.03				
USD 9,800	Essential Utilities Inc	366,030	0.02				
USD 1,980	Essex Property Trust Inc REIT	490,921	0.03				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.33% (continued)				Common and Preferred Stocks - 99.33% (continued)			
United States (continued)				United States (continued)			
USD 8,243	HCA Healthcare Inc	2,231,215	0.14	USD 42,500	Keurig Dr Pepper Inc	1,416,100	0.09
USD 22,633	Healthpeak Properties Inc REIT	448,133	0.03	USD 36,448	KeyCorp	524,851	0.03
USD 2,000	HEICO Corp	357,740	0.02	USD 6,700	Keysight Technologies Inc	1,065,903	0.07
USD 3,300	HEICO Corp	470,052	0.03	USD 13,565	Kimberly-Clark Corp	1,648,283	0.10
USD 2,926	Henry Schein Inc	221,527	0.01	USD 21,500	Kimco Realty Corp REIT	458,165	0.03
USD 5,578	Hershey Co	1,039,962	0.06	USD 79,467	Kinder Morgan Inc	1,401,798	0.09
USD 11,280	Hess Corp	1,626,125	0.10	USD 23,400	KKR & Co Inc	1,938,690	0.12
USD 40,695	Hewlett Packard Enterprise Co	691,001	0.04	USD 5,202	KLA Corp	3,023,923	0.19
USD 4,100	HF Sinclair Corp	227,837	0.01	USD 6,700	Knight-Swift Transportation Holdings Inc	386,255	0.02
USD 10,361	Hilton Worldwide Holdings Inc	1,886,634	0.12	USD 29,914	Kraft Heinz Co	1,106,220	0.07
USD 7,098	Hologic Inc	507,152	0.03	USD 27,178	Kroger Co	1,242,306	0.08
USD 38,174	Home Depot Inc	13,229,200	0.82	USD 8,900	L Brands Inc	384,124	0.02
USD 25,387	Honeywell International Inc	5,323,908	0.33	USD 6,723	L3Harris Technologies Inc	1,415,998	0.09
USD 12,766	Hormel Foods Corp	409,916	0.03	USD 3,598	Laboratory Corp of America Holdings	817,789	0.05
USD 29,924	Host Hotels & Resorts Inc REIT	582,620	0.04	USD 5,013	Lam Research Corp	3,926,482	0.24
USD 15,881	Howmet Aerospace Inc	859,480	0.05	USD 5,200	Lamb Weston Holdings Inc	562,068	0.04
USD 30,395	HP Inc	914,586	0.06	USD 14,498	Las Vegas Sands Corp	713,447	0.04
USD 1,700	Hubbell Inc	559,181	0.03	USD 5,300	Lattice Semiconductor Corp	365,647	0.02
USD 1,870	HubSpot Inc	1,085,610	0.07	USD 2,500	Lear Corp	353,025	0.02
USD 4,411	Humana Inc	2,019,400	0.13	USD 5,600	Leidos Holdings Inc	606,144	0.04
USD 60,319	Huntington Bancshares Inc	767,258	0.05	USD 8,615	Lennar Corp	1,283,980	0.08
USD 1,700	Huntington Ingalls Industries Inc	441,388	0.03	USD 1,300	Lennox International Inc	581,776	0.04
USD 1,900	Hyatt Hotels Corp	247,779	0.02	USD 4,900	Liberty Broadband Corp	394,891	0.02
USD 2,200	IDEX Corp	477,642	0.03	USD 8,300	Liberty Media Corp-Liberty Formula One	523,979	0.03
USD 2,900	IDEX Laboratories Inc	1,609,645	0.10	USD 6,923	Liberty Media Corp-Liberty SiriusXM	199,244	0.01
USD 12,098	Illinois Tool Works Inc	3,168,950	0.20	USD 4,500	Live Nation Entertainment Inc	421,200	0.03
USD 4,807	Illumina Inc	669,327	0.04	USD 9,846	LKQ Corp	470,540	0.03
USD 8,122	Incyte Corp	509,980	0.03	USD 7,441	Loews Corp	517,819	0.03
USD 14,001	Ingersoll Rand Inc	1,082,837	0.07	USD 22,107	Lowe's Cos Inc	4,919,913	0.31
USD 2,900	Insulet Corp	629,242	0.04	USD 3,300	LPL Financial Holdings Inc	751,146	0.05
USD 160,059	Intel Corp	8,042,965	0.50	USD 18,100	Lucid Group Inc	76,201	0.00
USD 20,970	Intercontinental Exchange Inc	2,693,177	0.17	USD 10,959	LyondellBasell Industries NV	1,041,982	0.07
USD 35,196	International Business Machines Corp	5,756,306	0.36	USD 5,563	M&T Bank Corp	762,576	0.05
USD 10,773	International Flavors & Fragrances Inc	872,290	0.05	USD 2,500	Manhattan Associates Inc	538,300	0.03
USD 10,987	International Paper Co	397,180	0.02	USD 20,400	Marathon Oil Corp	492,864	0.03
USD 13,726	Interpublic Group of Cos Inc	448,017	0.03	USD 15,969	Marathon Petroleum Corp	2,369,161	0.15
USD 10,733	Intuit Inc	6,708,447	0.42	USD 440	Markel Group Inc	624,756	0.04
USD 13,469	Intuitive Surgical Inc	4,543,902	0.28	USD 1,800	MarketAxess Holdings Inc	527,130	0.03
USD 18,900	Invitation Homes Inc REIT	644,679	0.04	USD 9,212	Marriott International Inc	2,077,398	0.13
USD 7,403	IQVIA Holdings Inc	1,712,906	0.11	USD 19,665	Marsh & McLennan Cos Inc	3,725,928	0.23
USD 12,040	Iron Mountain Inc REIT	842,559	0.05	USD 2,535	Martin Marietta Materials Inc	1,264,737	0.08
USD 4,511	J M Smucker Co	570,100	0.04	USD 34,815	Marvell Technology Inc	2,099,693	0.13
USD 5,200	Jabil Inc	662,480	0.04	USD 8,443	Masco Corp	565,512	0.04
USD 3,000	Jack Henry & Associates Inc	490,230	0.03	USD 32,163	Mastercard Inc	13,717,841	0.85
USD 5,396	Jacobs Solutions Inc	700,401	0.04	USD 12,187	Match Group Inc	444,826	0.03
USD 3,565	JB Hunt Transport Services Inc	712,073	0.04	USD 9,352	McCormick & Co Inc	639,864	0.04
USD 92,085	Johnson & Johnson	14,433,403	0.90	USD 27,824	McDonald's Corp	8,250,094	0.51
USD 111,034	JPMorgan Chase & Co	18,886,883	1.18	USD 4,922	McKesson Corp	2,278,788	0.14
USD 13,941	Juniper Networks Inc	410,981	0.03	USD 96,946	Merck & Co Inc	10,569,053	0.66
USD 7,613	Kellanova	425,643	0.03				
USD 65,500	Kenvue Inc	1,410,215	0.09				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.33% (continued)				Common and Preferred Stocks - 99.33% (continued)			
United States (continued)				United States (continued)			
USD 84,961	Meta Platforms Inc	30,072,796	1.87	USD 12,626	Paychex Inc	1,503,883	0.09
USD 22,087	MetLife Inc	1,460,613	0.09	USD 2,100	Paycom Software Inc	434,112	0.03
USD 917	Mettler-Toledo International Inc	1,112,284	0.07	USD 1,400	Paylocity Holding Corp	230,790	0.01
USD 11,743	MGM Resorts International	524,677	0.03	USD 41,130	PayPal Holdings Inc	2,525,793	0.16
USD 19,608	Microchip Technology Inc	1,768,249	0.11	USD 52,580	PepsiCo Inc	8,930,187	0.56
USD 43,706	Micron Technology Inc	3,729,870	0.23	USD 215,671	Pfizer Inc	6,209,168	0.39
USD 269,747	Microsoft Corp	101,435,662	6.32	USD 77,600	PG&E Corp	1,399,128	0.09
USD 4,200	Mid-America Apartment Communities Inc REIT	564,732	0.04	USD 59,358	Philip Morris International Inc	5,584,401	0.35
USD 12,400	Moderna Inc	1,233,180	0.08	USD 16,147	Phillips 66	2,149,812	0.13
USD 2,100	Molina Healthcare Inc	758,751	0.05	USD 23,900	Pinterest Inc	885,256	0.06
USD 7,722	Molson Coors Beverage Co	472,664	0.03	USD 9,237	Pioneer Natural Resources Co	2,077,217	0.13
USD 51,982	Mondelez International Inc	3,765,056	0.23	USD 14,449	PNC Financial Services Group Inc	2,237,428	0.14
USD 2,400	MongoDB Inc	981,240	0.06	USD 1,100	Pool Corp	438,581	0.03
USD 1,853	Monolithic Power Systems Inc	1,168,835	0.07	USD 7,900	PPG Industries Inc	1,181,445	0.07
USD 28,054	Monster Beverage Corp	1,616,191	0.10	USD 22,311	PPL Corp	604,628	0.04
USD 6,074	Moody's Corp	2,372,261	0.15	USD 8,541	Principal Financial Group Inc	671,920	0.04
USD 46,277	Morgan Stanley	4,315,330	0.27	USD 90,124	Procter & Gamble Co	13,206,771	0.82
USD 11,591	Mosaic Co	414,146	0.03	USD 21,676	Progressive Corp	3,452,553	0.22
USD 6,737	Motorola Solutions Inc	2,109,287	0.13	USD 35,376	Prologis Inc REIT	4,715,621	0.29
USD 3,000	MSCI Inc	1,696,950	0.11	USD 14,715	Prudential Financial Inc	1,526,093	0.10
USD 14,310	Nasdaq Inc	831,983	0.05	USD 4,600	PTC Inc	804,816	0.05
USD 8,080	NetApp Inc	712,333	0.04	USD 19,476	Public Service Enterprise Group Inc	1,190,957	0.07
USD 16,946	Netflix Inc	8,250,668	0.51	USD 6,263	Public Storage REIT	1,910,215	0.12
USD 3,700	Neurocrine Biosciences Inc	487,512	0.03	USD 8,587	PulteGroup Inc	886,350	0.06
USD 46,552	Newmont Corp	1,926,787	0.12	USD 4,532	Qorvo Inc	510,349	0.03
USD 17,729	News Corp	435,247	0.03	USD 42,678	Qualcomm Inc	6,172,519	0.38
USD 78,212	NextEra Energy Inc	4,750,597	0.30	USD 6,000	Quanta Services Inc	1,294,800	0.08
USD 46,804	NIKE Inc	5,081,510	0.32	USD 4,198	Quest Diagnostics Inc	578,820	0.04
USD 17,800	NiSource Inc	472,590	0.03	USD 8,142	Raymond James Financial Inc	907,833	0.06
USD 2,200	Nordson Corp	581,152	0.04	USD 27,109	Realty Income Corp REIT	1,556,599	0.10
USD 7,974	Norfolk Southern Corp	1,884,894	0.12	USD 6,554	Regency Centers Corp REIT	439,118	0.03
USD 7,426	Northern Trust Corp	626,606	0.04	USD 3,994	Regeneron Pharmaceuticals Inc	3,507,890	0.22
USD 9,600	NRG Energy Inc	496,320	0.03	USD 30,177	Regions Financial Corp	584,830	0.04
USD 9,802	Nucor Corp	1,705,940	0.11	USD 2,400	Reliance Steel & Aluminum Co	671,232	0.04
USD 94,427	Nvidia Corp	46,762,139	2.91	USD 1,400	Repligen Corp	251,720	0.02
USD 130	NVR Inc	910,058	0.06	USD 7,781	Republic Services Inc	1,283,165	0.08
USD 26,905	Occidental Petroleum Corp	1,606,498	0.10	USD 5,852	ResMed Inc	1,006,661	0.06
USD 7,100	Okta Inc	642,763	0.04	USD 4,900	Revvity Inc	535,619	0.03
USD 3,500	Old Dominion Freight Line Inc	1,418,655	0.09	USD 24,500	Rivian Automotive Inc	574,770	0.04
USD 6,887	Omnicom Group Inc	595,794	0.04	USD 4,620	Robert Half Inc	406,190	0.03
USD 15,200	On Semiconductor Corp	1,269,656	0.08	USD 24,400	Robinhood Markets Inc	310,856	0.02
USD 23,302	ONEOK Inc	1,636,266	0.10	USD 15,400	Roblox Corp	704,088	0.04
USD 62,805	Oracle Corp	6,621,531	0.41	USD 3,985	Rockwell Automation Inc	1,237,263	0.08
USD 2,187	O'Reilly Automotive Inc	2,077,825	0.13	USD 5,300	Roku Inc	485,798	0.03
USD 16,158	Otis Worldwide Corp	1,445,656	0.09	USD 9,225	Rollins Inc	402,856	0.03
USD 4,100	Owens Corning	607,743	0.04	USD 4,222	Roper Technologies Inc	2,301,708	0.14
USD 21,197	Paccar Inc	2,069,887	0.13	USD 13,592	Ross Stores Inc	1,880,997	0.12
USD 3,900	Packaging Corp of America	635,349	0.04	USD 9,598	Royal Caribbean Cruises Ltd	1,242,845	0.08
USD 74,800	Palantir Technologies Inc	1,284,316	0.08	USD 14,800	Royalty Pharma PLC	415,732	0.03
USD 12,311	Palo Alto Networks Inc	3,630,268	0.23	USD 5,400	RPM International Inc	602,802	0.04
USD 12,040	Paramount Global	178,072	0.01	USD 55,537	RTX Corp	4,672,883	0.29
USD 4,599	Parker-Hannifin Corp	2,118,759	0.13	USD 12,637	S&P Global Inc	5,566,851	0.35

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.33% (continued)				Common and Preferred Stocks - 99.33% (continued)			
United States (continued)				United States (continued)			
USD 37,212	Salesforce Inc	9,791,966	0.61	USD 7,200	Twilio Inc	546,264	0.03
USD 3,750	SBA Communications Corp REIT	951,337	0.06	USD 1,700	Tyler Technologies Inc	710,804	0.04
USD 53,565	Schlumberger NV	2,787,523	0.17	USD 10,133	Tyson Foods Inc	544,649	0.03
USD 4,687	SEI Investments Co	297,859	0.02	USD 70,300	Uber Technologies Inc	4,328,371	0.27
USD 22,560	Sempra	1,685,909	0.11	USD 13,467	UDR Inc REIT	515,651	0.03
USD 7,974	ServiceNow Inc	5,633,551	0.35	USD 3,600	U-Haul Holding Co	253,584	0.02
USD 9,021	Sherwin-Williams Co	2,813,650	0.18	USD 15,100	UiPath Inc	375,084	0.02
USD 11,701	Simon Property Group Inc REIT	1,669,031	0.10	USD 2,013	Ulta Beauty Inc	986,350	0.06
USD 33,778	Sirius XM Holdings Inc	184,766	0.01	USD 23,317	Union Pacific Corp	5,727,122	0.36
USD 6,341	Skyworks Solutions Inc	712,855	0.04	USD 26,978	United Parcel Service Inc	4,241,751	0.26
USD 30,800	Snap Inc	521,444	0.03	USD 2,711	United Rentals Inc	1,554,542	0.10
USD 1,835	Snap-on Inc	530,021	0.03	USD 1,200	United Therapeutics Corp	263,868	0.02
USD 11,200	Snowflake Inc	2,228,800	0.14	USD 35,443	UnitedHealth Group Inc	18,659,676	1.16
USD 42,928	Southern Co	3,010,111	0.19	USD 8,400	Unity Software Inc	343,476	0.02
USD 6,672	Southwest Airlines Co	192,687	0.01	USD 1,309	Universal Health Services Inc	199,544	0.01
USD 6,600	Splunk Inc	1,005,510	0.06	USD 56,159	US Bancorp	2,430,562	0.15
USD 9,000	SS&C Technologies Holdings Inc	549,990	0.03	USD 1,800	Vail Resorts Inc	384,246	0.02
USD 5,161	Stanley Black & Decker Inc	506,294	0.03	USD 12,629	Valero Energy Corp	1,641,770	0.10
USD 42,687	Starbucks Corp	4,098,379	0.26	USD 5,900	Veeva Systems Inc	1,135,868	0.07
USD 12,280	State Street Corp	951,209	0.06	USD 16,759	Ventas Inc REIT	835,269	0.05
USD 5,800	Steel Dynamics Inc	684,980	0.04	USD 9,500	Veralto Corp	781,470	0.05
USD 4,000	Steris Plc	879,400	0.05	USD 2,848	VeriSign Inc	586,574	0.04
USD 13,591	Stryker Corp	4,069,961	0.25	USD 5,722	Verisk Analytics Inc	1,366,757	0.09
USD 4,800	Sun Communities Inc REIT	641,520	0.04	USD 160,797	Verizon Communications Inc	6,062,047	0.38
USD 1,600	Super Micro Computer Inc	454,816	0.03	USD 9,904	Vertex Pharmaceuticals Inc	4,029,839	0.25
USD 14,517	Synchrony Financial	554,404	0.03	USD 11,400	Vertiv Holdings Co	547,542	0.03
USD 5,746	Synopsys Inc	2,958,673	0.18	USD 13,930	VF Corp	261,884	0.02
USD 17,739	Sysco Corp	1,297,253	0.08	USD 50,886	Viatris Inc	551,095	0.03
USD 9,578	T Rowe Price Group Inc	1,031,455	0.06	USD 39,000	VICI Properties Inc REIT	1,243,320	0.08
USD 6,800	Take-Two Interactive Software Inc	1,094,460	0.07	USD 61,394	Visa Inc	15,983,928	1.00
USD 9,500	Targa Resources Corp	825,265	0.05	USD 14,200	Vistra Corp	546,984	0.03
USD 18,313	Target Corp	2,608,137	0.16	USD 4,528	Vulcan Materials Co	1,027,901	0.06
USD 1,700	Teledyne Technologies Inc	758,693	0.05	USD 8,904	W R Berkley Corp	629,691	0.04
USD 1,200	Teleflex Inc	299,208	0.02	USD 27,202	Walgreens Boots Alliance Inc	710,244	0.04
USD 6,800	Teradyne Inc	737,936	0.05	USD 56,600	Walmart Inc	8,922,990	0.56
USD 109,215	Tesla Inc	27,137,743	1.69	USD 69,901	Walt Disney Co	6,311,361	0.39
USD 34,717	Texas Instruments Inc	5,917,860	0.37	USD 90,679	Warner Bros Discovery Inc	1,031,927	0.06
USD 200	Texas Pacific Land Corp	314,490	0.02	USD 16,187	Waste Management Inc	2,899,092	0.18
USD 7,039	Textron Inc	566,076	0.04	USD 1,763	Waters Corp	580,432	0.04
USD 14,704	Thermo Fisher Scientific Inc	7,804,736	0.49	USD 1,200	Watsco Inc	514,164	0.03
USD 42,440	TJX Cos Inc	3,981,296	0.25	USD 10,789	WEC Energy Group Inc	908,110	0.06
USD 21,112	T-Mobile US Inc	3,384,887	0.21	USD 139,867	Wells Fargo & Co	6,884,254	0.43
USD 16,600	Toast Inc	303,116	0.02	USD 18,606	Welltower Inc REIT	1,677,703	0.10
USD 3,000	Toro Co	287,970	0.02	USD 3,100	West Pharmaceutical Services Inc	1,091,572	0.07
USD 3,674	Tractor Supply Co	790,020	0.05	USD 13,146	Western Digital Corp	688,456	0.04
USD 17,100	Trade Desk Inc	1,230,516	0.08	USD 5,965	Westinghouse Air Brake Technologies Corp	756,959	0.05
USD 4,500	Tradeweb Markets Inc	408,960	0.03	USD 1,600	Westlake Corp	223,936	0.01
USD 2,100	TransDigm Group Inc	2,124,360	0.13	USD 8,117	WestRock Co	337,018	0.02
USD 8,000	TransUnion	549,680	0.03	USD 24,633	Weyerhaeuser Co REIT	856,489	0.05
USD 9,048	Travelers Cos Inc	1,723,554	0.11	USD 48,689	Williams Cos Inc	1,695,838	0.11
USD 8,113	Trimble Inc	431,612	0.03	USD 8,251	Workday Inc	2,277,771	0.14
USD 51,705	Truist Financial Corp	1,908,949	0.12	USD 8,100	WP Carey Inc REIT	524,961	0.03

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.33% (continued)				Common and Preferred Stocks - 99.33% (continued)			
United States (continued)				United States (continued)			
USD 1,602	WW Grainger Inc	1,327,561	0.08	USD 9,100	Zoom Video Communications Inc	654,381	0.04
USD 4,432	Wynn Resorts Ltd	403,800	0.03	USD 3,500	Zscaler Inc	775,460	0.05
USD 21,676	Xcel Energy Inc	1,341,961	0.08				
USD 10,363	Xylem Inc	1,185,113	0.07	Total United States		1,542,728,203	96.14
USD 9,578	Yum! Brands Inc	1,251,461	0.08	Total Common and Preferred Stocks		1,594,027,974	99.33
USD 2,200	Zebra Technologies Corp	601,326	0.04	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		1,594,027,974	99.33
USD 7,500	Zillow Group Inc	433,950	0.03	TOTAL INVESTMENTS		1,594,027,974	99.33
USD 8,748	Zimmer Biomet Holdings Inc	1,064,632	0.07				
USD 18,189	Zoetis Inc	3,589,963	0.22				

Derivatives

Forward Foreign Exchange Contracts Hedge – 0.21%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold USD, due 03/01/24	Bank of Montreal	89,240,446	97,565,375	1,014,096	0.06
Bought EUR / Sold USD, due 03/01/24	BNP Paribas SA	112,549,765	122,970,375	1,357,738	0.09
Bought EUR / Sold USD, due 03/01/24	Citibank NA	89,282,953	97,565,375	1,061,051	0.07
Bought EUR / Sold USD, due 03/01/24	HSBC Bank PLC	89,291,042	97,565,375	1,069,987	0.07
Bought EUR / Sold USD, due 03/01/24	UBS AG	8,095,040	8,893,000	49,187	0.00
Bought USD / Sold EUR, due 03/01/24	BNP Paribas SA	100,401,875	90,583,260	339,064	0.02
Bought USD / Sold EUR, due 03/01/24	Deutsche Bank AG	100,401,875	90,692,134	218,796	0.01
Bought USD / Sold EUR, due 03/01/24	Standard Chartered Bank	83,878,375	75,460,500	520,924	0.03
Bought USD / Sold EUR, due 03/01/24	UBS AG	110,832,875	100,201,316	145,478	0.01
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				5,776,321	0.36

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold USD, due 02/02/24	BNP Paribas SA	75,367,974	83,878,375	(525,627)	(0.03)
Bought EUR / Sold USD, due 02/02/24	Deutsche Bank AG	75,475,669	83,878,375	(406,522)	(0.03)
Bought EUR / Sold USD, due 02/02/24	Standard Chartered Bank	75,371,374	83,878,375	(521,867)	(0.03)
Bought EUR / Sold USD, due 02/02/24	UBS AG	75,372,105	83,878,375	(521,058)	(0.03)
Bought USD / Sold EUR, due 03/01/24	Barclays Bank PLC	16,801,500	15,383,096	(191,439)	(0.01)
Bought USD / Sold EUR, due 03/01/24	Merrill Lynch International Westpac Banking Corporation	10,294,000	9,549,995	(255,403)	(0.02)
Bought USD / Sold EUR, due 03/01/24	Corporation	1,949,000	1,775,190	(11,963)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(2,433,879)	(0.15)
Total Forward Foreign Exchange Contracts Hedge				3,342,442	0.21

Schedule of Investments (continued)
 as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Futures Contracts – 0.01%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
S&P EMINI INDEX FUTURE, due 15/03/24	USD	31	7,471,000	189,090	0.01
Unrealised Gain on Futures Contracts			7,471,000	189,090	0.01
Total Futures Contracts			7,471,000	189,090	0.01
Other Net Assets/(Liabilities)				7,167,811	0.45
TOTAL NET ASSETS				1,604,727,317	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 157,722 held as cash at Barclays Capital Inc.

Schedule of Investments

as at 31 December 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 99.62%				Common and Preferred Stocks - 99.62% <i>(continued)</i>			
Austria				France <i>(continued)</i>			
EUR 18,892	Erste Group Bank AG	693,903	0.26	EUR 37,007	Cie Generale des Etablissements Michelin SCA	1,201,247	0.45
EUR 7,763	OMV AG	308,735	0.12	EUR 2,824	Covivio SA REIT	137,472	0.05
EUR 3,983	Verbund AG	334,771	0.13	EUR 58,848	Credit Agricole SA	756,315	0.28
EUR 6,078	voestalpine AG	173,588	0.06	EUR 35,123	Danone SA	2,061,018	0.77
Total Austria		1,510,997	0.57	EUR 1,234	Dassault Aviation SA	221,133	0.08
Belgium				EUR 36,451	Dassault Systemes SE	1,612,410	0.60
EUR 8,038	Ageas SA/NV	315,974	0.12	EUR 13,948	Edenred SE	755,145	0.28
EUR 47,381	Anheuser-Busch InBev SA/NV	2,767,998	1.04	EUR 4,233	Eiffage SA	410,686	0.15
EUR 1,257	D'ieteren Group	222,363	0.08	EUR 99,632	Engie SA	1,585,942	0.59
EUR 1,635	Elia Group SA/NV	185,246	0.07	EUR 16,083	EssilorLuxottica SA	2,920,673	1.09
EUR 5,218	Groupe Bruxelles Lambert NV	371,626	0.14	EUR 2,386	Eurazeo SE	171,434	0.07
EUR 14,151	KBC Group NV	830,947	0.31	EUR 2,095	Gecina SA REIT	230,660	0.09
EUR 25	Lotus Bakeries NV	205,750	0.08	EUR 20,224	Getlink SE	335,011	0.13
EUR 836	Sofina SA	188,434	0.07	EUR 1,728	Hermes International SCA	3,315,686	1.24
EUR 3,766	Syensqo SA	354,983	0.13	EUR 2,097	Ipsen SA	226,266	0.09
EUR 6,781	Ucb SA	535,021	0.20	EUR 4,061	Kering SA	1,620,339	0.61
EUR 12,262	Umicore SA	305,324	0.11	EUR 12,210	Klepierre SA REIT	301,343	0.11
EUR 9,589	Warehouses De Pauw CVA REIT	273,286	0.10	EUR 4,943	La Francaise des Jeux SAEM	162,328	0.06
Total Belgium		6,556,952	2.45	EUR 14,460	Legrand SA	1,360,686	0.51
Finland				EUR 13,157	L'Oreal SA	5,929,202	2.22
EUR 7,298	Elisa OYJ	305,567	0.11	EUR 15,062	LVMH Moet Hennessy Louis Vuitton SE	11,049,483	4.14
EUR 22,432	Fortum Oyj	292,962	0.11	EUR 101,572	Orange SA	1,046,598	0.39
EUR 16,326	Kesko Oyj	292,644	0.11	EUR 11,156	Pernod Ricard SA	1,782,171	0.67
EUR 19,200	Kone Oyj	867,072	0.32	EUR 12,157	Publicis Groupe SA	1,021,188	0.38
EUR 34,143	Metso Oyj	313,091	0.12	EUR 1,277	Remy Cointreau SA	146,855	0.06
EUR 23,881	Neste Oyj	769,207	0.29	EUR 9,797	Renault SA	361,558	0.14
EUR 286,193	Nokia Oyj	873,461	0.33	EUR 18,645	Safran SA	2,973,132	1.11
EUR 177,386	Nordea Bank Abp	1,991,335	0.75	EUR 62,092	Sanofi SA	5,573,378	2.09
EUR 5,724	Orion Oyj	224,782	0.08	EUR 1,574	Sartorius Stedim Biotech	376,973	0.14
EUR 23,954	Sampo Oyj	948,818	0.36	EUR 29,685	Schneider Electric SE	5,396,139	2.02
EUR 33,689	Stora Enso OYJ	421,955	0.16	EUR 1,117	SEB SA	126,221	0.05
EUR 28,300	UPM-Kymmene Oyj	963,898	0.36	EUR 40,294	Societe Generale SA	968,063	0.36
EUR 27,450	Wartsila OYJ Abp	360,281	0.13	EUR 4,860	Sodexo SA	484,153	0.18
Total Finland		8,625,073	3.23	EUR 3,232	Teleperformance SE	426,786	0.16
France				EUR 5,534	Thales SA	741,279	0.28
EUR 11,039	Accor SA	381,949	0.14	EUR 125,006	TotalEnergies SE	7,700,370	2.88
EUR 1,637	Aeroports de Paris SA	191,856	0.07	EUR 6,768	Unibail-Rodamco-Westfield REIT	452,915	0.17
EUR 28,570	Air Liquide SA	5,031,748	1.88	EUR 36,171	Veolia Environnement SA	1,033,044	0.39
EUR 32,336	Airbus SE	4,519,926	1.69	EUR 27,694	Vinci SA	3,148,808	1.18
EUR 15,580	Alstom SA	189,764	0.07	EUR 33,799	Vivendi SE	327,039	0.12
EUR 3,377	Amundi SA	208,023	0.08	EUR 13,088	Worldline SA	205,089	0.08
EUR 3,546	Arkema SA	365,238	0.14	Total France		93,030,089	34.83
EUR 98,407	AXA SA	2,902,022	1.09	Germany			
EUR 2,331	BioMerieux	234,499	0.09	EUR 8,906	adidas AG	1,640,129	0.61
EUR 57,301	BNP Paribas SA	3,586,470	1.34	EUR 22,000	Allianz SE	5,322,900	1.99
EUR 44,256	Bolloré SE	250,268	0.09	EUR 48,686	BASF SE	2,374,903	0.89
EUR 9,953	Bouygues SA	339,596	0.13	EUR 53,986	Bayer AG	1,815,549	0.68
EUR 17,045	Bureau Veritas SA	389,819	0.15	EUR 17,395	Bayerische Motoren Werke AG	1,753,068	0.66
EUR 8,522	Capgemini SE	1,608,527	0.60	EUR 3,389	Bayerische Motoren Werke AG-Preferred Stock	304,841	0.11
EUR 31,201	Carrefour SA	516,845	0.19	EUR 3,865	Bechtle AG	175,432	0.07
EUR 24,862	Cie de Saint-Gobain SA	1,657,301	0.62				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.62% (continued)				Common and Preferred Stocks - 99.62% (continued)			
Germany (continued)				Ireland			
EUR 5,296	Beiersdorf AG	718,667	0.27	USD 11,500	AerCap Holdings NV	773,711	0.29
EUR 7,255	Brenntag SE	603,761	0.23	EUR 83,938	AIB Group PLC	325,679	0.12
EUR 1,922	Carl Zeiss Meditec AG	189,970	0.07	EUR 54,354	Bank of Ireland Group PLC	446,681	0.17
EUR 59,128	Commerzbank AG	636,217	0.24	EUR 9,637	Flutter Entertainment PLC	1,541,920	0.58
EUR 6,326	Continental AG	486,596	0.18	EUR 8,823	Kerry Group PLC	694,017	0.26
EUR 10,763	Covestro AG	566,995	0.21	EUR 8,102	Kingspan Group PLC	635,197	0.24
EUR 29,079	Daimler Truck Holding AG	989,268	0.37	EUR 14,537	Smurfit Kappa Group PLC	521,588	0.19
EUR 8,711	Delivery Hero SE	217,862	0.08	Total Ireland		4,938,793	1.85
EUR 103,473	Deutsche Bank AG	1,279,340	0.48	Italy			
EUR 10,364	Deutsche Boerse AG	1,932,886	0.72	EUR 5,946	Amplifon SpA	186,348	0.07
EUR 33,899	Deutsche Lufthansa AG	272,819	0.10	EUR 53,871	Assicurazioni Generali SpA	1,029,206	0.38
EUR 54,071	Deutsche Post AG	2,425,355	0.91	EUR 61,160	Banco BPM SpA	292,406	0.11
EUR 176,804	Deutsche Telekom AG	3,845,487	1.44	EUR 29,754	Davide Campari-Milano NV	303,937	0.11
EUR 6,580	Dr Ing hc F Porsche AG	525,742	0.20	EUR 1,395	DiaSorin SpA	130,070	0.05
EUR 122,469	EON SE	1,487,998	0.56	EUR 443,665	Enel SpA	2,985,865	1.12
EUR 11,531	Evonik Industries AG	213,324	0.08	EUR 128,908	Eni SpA	1,978,480	0.74
EUR 11,645	Fresenius Medical Care AG & Co KGaA	442,044	0.17	EUR 6,876	Ferrari NV	2,098,555	0.79
EUR 22,104	Fresenius SE & Co KGaA	620,459	0.23	EUR 34,579	FinecoBank Banca Fineco SpA	469,756	0.18
EUR 8,929	GEA Group AG	336,534	0.13	EUR 17,943	Infrastrutture Wireless Italiane SpA	205,447	0.08
EUR 3,370	Hannover Rueck SE	728,931	0.27	EUR 837,322	Intesa Sanpaolo SpA	2,213,461	0.83
EUR 7,611	Heidelberg Materials AG	616,034	0.23	EUR 20,128	Leonardo SpA	300,612	0.11
EUR 9,050	Hellofresh SE	129,506	0.05	EUR 27,711	Mediobanca Banca di Credito Finanziario SpA	310,502	0.12
EUR 5,423	Henkel AG & Co KGaA	352,387	0.13	EUR 11,462	Moncler SpA	638,433	0.24
EUR 9,379	Henkel AG & Co KGaA—Preferred Stock	683,354	0.26	EUR 34,026	Nexi SpA	251,997	0.09
EUR 71,237	Infineon Technologies AG	2,692,759	1.01	EUR 31,238	Poste Italiane SpA	320,970	0.12
EUR 4,027	Knorr-Bremse AG	236,788	0.09	EUR 14,490	Prysmian SpA	596,553	0.22
EUR 3,702	LEG Immobilien SE	293,643	0.11	EUR 6,221	Recordati Industria Chimica e Farmaceutica SpA	303,771	0.11
EUR 43,338	Mercedes-Benz Group AG	2,710,792	1.01	EUR 114,698	Snam SpA	533,919	0.20
EUR 6,858	Merck KGaA	988,238	0.37	EUR 576,879	Telecom Italia SpA/Milano	169,718	0.06
EUR 3,073	MTU Aero Engines AG	600,003	0.22	EUR 76,664	Terna - Rete Elettrica Nazionale	579,120	0.22
EUR 7,444	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	2,792,244	1.05	EUR 87,616	UniCredit SpA	2,152,287	0.81
EUR 3,276	Nemetschek SE	257,101	0.10	Total Italy		18,051,413	6.76
EUR 6,021	Puma SE	304,181	0.11	Luxembourg			
EUR 282	Rational AG	197,259	0.07	EUR 28,039	ArcelorMittal SA	719,901	0.27
EUR 2,477	Rheinmetall AG	710,899	0.27	EUR 7,106	Eurofins Scientific SE	419,112	0.15
EUR 33,841	RWE AG	1,393,572	0.52	EUR 26,965	Tenaris SA	424,564	0.16
EUR 56,962	SAP SE	7,945,060	2.97	Total Luxembourg		1,563,577	0.58
EUR 1,490	Sartorius AG—Preferred Stock	496,468	0.19	Netherlands			
EUR 4,261	Scout24 SE	273,386	0.10	EUR 23,247	ABN AMRO Bank NV	315,927	0.12
EUR 41,457	Siemens AG	7,044,373	2.64	EUR 1,184	Adyen NV	1,381,254	0.52
EUR 15,760	Siemens Healthineers AG	828,976	0.31	EUR 88,341	Aegon Ltd	463,614	0.17
EUR 6,991	Symrise AG	696,583	0.26	EUR 8,945	Akzo Nobel NV	669,265	0.25
EUR 3,473	Talanx AG	224,529	0.08	EUR 3,159	Argenx SE	1,085,116	0.41
EUR 39,980	Vonovia SE	1,141,029	0.43	EUR 2,638	ASM International NV	1,239,728	0.46
EUR 1,144	Wacker Chemie AG	130,759	0.05	EUR 21,991	ASML Holding NV	14,991,265	5.61
EUR 12,415	Zalando SE	266,302	0.10	EUR 9,054	ASR Nederland NV	386,606	0.15
Total Germany		65,913,302	24.68	EUR 4,011	BE Semiconductor Industries NV	547,301	0.21
				EUR 4,674	Euronext NV	367,610	0.14
				EUR 4,820	EXOR NV	436,210	0.16

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.62% (continued)				Common and Preferred Stocks - 99.62% (continued)			
Netherlands (continued)				Spain (continued)			
EUR 28,604	Ferrovial SE	944,504	0.35	EUR 30,595	Cellnex Telecom SA	1,091,018	0.41
EUR 6,718	Heineken Holding NV	514,599	0.19	EUR 3,674	Corp ACCIONA Energias Renovables SA	103,166	0.04
EUR 15,710	Heineken NV	1,444,377	0.54	EUR 15,276	EDP Renovaveis SA	282,988	0.11
EUR 2,935	IMCD NV	462,409	0.17	EUR 14,382	Enagas SA	219,541	0.08
EUR 197,440	ING Groep NV	2,670,573	1.00	EUR 17,325	Endesa SA	319,819	0.12
EUR 3,996	JDE Peet's NV	97,343	0.04	EUR 17,541	Grifols SA	271,096	0.10
EUR 52,408	Koninklijke Ahold Delhaize NV	1,363,394	0.51	EUR 329,081	Iberdrola SA	3,906,191	1.46
EUR 193,397	Koninklijke KPN NV	603,012	0.23	EUR 58,788	Industria de Diseno Textil SA	2,318,011	0.87
EUR 43,043	Koninklijke Philips NV	907,562	0.34	EUR 7,039	Naturgy Energy Group SA	190,053	0.07
EUR 15,520	NN Group NV	554,840	0.21	EUR 23,201	Redeia Corp SA	345,927	0.13
EUR 5,312	OCI NV	139,387	0.05	EUR 68,741	Repsol SA	924,566	0.35
EUR 79,792	Prosus NV	2,153,187	0.81	EUR 274,627	Telefonica SA	970,532	0.36
EUR 13,078	Qiagen Nv	515,273	0.19	Total Spain		20,666,230	7.74
EUR 5,672	Randstad NV	321,716	0.12	Switzerland			
EUR 120,684	Stellantis NV	2,552,467	0.96	EUR 10,471	DSM-Firmenich AG	963,332	0.36
EUR 13,556	Wolters Kluwer NV	1,744,657	0.65	EUR 29,697	Siemens Energy AG	356,364	0.14
Total Netherlands		38,873,196	14.56	EUR 37,282	STMicroelectronics NV	1,686,824	0.63
Portugal				Total Switzerland		3,006,520	1.13
EUR 176,891	EDP - Energias de Portugal SA	805,738	0.30	United Kingdom			
EUR 22,786	Galp Energia SGPS SA	303,965	0.11	USD 11,430	Coca-Cola Europacific Partners PLC	690,570	0.26
EUR 15,588	Jeronimo Martins SGPS SA	359,148	0.14	Total United Kingdom		690,570	0.26
Total Portugal		1,468,851	0.55	United States			
Spain				EUR 44,716	Universal Music Group NV	1,154,120	0.43
EUR 1,313	Acciona SA	175,023	0.07	Total United States		1,154,120	0.43
EUR 10,703	ACS Actividades de Construccion y Servicios SA	429,832	0.16	Total Common and Preferred Stocks			
EUR 3,929	Aena SME SA	644,749	0.24			266,049,683	99.62
EUR 24,574	Amadeus IT Group SA	1,594,361	0.60	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
EUR 325,410	Banco Bilbao Vizcaya Argentaria SA	2,676,823	1.00			266,049,683	99.62
EUR 882,827	Banco Santander SA	3,336,645	1.25	TOTAL INVESTMENTS			
EUR 232,391	CaixaBank SA	865,889	0.32			266,049,683	99.62

Derivatives

Futures Contracts – (0.00)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 15/03/24	EUR	5	227,150	(1,050)	(0.00)
Unrealised Loss on Futures Contracts			227,150	(1,050)	(0.00)
Total Futures Contracts			227,150	(1,050)	(0.00)
Other Net Assets/(Liabilities)				1,009,888	0.38
TOTAL NET ASSETS				267,058,521	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes EUR 18,231 held as cash at Barclays Capital Inc.

Schedule of Investments

as at 31 December 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 99.38%				Common and Preferred Stocks - 99.38% <i>(continued)</i>			
Austria				Finland <i>(continued)</i>			
EUR 21,876	Erste Group Bank AG	803,505	0.13	EUR 40,513	Stora Enso OYJ	507,425	0.08
EUR 10,215	OMV AG	406,251	0.06	EUR 34,440	UPM-Kymmene Oyj	1,173,026	0.18
EUR 4,194	Verbund AG	352,506	0.06	EUR 32,098	Wartsila OYJ Abp	421,286	0.07
EUR 8,667	voestalpine AG	247,529	0.04	Total Finland		10,457,332	1.65
Total Austria		1,809,791	0.29	France			
Belgium				EUR 11,491	Accor SA	397,589	0.06
EUR 10,104	Ageas SA/NV	397,188	0.06	EUR 2,590	Aeroports de Paris SA	303,548	0.05
EUR 57,493	Anheuser-Busch InBev SA/NV	3,358,741	0.53	EUR 34,772	Air Liquide SA	6,124,045	0.97
EUR 1,250	D'ieteren Group	221,125	0.04	EUR 39,298	Airbus SE	5,493,074	0.87
EUR 1,767	Elia Group SA/NV	200,201	0.03	EUR 21,582	Alstom SA	262,869	0.04
EUR 6,576	Groupe Bruxelles Lambert NV	468,343	0.08	EUR 3,470	Amundi SA	213,752	0.03
EUR 15,976	KBC Group NV	938,111	0.15	EUR 3,714	Arkema SA	382,542	0.06
EUR 26	Lotus Bakeries NV	213,980	0.03	EUR 118,849	AXA SA	3,504,857	0.55
EUR 914	Sofina SA	206,015	0.03	EUR 2,467	BioMerieux	248,180	0.04
EUR 4,814	Syensqo SA	453,768	0.07	EUR 69,543	BNP Paribas SA	4,352,696	0.69
EUR 8,012	Ucb SA	632,147	0.10	EUR 52,214	Bollore SE	295,270	0.05
EUR 15,550	Umicore SA	387,195	0.06	EUR 11,780	Bouygues SA	401,934	0.06
EUR 13,212	Warehouses De Pauw CVA REIT	376,542	0.06	EUR 19,904	Bureau Veritas SA	455,204	0.07
Total Belgium		7,853,356	1.24	EUR 10,373	Capgemini SE	1,957,904	0.31
Chile				EUR 41,432	Carrefour SA	686,321	0.11
GBP 24,661	Antofagasta PLC	477,978	0.08	EUR 30,570	Cie de Saint-Gobain SA	2,037,796	0.32
Total Chile		477,978	0.08	EUR 44,772	Cie Generale des Etablissements Michelin SCA	1,453,299	0.23
Denmark				EUR 2,756	Covivio SA REIT	134,162	0.02
DKK 344	AP Moller - Maersk A/S	560,215	0.09	EUR 73,976	Credit Agricole SA	950,740	0.15
DKK 197	AP Moller - Maersk A/S	316,593	0.05	EUR 41,869	Danone SA	2,456,873	0.39
DKK 6,334	Carlsberg AS	719,509	0.11	EUR 1,691	Dassault Aviation SA	303,027	0.05
DKK 6,906	Chr Hansen Holding A/S	524,535	0.08	EUR 44,211	Dassault Systemes SE	1,955,674	0.31
DKK 8,775	Coloplast A/S	908,745	0.14	EUR 16,202	Edenred SE	877,176	0.14
DKK 44,810	Danske Bank A/S	1,084,399	0.17	EUR 4,686	Eiffage SA	454,636	0.07
DKK 7,925	Demant A/S	314,680	0.05	EUR 124,170	Engie SA	1,976,538	0.31
DKK 11,985	Dsv As	1,905,975	0.30	EUR 19,573	EssilorLuxottica SA	3,554,457	0.56
DKK 4,253	Genmab A/S	1,229,477	0.19	EUR 2,577	Eurazeo SE	185,157	0.03
DKK 215,646	Novo Nordisk A/S	20,194,667	3.19	EUR 2,961	Gecina SA REIT	326,006	0.05
DKK 13,356	Novozymes A/S	664,883	0.11	EUR 21,428	Getlink SE	354,955	0.06
DKK 12,067	Orsted AS	605,894	0.10	EUR 2,090	Hermes International SCA	4,010,292	0.63
DKK 5,848	Pandora A/S	732,082	0.12	EUR 2,558	Ipsen SA	276,008	0.04
DKK 518	ROCKWOOL AS	137,307	0.02	EUR 4,904	Kering SA	1,956,696	0.31
DKK 25,587	Tryg A/S	504,219	0.08	EUR 14,137	Klepierre SA REIT	348,901	0.06
DKK 67,138	Vestas Wind Systems A/S	1,930,048	0.31	EUR 5,558	La Francaise des Jeux SAEM	182,525	0.03
Total Denmark		32,333,228	5.11	EUR 17,504	Legrand SA	1,647,126	0.26
Finland				EUR 15,926	L'Oreal SA	7,177,052	1.14
EUR 9,517	Elisa OYJ	398,477	0.06	EUR 18,252	LVMH Moet Hennessy Louis Vuitton SE	13,389,667	2.12
EUR 28,571	Fortum Oyj	373,137	0.06	EUR 121,058	Orange SA	1,247,382	0.20
EUR 17,812	Kesko Oyj	319,280	0.05	EUR 13,491	Pernod Ricard SA	2,155,187	0.34
EUR 22,094	Kone Oyj	997,765	0.16	EUR 15,805	Publicis Groupe SA	1,327,620	0.21
EUR 42,026	Metso Oyj	385,379	0.06	EUR 1,735	Remy Cointreau SA	199,525	0.03
EUR 28,141	Neste Oyj	906,422	0.14	EUR 12,431	Renault SA	458,766	0.07
EUR 350,114	Nokia Oyj	1,068,548	0.17	EUR 22,699	Safran SA	3,619,582	0.57
EUR 211,785	Nordea Bank Abp	2,377,499	0.38	EUR 75,176	Sanofi SA	6,747,798	1.07
EUR 8,901	Orion Oyj	349,542	0.05	EUR 1,826	Sartorius Stedim Biotech	437,327	0.07
EUR 29,779	Sampo Oyj	1,179,546	0.19	EUR 36,154	Schneider Electric SE	6,572,074	1.04

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.38% (continued)				Common and Preferred Stocks - 99.38% (continued)			
France (continued)				Germany (continued)			
EUR 1,226	SEB SA	138,538	0.02	EUR 9,088	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	3,408,909	0.54
EUR 47,481	Societe Generale SA	1,140,731	0.18	EUR 3,252	Nemetschek SE	255,217	0.04
EUR 6,425	Sodexo SA	640,058	0.10	EUR 6,606	Puma SE	333,735	0.05
EUR 4,371	Teleperformance SE	577,191	0.09	EUR 289	Rational AG	202,156	0.03
EUR 6,826	Thales SA	914,343	0.15	EUR 2,875	Rheinmetall AG	825,125	0.13
EUR 151,341	TotalEnergies SE	9,322,606	1.47	EUR 41,678	RWE AG	1,716,300	0.27
EUR 7,211	Unibail-Rodamco-Westfield REIT	482,560	0.08	EUR 69,212	SAP SE	9,653,690	1.53
EUR 45,240	Veolia Environnement SA	1,292,054	0.21	EUR 1,671	Sartorius AG—Preferred Stock	556,777	0.09
EUR 33,896	Vinci SA	3,853,975	0.61	EUR 5,378	Scout24 SE	345,052	0.05
EUR 39,205	Vivendi SE	379,348	0.06	EUR 50,421	Siemens AG	8,567,536	1.35
EUR 15,925	Worldline SA	249,545	0.04	EUR 18,159	Siemens Healthineers AG	955,163	0.15
Total France		112,844,758	17.85	EUR 8,514	Symrise AG	848,335	0.13
Germany				EUR 4,679	Talanx AG	302,497	0.05
EUR 10,720	adidas AG	1,974,195	0.31	EUR 48,013	Vonovia SE	1,370,291	0.22
EUR 26,826	Allianz SE	6,490,551	1.03	EUR 1,100	Wacker Chemie AG	125,730	0.02
EUR 59,548	BASF SE	2,904,751	0.46	EUR 17,700	Zalando SE	379,665	0.06
EUR 65,393	Bayer AG	2,199,167	0.35	Total Germany	79,967,507	12.65	
EUR 21,285	Bayerische Motoren Werke AG	2,145,102	0.34	Ireland			
EUR 3,664	Bayerische Motoren Werke AG—Preferred Stock	329,577	0.05	USD 12,800	AerCap Holdings NV	861,174	0.14
EUR 5,910	Bechtle AG	268,255	0.04	EUR 94,827	AIB Group PLC	367,929	0.06
EUR 6,564	Beiersdorf AG	890,735	0.14	EUR 65,851	Bank of Ireland Group PLC	541,163	0.08
EUR 9,627	Brenntag SE	801,159	0.13	GBP 47,306	CRH PLC	2,953,457	0.47
EUR 2,123	Carl Zeiss Meditec AG	209,837	0.03	GBP 6,501	DCC PLC	433,486	0.07
EUR 72,134	Commerzbank AG	776,162	0.12	EUR 11,954	Flutter Entertainment PLC	1,912,640	0.30
EUR 7,029	Continental AG	540,671	0.09	EUR 10,207	Kerry Group PLC	802,883	0.13
EUR 12,239	Covestro AG	644,751	0.10	EUR 11,144	Kingspan Group PLC	873,690	0.14
EUR 34,376	Daimler Truck Holding AG	1,169,472	0.19	EUR 16,815	Smurfit Kappa Group PLC	603,322	0.09
EUR 10,888	Delivery Hero SE	272,309	0.04	Total Ireland	9,349,744	1.48	
EUR 128,850	Deutsche Bank AG	1,593,101	0.25	Isle Of Man			
EUR 12,697	Deutsche Boerse AG	2,367,990	0.37	GBP 41,084	Entain PLC	471,372	0.07
EUR 35,997	Deutsche Lufthansa AG	289,704	0.05	Total Isle Of Man	471,372	0.07	
EUR 65,537	Deutsche Post AG	2,939,662	0.47	Italy			
EUR 215,184	Deutsche Telekom AG	4,680,252	0.74	EUR 6,789	Amplifon SpA	212,767	0.03
EUR 7,922	Dr Ing hc F Porsche AG	632,968	0.10	EUR 66,993	Assicurazioni Generali SpA	1,279,901	0.20
EUR 148,007	EON SE	1,798,285	0.28	EUR 84,615	Banco BPM SpA	404,544	0.06
EUR 15,665	Evonik Industries AG	289,802	0.05	EUR 35,496	Davide Campari-Milano NV	362,592	0.06
EUR 14,689	Fresenius Medical Care AG & Co KGaA	557,594	0.09	EUR 1,241	DiaSorin SpA	115,711	0.02
EUR 28,951	Fresenius SE & Co KGaA	812,655	0.13	EUR 542,573	Enel SpA	3,651,516	0.58
EUR 9,961	GEA Group AG	375,430	0.06	EUR 156,146	Eni SpA	2,396,529	0.38
EUR 4,156	Hannover Rueck SE	898,943	0.14	EUR 8,335	Ferrari NV	2,543,842	0.40
EUR 9,023	Heidelberg Materials AG	730,322	0.12	EUR 39,339	FinecoBank Banca Fineco SpA	534,420	0.09
EUR 9,569	Hellofresh SE	136,932	0.02	EUR 24,261	Infrastrutture Wireless Italiane SpA	277,788	0.04
EUR 6,881	Henkel AG & Co KGaA	447,127	0.07	EUR 1,031,223	Intesa Sanpaolo SpA	2,726,038	0.43
EUR 10,964	Henkel AG & Co KGaA—Preferred Stock	798,837	0.13	EUR 24,929	Leonardo SpA	372,315	0.06
EUR 86,872	Infineon Technologies AG	3,283,762	0.52	EUR 35,032	Mediobanca Banca di Credito Finanziario SpA	392,534	0.06
EUR 4,286	Knorr-Bremse AG	252,017	0.04	EUR 13,747	Moncler SpA	765,708	0.12
EUR 4,510	LEG Immobilien SE	357,733	0.06	EUR 41,845	Nexi SpA	309,904	0.05
EUR 53,847	Mercedes-Benz Group AG	3,368,130	0.53	EUR 30,921	Poste Italiane SpA	317,713	0.05
EUR 8,603	Merck KGaA	1,239,692	0.20				
EUR 3,348	MTU Aero Engines AG	653,697	0.10				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.38% (continued)				Common and Preferred Stocks - 99.38% (continued)			
Italy (continued)				Norway (continued)			
EUR 18,927	Prysmian SpA	779,225	0.12	NOK 33,220	Mowi ASA	538,935	0.09
EUR 6,129	Recordati Industria Chimica e Farmaceutica SpA	299,279	0.05	NOK 82,038	Norsk Hydro ASA	500,192	0.08
EUR 127,814	Snam SpA	594,974	0.10	NOK 46,792	Orkla ASA	328,839	0.05
EUR 845,249	Telecom Italia SpA/Milano	248,672	0.04	NOK 5,664	Salmar ASA	287,378	0.05
EUR 92,191	Terna - Rete Elettrica Nazionale	696,411	0.11	NOK 38,099	Telenor ASA	395,984	0.06
EUR 105,913	UniCredit SpA	2,601,753	0.41	NOK 10,025	Yara International ASA	322,773	0.05
Total Italy		21,884,136	3.46	Total Norway		6,555,687	1.04
Jordan				Portugal			
GBP 13,485	Hikma Pharmaceuticals PLC	278,406	0.04	EUR 202,151	EDP - Energias de Portugal SA	920,798	0.15
Total Jordan		278,406	0.04	EUR 31,443	Galp Energia SGPS SA	419,450	0.07
Luxembourg				EUR 18,008	Jeronimo Martins SGPS SA	414,904	0.06
EUR 32,410	ArcelorMittal SA	832,127	0.13	Total Portugal		1,755,152	0.28
EUR 8,549	Eurofins Scientific SE	504,220	0.08	South Africa			
EUR 30,702	Tenaris SA	483,403	0.08	GBP 30,662	Mondi PLC	544,042	0.09
Total Luxembourg		1,819,750	0.29	Total South Africa		544,042	0.09
Netherlands				Spain			
EUR 33,232	ABN AMRO Bank NV	451,623	0.07	EUR 2,038	Acciona SA	271,665	0.04
EUR 1,463	Adyen NV	1,706,736	0.27	EUR 14,424	ACS Actividades de Construccion y Servicios SA	579,268	0.09
EUR 106,427	Aegon Ltd	558,529	0.09	EUR 4,918	Aena SME SA	807,044	0.13
EUR 11,018	Akzo Nobel NV	824,367	0.13	EUR 29,689	Amadeus IT Group SA	1,926,222	0.30
EUR 3,807	Argenx SE	1,307,704	0.21	EUR 392,970	Banco Bilbao Vizcaya Argentaria SA	3,232,571	0.51
EUR 3,077	ASM International NV	1,446,036	0.23	EUR 1,068,116	Banco Santander SA	4,036,945	0.64
EUR 26,661	ASML Holding NV	18,174,804	2.87	EUR 285,263	CaixaBank SA	1,062,890	0.17
EUR 9,825	ASR Nederland NV	419,528	0.07	EUR 37,394	Cellnex Telecom SA	1,333,470	0.21
EUR 4,951	BE Semiconductor Industries NV	675,564	0.11	EUR 4,300	Corp ACCIONA Energias Renovables SA	120,744	0.02
EUR 6,089	Euronext NV	478,900	0.07	EUR 22,351	EDP Renovaveis SA	414,052	0.06
EUR 6,834	EXOR NV	618,477	0.10	EUR 14,830	Enagas SA	226,380	0.04
EUR 34,022	Ferrovial SE	1,123,406	0.18	EUR 19,619	Endesa SA	362,167	0.06
EUR 8,434	Heineken Holding NV	646,044	0.10	EUR 22,765	Grifols SA	351,833	0.06
EUR 19,171	Heineken NV	1,762,582	0.28	EUR 400,948	Iberdrola SA	4,759,253	0.75
EUR 3,444	IMCD NV	542,602	0.09	EUR 72,173	Industria de Diseno Textil SA	2,845,781	0.45
EUR 239,701	ING Groep NV	3,242,196	0.51	EUR 7,327	Naturgy Energy Group SA	197,829	0.03
EUR 7,502	JDE Peet's NV	182,749	0.03	EUR 24,689	Redeia Corp SA	368,113	0.06
EUR 63,376	Koninklijke Ahold Delhaize NV	1,648,727	0.26	EUR 82,992	Repsol SA	1,116,243	0.18
EUR 232,131	Koninklijke KPN NV	723,784	0.11	EUR 309,740	Telefonica SA	1,094,621	0.17
EUR 54,652	Koninklijke Philips NV	1,152,337	0.18	Total Spain		25,107,091	3.97
EUR 18,900	NN Group NV	675,675	0.11	Sweden			
EUR 7,909	OCI NV	207,532	0.03	SEK 18,347	Alfa Laval AB	664,826	0.11
EUR 96,925	Prosus NV	2,615,521	0.41	SEK 66,672	Assa Abloy AB	1,738,593	0.28
EUR 15,944	Qiagen Nv	628,194	0.10	SEK 180,585	Atlas Copco AB	2,815,228	0.45
EUR 6,563	Randstad NV	372,253	0.06	SEK 101,054	Atlas Copco AB	1,356,162	0.21
EUR 146,257	Stellantis NV	3,093,336	0.49	SEK 24,882	Beijer Ref AB	301,512	0.05
EUR 16,439	Wolters Kluwer NV	2,115,699	0.33	SEK 20,194	Boliden AB	570,493	0.09
Total Netherlands		47,394,905	7.49	SEK 43,410	Epiroc AB	788,458	0.12
Norway				SEK 23,218	Epiroc AB	367,901	0.06
NOK 23,787	Adevinta ASA	238,326	0.04	SEK 23,276	EQT AB	595,882	0.09
NOK 19,199	Aker BP ASA	505,710	0.08	SEK 39,821	Essity AB	894,251	0.14
NOK 60,168	DNB Bank ASA	1,158,470	0.18	SEK 12,002	Evolution AB	1,296,098	0.21
NOK 60,512	Equinor ASA	1,737,661	0.28	SEK 55,356	Fastighets AB Balder	355,631	0.06
NOK 15,816	Gjensidige Forsikring ASA	264,340	0.04				
NOK 6,679	Kongsberg Gruppen ASA	277,079	0.04				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.38% (continued)				Common and Preferred Stocks - 99.38% (continued)			
Sweden (continued)				Switzerland (continued)			
SEK 17,133	Getinge AB	345,199	0.05	CHF 2,300	Helvetia Holding AG	286,718	0.05
SEK 44,929	H & M Hennes & Mauritz AB	712,810	0.11	CHF 34,561	Holcim AG	2,454,175	0.39
SEK 138,107	Hexagon AB	1,500,476	0.24	CHF 13,562	Julius Baer Group Ltd	687,779	0.11
SEK 4,962	Holmen AB	189,744	0.03	CHF 3,566	Kuehne & Nagel International AG	1,111,536	0.18
SEK 22,174	Husqvarna AB	165,282	0.03	CHF 10,631	Logitech International SA	912,017	0.14
SEK 11,532	Industrivarden AB	340,081	0.05	CHF 5,003	Lonza Group AG	1,903,309	0.30
SEK 7,287	Industrivarden AB	215,288	0.03	CHF 176,769	Nestle SA	18,539,541	2.93
SEK 19,630	Indutrade AB	461,633	0.07	CHF 135,445	Novartis AG	12,364,054	1.95
SEK 11,817	Investment AB Latour	278,428	0.04	CHF 1,499	Partners Group Holding AG	1,955,718	0.31
SEK 112,744	Investor AB	2,364,763	0.37	CHF 46,583	Roche Holding AG	12,250,393	1.94
SEK 4,203	L E Lundbergforetagen AB	206,969	0.03	CHF 2,020	Roche Holding AG	567,938	0.09
SEK 13,663	Lifco AB	303,390	0.05	CHF 28,582	Sandoz Group AG	831,887	0.13
SEK 94,594	Nibe Industrier AB	601,595	0.10	CHF 2,768	Schindler Holding AG	626,108	0.10
SEK 5,000	Saab AB	272,895	0.04	CHF 1,426	Schindler Holding AG	305,989	0.05
SEK 12,364	Sagax AB	308,087	0.05	CHF 9,606	SGS SA	749,487	0.12
SEK 70,531	Sandvik AB	1,381,793	0.22	EUR 32,887	Siemens Energy AG	394,644	0.06
SEK 29,683	Securitas AB	262,848	0.04	CHF 21,400	SIG Group AG	445,388	0.07
SEK 102,471	Skandinaviska Enskilda Banken AB	1,277,608	0.20	CHF 10,187	Sika AG	2,998,920	0.47
SEK 21,761	Skanska AB	356,445	0.06	CHF 3,345	Sonova Holding AG	987,243	0.16
SEK 24,943	SKF AB	451,024	0.07	EUR 46,346	STMicroelectronics NV	2,096,925	0.33
SEK 40,795	Svenska Cellulosa AB SCA	553,705	0.09	CHF 7,294	Straumann Holding AG	1,063,822	0.17
SEK 95,565	Svenska Handelsbanken AB	939,555	0.15	CHF 1,997	Swatch Group AG	491,019	0.08
SEK 55,943	Swedbank AB	1,021,623	0.16	CHF 3,343	Swatch Group AG	158,389	0.02
SEK 12,148	Swedish Orphan Biovitrum AB	291,356	0.05	CHF 1,937	Swiss Life Holding AG	1,216,707	0.19
SEK 31,488	Tele2 AB	244,776	0.04	CHF 5,888	Swiss Prime Site AG	569,023	0.09
SEK 192,972	Telefonaktiebolaget LM Ericsson	1,093,956	0.17	CHF 19,923	Swiss Re AG	2,026,310	0.32
SEK 160,082	Telia Co AB	369,990	0.06	CHF 1,663	Swisscom AG	905,079	0.14
SEK 97,808	Volvo AB	2,299,246	0.36	CHF 4,210	Temenos AG	354,196	0.06
SEK 15,109	Volvo AB	362,372	0.06	CHF 217,489	UBS Group AG	6,105,504	0.97
SEK 31,128	Volvo Car AB	91,042	0.01	CHF 1,862	VAT Group AG	844,153	0.13
Total Sweden		31,009,014	4.90	Total Switzerland		100,741,883	15.93
Switzerland				United Kingdom			
CHF 106,862	ABB Ltd	4,287,221	0.68	GBP 63,962	3i Group PLC	1,787,039	0.28
CHF 10,121	Adecco Group AG	449,264	0.07	GBP 123,137	abrdn PLC	253,868	0.04
CHF 33,223	Alcon Inc	2,345,585	0.37	GBP 16,366	Admiral Group PLC	506,923	0.08
CHF 8,299	Avolta AG	295,281	0.05	GBP 84,269	Anglo American PLC	1,916,388	0.30
CHF 2,190	Bachem Holding AG	153,109	0.02	GBP 28,841	Ashtead Group PLC	1,817,939	0.29
CHF 3,119	Baloise Holding AG	442,155	0.07	GBP 22,623	Associated British Foods PLC	617,967	0.10
CHF 1,555	Banque Cantonale Vaudoise	181,470	0.03	GBP 102,518	Astrazeneca PLC	12,540,740	1.98
CHF 230	Barry Callebaut AG	351,038	0.06	GBP 60,059	Auto Trader Group PLC	500,002	0.08
CHF 1,200	BKW AG	192,959	0.03	GBP 176,762	Aviva PLC	886,739	0.14
CHF 62	Chocoladefabriken Lindt & Spruengli AG	672,863	0.11	GBP 202,095	BAE Systems PLC	2,589,950	0.41
CHF 7	Chocoladefabriken Lindt & Spruengli AG	767,966	0.12	GBP 1,005,891	Barclays PLC	1,785,122	0.28
CHF 34,629	Cie Financiere Richemont SA	4,311,264	0.68	GBP 64,406	Barratt Developments PLC	418,161	0.07
CHF 11,804	Clariant AG	157,686	0.02	GBP 6,461	Berkeley Group Holdings PLC	349,546	0.06
GBP 13,591	Coca-Cola HBC AG	361,526	0.06	GBP 1,129,286	BP PLC	6,075,007	0.96
EUR 12,329	DSM-Firmenich AG	1,134,268	0.18	GBP 140,878	British American Tobacco PLC	3,731,966	0.59
CHF 393	EMS-Chemie Holding AG	287,861	0.05	GBP 414,199	BT Group PLC	590,806	0.09
CHF 2,219	Geberit AG	1,286,441	0.20	GBP 21,776	Bunzl PLC	801,652	0.13
CHF 611	Givaudan SA	2,289,618	0.36	GBP 27,080	Burberry Group PLC	442,516	0.07
				GBP 384,412	Centrica PLC	623,956	0.10

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 99.38% <i>(continued)</i>				Common and Preferred Stocks - 99.38% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United Kingdom <i>(continued)</i>			
USD 14,079	Coca-Cola Europacific Partners PLC	850,615	0.13	GBP 47,664	Reckitt Benckiser Group PLC	2,981,309	0.47
GBP 112,914	Compass Group PLC	2,796,370	0.44	GBP 125,722	RELX PLC	4,512,205	0.71
GBP 9,560	Croda International PLC	557,143	0.09	GBP 158,957	Rentokil Initial PLC	808,609	0.13
GBP 147,194	Diageo PLC	4,851,382	0.77	GBP 74,751	Rio Tinto PLC	5,039,596	0.80
GBP 12,300	Endeavour Mining PLC	249,399	0.04	GBP 556,293	Rolls-Royce Holdings PLC	1,924,011	0.30
GBP 60,962	Experian PLC	2,252,671	0.36	GBP 71,682	Sage Group PLC	969,929	0.15
GBP 270,914	GSK PLC	4,533,948	0.72	GBP 46,892	Schroders PLC	232,639	0.04
GBP 386,775	Haleon PLC	1,435,685	0.23	GBP 79,485	Segro PLC REIT	813,078	0.13
GBP 23,257	Halma PLC	613,009	0.10	GBP 16,966	Severn Trent PLC	504,950	0.08
GBP 19,913	Hargreaves Lansdown PLC	168,675	0.03	GBP 437,487	Shell PLC	12,982,815	2.05
GBP 1,288,506	HSBC Holdings PLC	9,449,725	1.49	GBP 56,009	Smith & Nephew PLC	697,100	0.11
GBP 56,816	Imperial Brands PLC	1,184,475	0.19	GBP 24,791	Smiths Group PLC	504,530	0.08
GBP 90,875	Informa PLC	819,264	0.13	GBP 4,637	Spirax-Sarco Engineering PLC	562,148	0.09
GBP 11,434	InterContinental Hotels Group PLC	935,538	0.15	GBP 72,665	SSE PLC	1,556,397	0.25
GBP 10,888	Intertek Group PLC	533,513	0.08	GBP 38,858	St James's Place PLC	306,549	0.05
GBP 104,699	J Sainsbury PLC	365,619	0.06	GBP 151,701	Standard Chartered PLC	1,167,000	0.18
GBP 169,375	JD Sports Fashion PLC	324,372	0.05	GBP 223,883	Taylor Wimpey PLC	379,930	0.06
GBP 119,325	Kingfisher PLC	335,035	0.05	GBP 476,321	Tesco PLC	1,596,846	0.25
GBP 43,353	Land Securities Group PLC REIT	352,616	0.06	GBP 165,617	Unilever PLC	7,262,827	1.15
GBP 393,839	Legal & General Group PLC	1,141,255	0.18	GBP 44,397	United Utilities Group PLC	542,840	0.09
GBP 4,238,499	Lloyds Banking Group PLC	2,333,666	0.37	GBP 1,514,969	Vodafone Group PLC	1,198,648	0.19
GBP 27,544	London Stock Exchange Group PLC	2,947,890	0.47	GBP 12,746	Whitbread PLC	537,771	0.08
GBP 162,112	M&G PLC	416,071	0.07	GBP 45,422	Wise PLC	458,136	0.07
GBP 86,792	Melrose Industries PLC	568,311	0.09	GBP 69,256	Wpp PLC	601,824	0.09
GBP 245,847	National Grid PLC	3,001,703	0.47	Total United Kingdom		134,376,213	21.25
GBP 377,642	NatWest Group PLC	956,168	0.15	United States			
GBP 7,648	Next PLC	716,497	0.11	EUR 53,268	Universal Music Group NV	1,374,847	0.22
GBP 41,140	Ocado Group PLC	360,064	0.06	Total United States		1,374,847	0.22
GBP 40,796	Pearson PLC	453,944	0.07	Total Common and Preferred Stocks			
GBP 21,217	Persimmon PLC	340,097	0.05			628,406,192	99.38
GBP 45,408	Phoenix Group Holdings PLC	280,457	0.04	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
GBP 182,942	Prudential PLC	1,873,062	0.30			628,406,192	99.38
				TOTAL INVESTMENTS			
						628,406,192	99.38

Derivatives

Futures Contracts – 0.00%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
FTSE 100 INDEX FUTURE, due 15/03/24	GBP	6	537,074	10,790	0.00
SWISS MARKET INDEX FUTURE, due 15/03/24	CHF	3	357,556	1,226	0.00
Unrealised Gain on Futures Contracts			894,630	12,016	0.00

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in Euro)

Derivatives *(continued)*

Futures Contracts – 0.00% *(continued)*

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 15/03/24	EUR	26	1,181,180	(8,657)	(0.00)
Unrealised Loss on Futures Contracts			1,181,180	(8,657)	(0.00)
Total Futures Contracts			2,075,810	3,359	0.00
Other Net Assets/(Liabilities)				3,944,036	0.62
TOTAL NET ASSETS				632,353,587	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes EUR 130,580 held as cash at Barclays Capital Inc.

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 99.22%				Common and Preferred Stocks - 99.22% <i>(continued)</i>			
Australia				Australia <i>(continued)</i>			
AUD 9,207	Ampol Ltd	227,109	0.34	AUD 6,535	WiseTech Global Ltd	336,087	0.50
AUD 119,119	ANZ Group Holdings Ltd	2,106,799	3.16	AUD 75,731	Woodside Energy Group Ltd	1,605,026	2.41
AUD 52,082	APA Group	303,496	0.45	AUD 48,315	Woolworths Group Ltd	1,226,400	1.84
AUD 23,360	Aristocrat Leisure Ltd	650,658	0.98		Total Australia	39,697,881	59.50
AUD 7,603	ASX Ltd	327,149	0.49	Cayman Islands			
AUD 75,911	Aurizon Holdings Ltd	196,832	0.29	USD 79,200	Grab Holdings Ltd	266,904	0.40
AUD 17,648	BlueScope Steel Ltd	281,785	0.42	HKD 70,000	Wharf Real Estate Investment Co Ltd	236,664	0.35
AUD 55,353	Brambles Ltd	513,673	0.77		Total Cayman Islands	503,568	0.75
AUD 14,006	CAR Group Ltd	297,605	0.45	Hong Kong			
AUD 2,595	Cochlear Ltd	528,854	0.79	HKD 455,400	AIA Group Ltd	3,968,723	5.95
AUD 52,628	Coles Group Ltd	578,521	0.87	HKD 147,000	BOC Hong Kong Holdings Ltd	399,101	0.60
AUD 66,559	Commonwealth Bank of Australia	5,077,567	7.61	HKD 70,700	Budweiser Brewing Co APAC Ltd	132,372	0.20
AUD 21,346	Computershare Ltd	355,251	0.53	HKD 77,506	CK Asset Holdings Ltd	389,091	0.58
AUD 19,287	CSL Ltd	3,772,452	5.65	HKD 105,500	CK Hutchison Holdings Ltd	565,428	0.85
AUD 41,590	Dexus REIT	217,950	0.33	HKD 23,500	CK Infrastructure Holdings Ltd	130,011	0.20
NZD 6,138	EBOS Group Ltd	137,963	0.21	HKD 65,500	CLP Holdings Ltd	540,622	0.81
AUD 53,894	Endeavour Group Ltd	191,595	0.29	HKD 93,300	ESR Group Ltd	129,043	0.19
AUD 67,072	Fortescue Ltd	1,328,146	1.99	USD 2,060	Futu Holdings Ltd	112,538	0.17
AUD 68,173	Goodman Group REIT	1,176,901	1.76	HKD 86,000	Galaxy Entertainment Group Ltd	481,844	0.72
AUD 74,504	GPT Group REIT	235,887	0.35	HKD 64,000	Hang Lung Properties Ltd	89,174	0.13
AUD 10,589	IDP Education Ltd	144,725	0.22	HKD 30,400	Hang Seng Bank Ltd	354,473	0.53
AUD 27,826	IGO Ltd	171,833	0.26	HKD 59,318	Henderson Land Development Co Ltd	182,697	0.27
AUD 95,303	Insurance Australia Group Ltd	368,070	0.55	HKD 145,000	HKT Trust & HKT Ltd	173,067	0.26
AUD 87,137	Lottery Corp Ltd	287,776	0.43	HKD 465,775	Hong Kong & China Gas Co Ltd	356,703	0.54
AUD 14,563	Macquarie Group Ltd	1,824,742	2.73	HKD 47,823	Hong Kong Exchanges & Clearing Ltd	1,641,350	2.46
AUD 113,304	Medibank Pvt Ltd	275,234	0.41	USD 45,600	Hongkong Land Holdings Ltd	158,688	0.24
AUD 7,268	Mineral Resources Ltd	347,152	0.52	USD 6,170	Jardine Matheson Holdings Ltd	254,266	0.38
AUD 148,111	Mirvac Group REIT	211,223	0.32	HKD 101,271	Link REIT	568,701	0.85
AUD 124,198	National Australia Bank Ltd	2,601,717	3.90	HKD 59,684	MTR Corp Ltd	231,596	0.35
AUD 45,992	Northern Star Resources Ltd	428,373	0.64	HKD 63,212	New World Development Co Ltd	98,114	0.15
AUD 17,337	Orica Ltd	188,569	0.28	HKD 54,500	Power Assets Holdings Ltd	315,824	0.47
AUD 68,353	Origin Energy Ltd	395,046	0.59	HKD 140,115	Sino Land Co Ltd	152,343	0.23
AUD 111,712	Pilbara Minerals Ltd	301,095	0.45	HKD 59,200	SITC International Holdings Co Ltd	102,198	0.15
AUD 36,101	Qantas Airways Ltd	132,282	0.20	HKD 57,500	Sun Hung Kai Properties Ltd	621,866	0.93
AUD 59,787	QBE Insurance Group Ltd	604,184	0.91	HKD 18,000	Swire Pacific Ltd	152,371	0.23
AUD 7,157	Ramsay Health Care Ltd	256,925	0.39	HKD 52,200	Swire Properties Ltd	105,623	0.16
AUD 2,211	REA Group Ltd	273,297	0.41	HKD 54,500	Techtronic Industries Co Ltd	649,445	0.97
AUD 8,326	Reece Ltd	127,203	0.19	HKD 321,300	WH Group Ltd	207,382	0.31
AUD 127,855	Santos Ltd	663,038	0.99	HKD 41,000	Wharf Holdings Ltd	132,054	0.20
AUD 208,720	Scentre Group REIT	425,836	0.64	HKD 64,699	Xinyi Glass Holdings Ltd	72,582	0.11
AUD 14,969	SEEK Ltd	273,023	0.41		Total Hong Kong	13,469,290	20.19
AUD 18,036	Sonic Healthcare Ltd	394,804	0.59	Ireland			
AUD 179,506	South32 Ltd	407,878	0.61	AUD 17,312	James Hardie Industries PLC	667,307	1.00
AUD 94,716	Stockland REIT	287,601	0.43		Total Ireland	667,307	1.00
AUD 50,836	Suncorp Group Ltd	480,428	0.72	Macau			
AUD 159,378	Telstra Group Ltd	430,656	0.65	HKD 93,300	Sands China Ltd	273,022	0.41
AUD 122,072	Transurban Group	1,141,985	1.71		Total Macau	273,022	0.41
AUD 33,113	Treasury Wine Estates Ltd	243,570	0.37				
AUD 149,356	Vicinity Ltd REIT	207,903	0.31				
AUD 8,940	Washington H Soul Pattinson & Co Ltd	199,904	0.30				
AUD 45,033	Wesfarmers Ltd	1,752,740	2.63				
AUD 139,216	Westpac Banking Corp	2,175,363	3.26				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.22% (continued)				Common and Preferred Stocks - 99.22% (continued)			
New Zealand				Singapore (continued)			
NZD 51,872	Auckland International Airport Ltd	289,016	0.43	USD 14,530	Sea Ltd	588,465	0.88
NZD 23,330	Fisher & Paykel Healthcare Corp Ltd	348,605	0.52	SGD 1,675,000	Seatrium Ltd	149,837	0.23
NZD 25,329	Mercury NZ Ltd	105,844	0.16	SGD 33,900	Sembcorp Industries Ltd	136,464	0.21
NZD 53,546	Meridian Energy Ltd	187,821	0.28	SGD 61,749	Singapore Airlines Ltd	307,083	0.46
NZD 72,723	Spark New Zealand Ltd	238,511	0.36	SGD 33,400	Singapore Exchange Ltd	248,898	0.37
AUD 5,680	Xero Ltd	435,246	0.65	SGD 64,800	Singapore Technologies Engineering Ltd	191,094	0.29
Total New Zealand		1,605,043	2.40	SGD 325,100	Singapore Telecommunications Ltd	608,746	0.91
Singapore				SGD 50,147	United Overseas Bank Ltd	1,081,557	1.62
SGD 148,115	CapitaLand Ascendas REIT	340,223	0.51	SGD 18,720	UOL Group Ltd	89,123	0.13
SGD 207,521	CapitaLand Integrated Commercial Trust REIT	324,079	0.49	SGD 80,000	Wilmar International Ltd	216,511	0.32
SGD 103,267	Capitaland Investment Ltd/Singapore	247,384	0.37	Total Singapore		8,625,878	12.93
SGD 18,600	City Developments Ltd	93,768	0.14	United Kingdom			
SGD 71,737	DBS Group Holdings Ltd	1,816,946	2.72	AUD 14,707	Rio Tinto Ltd	1,361,391	2.04
SGD 232,400	Genting Singapore Ltd	176,181	0.26	Total United Kingdom		1,361,391	2.04
SGD 3,900	Jardine Cycle & Carriage Ltd	87,987	0.13	Total Common and Preferred Stocks		66,203,380	99.22
SGD 56,700	Keppel Corp Ltd	303,896	0.46	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
SGD 131,004	Mapletree Logistics Trust REIT	172,805	0.26			66,203,380	99.22
SGD 101,200	Mapletree Pan Asia Commercial Trust REIT	120,449	0.18	TOTAL INVESTMENTS		66,203,380	99.22
SGD 134,384	Oversea-Chinese Banking Corp Ltd	1,324,382	1.99				

Derivatives

Futures Contracts – 0.02%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
HANG SENG INDEX FUTURE, due 30/01/24	HKD	2	219,401	8,113	0.01
SPI 200 FUTURE, due 21/03/24	AUD	2	258,781	3,685	0.01
Unrealised Gain on Futures Contracts			478,182	11,798	0.02
Total Futures Contracts			478,182	11,798	0.02
Other Net Assets/(Liabilities)				507,584	0.76
TOTAL NET ASSETS				66,722,762	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 41,619 held as cash at Barclays Capital Inc.

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 99.08%				Common and Preferred Stocks - 99.08% <i>(continued)</i>			
Argentina				Australia <i>(continued)</i>			
USD 3,697	MercadoLibre Inc	5,809,983	0.12	AUD 310,268	Vicinity Ltd REIT	431,891	0.01
Total Argentina		5,809,983	0.12	AUD 22,891	Washington H Soul Pattinson & Co Ltd	511,857	0.01
Australia				Austria			
AUD 22,940	Ampol Ltd	565,860	0.01	EUR 28,816	Erste Group Bank AG	1,169,174	0.03
AUD 250,857	ANZ Group Holdings Ltd	4,436,784	0.09	EUR 13,081	OMV AG	574,674	0.01
AUD 119,560	APA Group	696,708	0.01	EUR 6,145	Verbund AG	570,538	0.01
AUD 51,141	Aristocrat Leisure Ltd	1,424,457	0.03	EUR 10,983	voestalpine AG	346,500	0.01
AUD 16,872	ASX Ltd	725,985	0.02	Total Austria		2,660,886	0.06
USD 12,800	Atlassian Corp	3,044,608	0.07	Belgium			
AUD 180,319	Aurizon Holdings Ltd	467,554	0.01	EUR 13,102	Ageas SA/NV	568,939	0.01
AUD 42,249	BlueScope Steel Ltd	674,589	0.01	EUR 64,260	Anheuser-Busch InBev SA/NV	4,146,933	0.09
AUD 89,795	Brambles Ltd	833,294	0.02	EUR 2,174	D'ieteren Group	424,827	0.01
AUD 29,529	CAR Group Ltd	627,443	0.01	EUR 2,662	Elia Group SA/NV	333,168	0.01
AUD 5,783	Cochlear Ltd	1,178,560	0.03	EUR 5,539	Groupe Bruxelles Lambert NV	435,771	0.01
AUD 103,391	Coles Group Ltd	1,136,542	0.02	EUR 21,777	KBC Group NV	1,412,566	0.03
AUD 128,505	Commonwealth Bank of Australia	9,803,223	0.21	EUR 1,013	Sofina SA	252,225	0.01
AUD 46,714	Computershare Ltd	777,438	0.02	EUR 6,359	Syensqo SA	662,126	0.01
AUD 37,569	CSL Ltd	7,348,330	0.16	EUR 11,349	Ucb SA	989,144	0.02
AUD 104,367	Dexus REIT	546,930	0.01	EUR 18,287	Umicore SA	502,998	0.01
NZD 14,474	EBOS Group Ltd	325,329	0.01	EUR 18,308	Warehouses De Pauw CVA REIT	576,382	0.01
AUD 76,171	Endeavour Group Ltd	270,791	0.01	Total Belgium		10,305,079	0.22
AUD 125,422	Fortescue Ltd	2,483,580	0.05	Bermuda			
AUD 109,608	Goodman Group REIT	1,892,212	0.04	USD 31,267	Arch Capital Group Ltd	2,322,200	0.05
AUD 163,862	GPT Group REIT	518,804	0.01	USD 3,178	Everest Group Ltd	1,123,677	0.02
AUD 13,077	IDP Education Ltd	178,729	0.00	USD 11,512	Liberty Global Ltd	214,584	0.01
AUD 60,172	IGO Ltd	371,578	0.01	Total Bermuda		3,660,461	0.08
AUD 212,479	Insurance Australia Group Ltd	820,615	0.02	Canada			
AUD 197,002	Lottery Corp Ltd	650,613	0.01	CAD 39,757	Agnico Eagle Mines Ltd	2,190,464	0.05
AUD 26,649	Macquarie Group Ltd	3,339,117	0.07	CAD 14,809	Air Canada	209,905	0.00
AUD 256,780	Medibank Pvt Ltd	623,761	0.01	CAD 60,099	Algonquin Power & Utilities Corp	381,031	0.01
AUD 12,141	Mineral Resources Ltd	579,909	0.01	CAD 61,771	Alimentation Couche-Tard Inc	3,655,385	0.08
AUD 380,626	Mirvac Group REIT	542,815	0.01	CAD 25,803	AltaGas Ltd	544,395	0.01
AUD 243,343	National Australia Bank Ltd	5,097,583	0.11	CAD 53,600	ARC Resources Ltd	799,569	0.02
AUD 81,785	Northern Star Resources Ltd	761,752	0.02	CAD 54,504	Bank of Montreal	5,419,399	0.12
AUD 7,598	Orica Ltd	82,641	0.00	CAD 98,987	Bank of Nova Scotia	4,842,000	0.10
AUD 104,341	Origin Energy Ltd	603,039	0.01	CAD 7,478	BCE Inc	295,865	0.01
AUD 223,989	Pilbara Minerals Ltd	603,713	0.01	CAD 21,300	Brookfield Asset Management Ltd	859,689	0.02
AUD 80,762	Qantas Airways Ltd	295,930	0.01	CAD 110,130	Brookfield Corp	4,439,109	0.09
AUD 125,087	QBE Insurance Group Ltd	1,264,079	0.03	CAD 3,300	BRP Inc	237,302	0.00
AUD 14,348	Ramsay Health Care Ltd	515,071	0.01	CAD 30,501	CAE Inc	661,557	0.01
AUD 5,272	REA Group Ltd	651,660	0.01	CAD 36,590	Cameco Corp	1,585,308	0.03
AUD 16,336	Reece Ltd	249,578	0.01	CAD 8,793	Canadian Apartment Properties REIT	325,420	0.01
AUD 163,747	Santos Ltd	849,169	0.02	CAD 66,828	Canadian Imperial Bank of Commerce	3,233,449	0.07
AUD 437,554	Scentre Group REIT	892,709	0.02				
AUD 28,664	SEEK Ltd	522,809	0.01				
AUD 38,385	Sonic Healthcare Ltd	840,239	0.02				
AUD 395,134	South32 Ltd	897,833	0.02				
AUD 204,399	Stockland REIT	620,649	0.01				
AUD 80,375	Suncorp Group Ltd	759,588	0.02				
AUD 336,720	Telstra Group Ltd	909,853	0.02				
AUD 245,912	Transurban Group	2,300,511	0.05				
AUD 31,708	Treasury Wine Estates Ltd	233,235	0.01				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.08% (continued)				Common and Preferred Stocks - 99.08% (continued)			
Canada (continued)				Canada (continued)			
CAD 40,693	Canadian National Railway Co	5,139,860	0.11	CAD 24,506	Rogers Communications Inc	1,152,819	0.02
CAD 89,419	Canadian Natural Resources Ltd	5,886,898	0.13	CAD 105,289	Royal Bank of Canada	10,699,777	0.23
CAD 68,058	Canadian Pacific Kansas City Ltd	5,411,194	0.12	CAD 24,624	Saputo Inc	501,033	0.01
CAD 5,293	Canadian Tire Corp Ltd	564,865	0.01	CAD 93,530	Shopify Inc	7,317,272	0.16
CAD 9,863	Canadian Utilities Ltd	238,534	0.01	CAD 10,100	Stantec Inc	814,832	0.02
CAD 11,770	CCL Industries Inc	531,908	0.01	CAD 46,930	Sun Life Financial Inc	2,445,798	0.05
CAD 119,404	Cenovus Energy Inc	1,999,424	0.04	CAD 90,791	Suncor Energy Inc	2,922,856	0.06
CAD 14,151	CGI Inc	1,523,384	0.03	CAD 79,064	TC Energy Corp	3,103,559	0.07
CAD 1,608	Constellation Software Inc	4,006,305	0.09	CAD 30,304	Teck Resources Ltd	1,287,219	0.03
CAD 7,500	Descartes Systems Group Inc	633,228	0.01	CAD 39,560	Telus Corp	707,436	0.02
CAD 22,942	Dollarama Inc	1,661,407	0.04	CAD 2,980	Telus Corp	53,290	0.00
CAD 34,800	Element Fleet Management Corp	569,004	0.01	CAD 6,300	TFI International Inc	861,150	0.02
CAD 22,637	Emera Inc	863,523	0.02	CAD 13,177	Thomson Reuters Corp	1,935,978	0.04
CAD 13,363	Empire Co Ltd	355,205	0.01	CAD 20,290	Tmx Group Ltd	493,170	0.01
CAD 165,335	Enbridge Inc	5,980,949	0.13	CAD 7,500	Toromont Industries Ltd	660,360	0.01
CAD 1,506	Fairfax Financial Holdings Ltd	1,396,254	0.03	CAD 138,429	Toronto-Dominion Bank	8,988,542	0.19
CAD 48,025	First Quantum Minerals Ltd	395,170	0.01	CAD 27,800	Tourmaline Oil Corp	1,256,334	0.03
CAD 3,800	Firstservice Corp	618,588	0.01	USD 19,324	Waste Connections Inc	2,884,494	0.06
CAD 27,387	Fortis Inc	1,132,159	0.02	CAD 5,491	West Fraser Timber Co Ltd	472,061	0.01
CAD 12,835	Franco-Nevada Corp	1,428,631	0.03	CAD 31,212	Wheaton Precious Metals Corp	1,547,345	0.03
CAD 5,561	George Weston Ltd	693,754	0.01	CAD 10,700	WSP Global Inc	1,507,218	0.03
CAD 15,700	GFL Environmental Inc	544,249	0.01	Total Canada		155,720,708	3.33
CAD 16,525	Gildan Activewear Inc	549,162	0.01	Cayman Islands			
CAD 24,003	Great-West Lifeco Inc	798,401	0.02	USD 123,500	Grab Holdings Ltd	416,195	0.01
CAD 28,435	Hydro One Ltd	856,112	0.02	HKD 136,577	Wharf Real Estate Investment Co Ltd	461,754	0.01
CAD 7,760	iA Financial Corp Inc	531,595	0.01	Total Cayman Islands		877,949	0.02
CAD 6,018	IGM Financial Inc	159,783	0.00	Chile			
CAD 17,312	Imperial Oil Ltd	990,983	0.02	GBP 25,802	Antofagasta PLC	552,427	0.01
CAD 13,821	Intact Financial Corp	2,136,773	0.05	Total Chile		552,427	0.01
CAD 58,600	Ivanhoe Mines Ltd	571,068	0.01	Denmark			
CAD 19,406	Keyera Corp	471,390	0.01	DKK 337	AP Moller - Maersk A/S	606,249	0.01
CAD 111,971	Kinross Gold Corp	681,031	0.01	DKK 243	AP Moller - Maersk A/S	431,385	0.01
CAD 13,085	Loblaw Cos Ltd	1,272,974	0.03	DKK 8,738	Carlsberg AS	1,096,466	0.02
USD 8,532	Lululemon Athletica Inc	4,362,326	0.09	DKK 6,168	Chr Hansen Holding A/S	517,508	0.01
CAD 58,805	Lundin Mining Corp	483,427	0.01	DKK 10,344	Coloplast A/S	1,183,336	0.02
CAD 23,986	Magna International Inc	1,424,135	0.03	DKK 55,534	Danske Bank A/S	1,484,560	0.03
CAD 141,818	Manulife Financial Corp	3,149,121	0.07	DKK 7,475	Demant A/S	327,873	0.01
CAD 18,007	Metro Inc/CN REIT	936,675	0.02	DKK 13,079	Dsv As	2,297,622	0.05
CAD 26,303	National Bank of Canada	2,014,715	0.04	DKK 5,614	Genmab A/S	1,792,760	0.04
CAD 21,817	Northland Power Inc	398,252	0.01	DKK 253,797	Novo Nordisk A/S	26,254,668	0.56
CAD 37,275	Nutrien Ltd	2,110,252	0.05	DKK 16,849	Novozymes A/S	926,547	0.02
CAD 5,905	ONEX Corp	414,371	0.01	DKK 16,293	Orsted AS	903,698	0.02
CAD 15,540	Open Text Corp	656,319	0.01	DKK 7,260	Pandora A/S	1,003,954	0.02
USD 22,500	Ovintiv Inc	988,200	0.02	DKK 899	ROCKWOOL AS	263,238	0.01
CAD 21,376	Pan American Silver Corp	350,647	0.01	DKK 33,002	Tryg A/S	718,397	0.02
CAD 12,555	Parkland Corp	406,662	0.01	DKK 74,939	Vestas Wind Systems A/S	2,379,756	0.05
CAD 48,390	Pembina Pipeline Corp	1,674,163	0.04	Total Denmark		42,188,017	0.90
CAD 43,231	Power Corp of Canada	1,242,244	0.03	Finland			
CAD 14,986	Quebecor Inc	358,227	0.01	EUR 12,768	Elisa OYJ	590,542	0.01
CAD 15,339	RB Global Inc	1,031,480	0.02	EUR 40,410	Fortum Oyj	582,984	0.01
CAD 21,516	Restaurant Brands International Inc	1,689,331	0.04	EUR 23,432	Kesko Oyj	463,974	0.01
CAD 10,198	RioCanREIT	144,006	0.00				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 99.08% <i>(continued)</i>				Common and Preferred Stocks - 99.08% <i>(continued)</i>			
Finland <i>(continued)</i>				France <i>(continued)</i>			
EUR 22,630	Kone Oyj	1,128,920	0.03	EUR 15,272	Publicis Groupe SA	1,417,098	0.03
EUR 58,547	Metso Oyj	593,060	0.01	EUR 1,484	Remy Cointreau SA	188,520	0.00
EUR 35,813	Neste Oyj	1,274,254	0.03	EUR 16,956	Renault SA	691,247	0.01
EUR 456,943	Nokia Oyj	1,540,534	0.03	EUR 27,005	Safran SA	4,756,863	0.10
EUR 242,948	Nordea Bank Abp	3,012,750	0.07	EUR 85,089	Sanofi SA	8,436,863	0.18
EUR 8,893	Orion Oyj	385,775	0.01	EUR 51	Sartorius Stedim Biotech	13,493	0.00
EUR 33,709	Sampo Oyj	1,474,944	0.03	EUR 42,323	Schneider Electric SE	8,498,598	0.18
EUR 46,045	Stora Enso OYJ	637,067	0.01	EUR 1,579	SEB SA	197,099	0.00
EUR 35,175	UPM-Kymmene Oyj	1,323,438	0.03	EUR 50,659	Societe Generale SA	1,344,450	0.03
EUR 30,520	Wartsila OYJ Abp	442,495	0.01	EUR 6,543	Sodexo SA	720,026	0.01
Total Finland		13,450,737	0.29	EUR 5,160	Teleperformance SE	752,684	0.02
France				EUR 8,783	Thales SA	1,299,602	0.03
EUR 12,077	Accor SA	461,594	0.01	EUR 178,224	TotalEnergies SE	12,127,510	0.26
EUR 2,670	Aeroports de Paris SA	345,672	0.01	EUR 10,785	Unibail-Rodamco-Westfield REIT	797,262	0.02
EUR 40,732	Air Liquide SA	7,924,451	0.17	EUR 45,640	Veolia Environnement SA	1,439,888	0.03
EUR 47,487	Airbus SE	7,332,372	0.16	EUR 37,981	Vinci SA	4,770,365	0.10
EUR 22,145	Alstom SA	297,953	0.01	EUR 30,028	Vivendi SE	320,957	0.01
EUR 5,288	Amundi SA	359,830	0.01	EUR 22,179	Worldline SA	383,916	0.01
EUR 5,276	Arkema SA	600,298	0.01	Total France		146,556,777	3.14
EUR 143,345	AXA SA	4,669,626	0.10	Germany			
EUR 3,814	BioMerieux	423,841	0.01	EUR 11,776	adidas AG	2,395,620	0.05
EUR 81,696	BNP Paribas SA	5,648,466	0.12	EUR 30,490	Allianz SE	8,149,065	0.17
EUR 77,243	Bolloré SE	482,521	0.01	EUR 69,286	BASF SE	3,733,465	0.08
EUR 17,366	Bouygues SA	654,536	0.01	EUR 81,370	Bayer AG	3,022,845	0.07
EUR 26,483	Bureau Veritas SA	669,049	0.01	EUR 26,948	Bayerische Motoren Werke AG	3,000,030	0.06
EUR 11,980	Capgemini SE	2,497,862	0.05	EUR 5,269	Bayerische Motoren Werke AG-Preferred Stock	523,545	0.01
EUR 50,805	Carrefour SA	929,657	0.02	EUR 6,933	Bechtle AG	347,621	0.01
EUR 36,305	Cie de Saint-Gobain SA	2,673,354	0.06	EUR 6,798	Beiersdorf AG	1,019,027	0.02
EUR 48,775	Cie Generale des Etablissements Michelin SCA	1,748,922	0.04	EUR 12,285	Brenntag SE	1,129,348	0.02
EUR 4,858	Covivio SA REIT	261,236	0.01	EUR 3,913	Carl Zeiss Meditec AG	427,236	0.01
EUR 91,792	Credit Agricole SA	1,303,168	0.03	EUR 89,130	Commerzbank AG	1,059,402	0.02
EUR 54,156	Danone SA	3,510,439	0.07	EUR 10,116	Continental AG	859,553	0.02
EUR 2,001	Dassault Aviation SA	396,105	0.01	EUR 15,077	Covestro AG	877,375	0.02
EUR 55,619	Dassault Systemes SE	2,717,778	0.06	EUR 38,952	Daimler Truck Holding AG	1,463,824	0.03
EUR 16,289	Edenred SE	974,176	0.02	EUR 14,653	Delivery Hero SE	404,823	0.01
EUR 5,613	Eiffage SA	601,563	0.01	EUR 134,169	Deutsche Bank AG	1,832,466	0.04
EUR 133,639	Engie SA	2,349,884	0.05	EUR 13,921	Deutsche Boerse AG	2,867,966	0.06
EUR 23,380	EssilorLuxottica SA	4,690,132	0.10	EUR 58,904	Deutsche Lufthansa AG	523,670	0.01
EUR 4,174	Eurazeo SE	331,287	0.01	EUR 81,981	Deutsche Post AG	4,062,083	0.09
EUR 3,889	Gecina SA REIT	472,988	0.01	EUR 259,870	Deutsche Telekom AG	6,243,673	0.13
EUR 11,677	Getlink SE	213,672	0.00	EUR 10,058	Dr Ing hc F Porsche AG	887,735	0.02
EUR 2,555	Hermes International SCA	5,415,585	0.12	EUR 181,372	EON SE	2,434,284	0.05
EUR 3,355	Ipsen SA	399,888	0.01	EUR 18,836	Evonik Industries AG	384,933	0.01
EUR 6,377	Kering SA	2,810,697	0.06	EUR 17,841	Fresenius Medical Care AG & Co KGaA	748,118	0.02
EUR 17,090	Klepierre SA REIT	465,921	0.01	EUR 35,180	Fresenius SE & Co KGaA	1,090,845	0.02
EUR 10,045	La Francaise des Jeux SAEM	364,400	0.01	EUR 14,359	GEA Group AG	597,826	0.01
EUR 17,661	Legrand SA	1,835,818	0.04	EUR 3,607	Hannover Rueck SE	861,842	0.02
EUR 18,758	L'Oreal SA	9,337,931	0.20	EUR 11,611	Heidelberg Materials AG	1,038,144	0.02
EUR 21,803	LVMH Moët Hennessy Louis Vuitton SE	17,668,526	0.38	EUR 14,098	Hellofresh SE	222,855	0.01
EUR 130,363	Orange SA	1,483,833	0.03	EUR 8,418	Henkel AG & Co KGaA	604,245	0.01
EUR 17,427	Pernod Ricard SA	3,075,305	0.07				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.08% (continued)				Common and Preferred Stocks - 99.08% (continued)			
Germany (continued)				Hong Kong (continued)			
EUR 14,176	Henkel AG & Co KGaA-Preferred Stock	1,140,953	0.03	HKD 47,085	Swire Pacific Ltd	398,578	0.01
EUR 101,563	Infineon Technologies AG	4,240,842	0.09	HKD 117,193	Swire Properties Ltd	237,131	0.01
EUR 7,111	Knorr-Bremse AG	461,884	0.01	HKD 115,198	Techtronic Industries Co Ltd	1,372,748	0.03
EUR 7,187	LEG Immobilien SE	629,731	0.01	HKD 721,000	WH Group Ltd	465,367	0.01
EUR 65,664	Mercedes-Benz Group AG	4,537,111	0.10	HKD 196,186	Xinyi Glass Holdings Ltd	220,091	0.00
EUR 9,130	Merck KGaA	1,453,314	0.03	Total Hong Kong		26,544,942	0.57
EUR 3,193	MTU Aero Engines AG	688,676	0.02	Ireland			
EUR 10,197	Muenchener Ruckversicherungs-Gesellschaft AG in Muenchen	4,225,170	0.09	USD 48,136	Accenture PLC	16,891,404	0.36
EUR 5,692	Nemetschek SE	493,456	0.01	USD 17,200	AerCap Holdings NV	1,278,304	0.03
EUR 9,654	Puma SE	538,760	0.01	EUR 94,562	AIB Group PLC	405,297	0.01
EUR 302	Rational AG	233,356	0.01	USD 7,196	Allegion PLC	911,661	0.02
EUR 3,542	Rheinmetall AG	1,122,937	0.02	EUR 88,271	Bank of Ireland Group PLC	801,326	0.02
EUR 44,019	RWE AG	2,002,402	0.04	GBP 55,011	CRH PLC	3,793,925	0.08
EUR 81,211	SAP SE	12,512,715	0.27	GBP 9,056	DCC PLC	667,046	0.01
EUR 2,038	Sartorius AG-Preferred Stock	750,125	0.02	EUR 14,644	Flutter Entertainment PLC	2,588,240	0.06
EUR 7,578	Scout24 SE	537,086	0.01	AUD 37,455	James Hardie Industries PLC	1,443,738	0.03
EUR 58,124	Siemens AG	10,910,000	0.23	USD 5,353	Jazz Pharmaceuticals PLC	658,419	0.01
EUR 24,599	Siemens Healthineers AG	1,429,315	0.03	USD 52,744	Johnson Controls International PLC	3,040,164	0.06
EUR 10,426	Symrise AG	1,147,562	0.03	EUR 10,985	Kerry Group PLC	954,506	0.02
EUR 49,465	Vonovia SE	1,559,469	0.03	EUR 12,270	Kingspan Group PLC	1,062,638	0.02
EUR 17,468	Zalando SE	413,900	0.01	USD 103,448	Medtronic PLC	8,522,046	0.18
Total Germany		103,842,228	2.22	USD 14,948	Seagate Technology Holdings PLC	1,276,111	0.03
Hong Kong				EUR 21,328	Smurfit Kappa Group PLC	845,332	0.02
HKD 861,401	AIA Group Ltd	7,506,943	0.16	USD 18,797	Trane Technologies PLC	4,584,588	0.10
HKD 278,035	BOC Hong Kong Holdings Ltd	754,857	0.02	USD 8,865	Willis Towers Watson PLC	2,138,238	0.05
HKD 164,684	CK Asset Holdings Ltd	826,736	0.02	Total Ireland		51,862,983	1.11
HKD 205,808	CK Hutchison Holdings Ltd	1,103,030	0.02	Isle Of Man			
HKD 58,436	CK Infrastructure Holdings Ltd	323,291	0.01	GBP 47,082	Entain PLC	596,720	0.01
HKD 135,767	CLP Holdings Ltd	1,120,590	0.02	Total Isle Of Man		596,720	0.01
HKD 145,800	ESR Group Ltd	201,656	0.00	Israel			
USD 5,300	Futu Holdings Ltd	289,539	0.01	ILS 3,064	Azrieli Group Ltd	199,280	0.01
HKD 177,018	Galaxy Entertainment Group Ltd	991,802	0.02	ILS 110,654	Bank Hapoalim BM	999,017	0.02
HKD 188,108	Hang Lung Properties Ltd	262,099	0.01	ILS 108,422	Bank Leumi Le-Israel BM	876,493	0.02
HKD 39,031	Hang Seng Bank Ltd	455,113	0.01	USD 5,925	Check Point Software Technologies Ltd	905,281	0.02
HKD 147,694	Henderson Land Development Co Ltd	454,891	0.01	USD 3,719	CyberArk Software Ltd	814,647	0.02
HKD 343,075	HKT Trust & HKT Ltd	409,482	0.01	ILS 2,690	Elbit Systems Ltd	573,723	0.01
HKD 943,693	Hong Kong & China Gas Co Ltd	722,706	0.02	ILS 74,529	ICL Group Ltd	378,968	0.01
HKD 98,900	Hong Kong Exchanges & Clearing Ltd	3,394,382	0.07	ILS 1	Isracard Ltd	3	0.00
USD 112,260	Hongkong Land Holdings Ltd	390,665	0.01	ILS 116,551	Israel Discount Bank Ltd	585,846	0.01
USD 12,976	Jardine Matheson Holdings Ltd	534,741	0.01	ILS 10,944	Mizrahi Tefahot Bank Ltd	425,494	0.01
HKD 219,337	Link REIT	1,231,718	0.03	ILS 5,501	Nice Ltd	1,113,827	0.02
HKD 128,638	MTR Corp Ltd	499,162	0.01	USD 95,509	Teva Pharmaceutical Industries Ltd-ADR	997,114	0.02
HKD 148,855	New World Development Co Ltd	231,045	0.00	USD 4,665	Wix.com Ltd	573,888	0.01
HKD 110,437	Power Assets Holdings Ltd	639,975	0.01	Total Israel		8,443,581	0.18
HKD 329,113	Sino Land Co Ltd	357,835	0.01	Italy			
HKD 94,000	SITC International Holdings Co Ltd	162,273	0.00	EUR 8,425	Amplifon SpA	291,671	0.01
HKD 91,215	Sun Hung Kai Properties Ltd	986,496	0.02	EUR 58,098	Assicurazioni Generali SpA	1,226,120	0.03
				EUR 99,957	Banco BPM SpA	527,906	0.01

Schedule of Investments (continued) as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.08% (continued)				Common and Preferred Stocks - 99.08% (continued)			
Italy (continued)				Japan (continued)			
EUR 701	Davide Campari-Milano NV	7,910	0.00	JPY 212	Daiwa House Investment Corp REIT	378,496	0.01
EUR 2,582	DiaSorin SpA	265,940	0.01	JPY 99,743	Daiwa Securities Group Inc	671,486	0.01
EUR 640,713	Enel SpA	4,763,250	0.10	JPY 118,160	Denso Corp	1,782,709	0.04
EUR 170,002	Eni SpA	2,882,243	0.06	JPY 4,443	Dentsu Group Inc	114,022	0.00
EUR 10,465	Ferrari NV	3,528,162	0.07	JPY 7,200	Disco Corp	1,786,466	0.04
EUR 55,478	FinecoBank Banca Fineco SpA	832,540	0.02	JPY 25,732	East Japan Railway Co	1,483,724	0.03
EUR 29,738	Infrastrutture Wireless Italiane SpA	376,133	0.01	JPY 21,265	Eisai Co Ltd	1,063,702	0.02
EUR 1,269,087	Intesa Sanpaolo SpA	3,705,915	0.08	JPY 253,077	ENEOS Holdings Inc	1,005,989	0.02
EUR 33,373	Leonardo SpA	550,586	0.01	JPY 76,460	FANUC Corp	2,249,111	0.05
EUR 51,952	Mediobanca Banca di Credito Finanziario SpA	643,041	0.01	JPY 13,545	Fast Retailing Co Ltd	3,361,750	0.07
EUR 18,425	Moncler SpA	1,133,672	0.02	JPY 12,206	Fuji Electric Co Ltd	525,452	0.01
EUR 54,989	Nexi SpA	449,867	0.01	JPY 31,882	Fujifilm Holdings Corp	1,916,131	0.04
EUR 36,850	Poste Italiane SpA	418,258	0.01	JPY 13,500	Fujitsu Ltd	2,037,257	0.04
EUR 23,449	Prysmian SpA	1,066,424	0.02	JPY 427	GLP J-Reit REIT	425,546	0.01
EUR 7,314	Recordati Industria Chimica e Farmaceutica SpA	394,518	0.01	JPY 12,746	Hamamatsu Photonics KK	524,378	0.01
EUR 171,151	Snam SpA	880,083	0.02	JPY 21,514	Hankyu Hanshin Holdings Inc	685,036	0.01
EUR 806,432	Telecom Italia SpA/Milano	262,081	0.01	JPY 1,857	Hikari Tsushin Inc	307,963	0.01
EUR 81,799	Terna - Rete Elettrica Nazionale	682,574	0.01	JPY 3,229	Hirose Electric Co Ltd	365,662	0.01
EUR 132,185	UniCredit SpA	3,586,937	0.08	JPY 7,987	Hitachi Construction Machinery Co Ltd	211,147	0.00
Total Italy		28,475,831	0.61	JPY 72,123	Hitachi Ltd	5,202,801	0.11
Japan				JPY 323,809	Honda Motor Co Ltd	3,367,173	0.07
JPY 64,000	Advantest Corp	2,177,671	0.05	JPY 9,546	Hoshizaki Corp	349,460	0.01
JPY 55,059	Aeon Co Ltd	1,230,607	0.03	JPY 27,408	Hoya Corp	3,426,486	0.07
JPY 14,785	AGC Inc	549,115	0.01	JPY 30,913	Hulic Co Ltd	323,755	0.01
JPY 531	Aisin Corp	18,580	0.00	JPY 9,100	Ibiden Co Ltd	504,444	0.01
JPY 33,502	Ajinomoto Co Inc	1,292,743	0.03	JPY 86,720	Idemitsu Kosan Co Ltd	472,107	0.01
JPY 16,626	ANA Holdings Inc	360,871	0.01	JPY 10,548	Iida Group Holdings Co Ltd	157,981	0.00
JPY 40,941	Asahi Group Holdings Ltd	1,526,938	0.03	JPY 82,985	Inpex Corp	1,121,045	0.02
JPY 16,400	Asahi Intecc Co Ltd	333,688	0.01	JPY 53,299	Isuzu Motors Ltd	686,558	0.01
JPY 65,001	Asahi Kasei Corp	479,047	0.01	JPY 91,157	Itochu Corp	3,728,915	0.08
JPY 149,989	Astellas Pharma Inc	1,793,740	0.04	JPY 10,906	Japan Airlines Co Ltd	214,670	0.00
JPY 7,800	Azbil Corp	258,156	0.01	JPY 43,817	Japan Exchange Group Inc	927,125	0.02
JPY 28,859	Bandai Namco Holdings Inc	578,592	0.01	JPY 627	Japan Metropolitan Fund Invest REIT	453,194	0.01
JPY 11,700	BayCurrent Consulting Inc	410,886	0.01	JPY 119,625	Japan Post Bank Co Ltd	1,218,481	0.03
JPY 38,801	Bridgestone Corp	1,607,305	0.03	JPY 145,094	Japan Post Holdings Co Ltd	1,296,254	0.03
JPY 20,021	Brother Industries Ltd	319,600	0.01	JPY 16,400	Japan Post Insurance Co Ltd	291,287	0.01
JPY 82,545	Canon Inc	2,119,541	0.05	JPY 119	Japan Real Estate Investment Corp REIT	492,949	0.01
JPY 15,800	Capcom Co Ltd	510,603	0.01	JPY 77,235	Japan Tobacco Inc	1,996,890	0.04
JPY 59,185	Central Japan Railway Co	1,504,604	0.03	JPY 52,413	JFE Holdings Inc	813,260	0.02
JPY 52,579	Chiba Bank Ltd	379,853	0.01	JPY 14,959	JSR Corp	426,551	0.01
JPY 39,386	Chubu Electric Power Co Inc	508,878	0.01	JPY 38,719	Kajima Corp	647,193	0.01
JPY 56,302	Chugai Pharmaceutical Co Ltd	2,133,390	0.05	JPY 62,903	Kansai Electric Power Co Inc	835,256	0.02
JPY 102,645	Concordia Financial Group Ltd	469,322	0.01	JPY 30,973	Kao Corp	1,274,247	0.03
JPY 18,406	Dai Nippon Printing Co Ltd	544,817	0.01	JPY 11,300	Kawasaki Kisen Kaisha Ltd	484,927	0.01
JPY 22,800	Daifuku Co Ltd	461,321	0.01	JPY 121,766	KDDI Corp	3,874,608	0.08
JPY 65,215	Dai-ichi Life Holdings Inc	1,384,049	0.03	JPY 11,848	Keisei Electric Railway Co Ltd	560,044	0.01
JPY 152,242	Daiichi Sankyo Co Ltd	4,181,310	0.09	JPY 15,784	Keyence Corp	6,954,902	0.15
JPY 19,025	Daikin Industries Ltd	3,101,785	0.07	JPY 7,688	Kikkoman Corp	470,834	0.01
JPY 2,050	Daito Trust Construction Co Ltd	237,746	0.00	JPY 15,360	Kintetsu Group Holdings Co Ltd	487,232	0.01
JPY 45,059	Daiwa House Industry Co Ltd	1,365,385	0.03				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.08% (continued)				Common and Preferred Stocks - 99.08% (continued)			
Japan (continued)				Japan (continued)			
JPY 49,240	Kirin Holdings Co Ltd	721,591	0.02	JPY 76,029	Nissan Motor Co Ltd	298,874	0.01
JPY 12,400	Kobe Bussan Co Ltd	366,424	0.01	JPY 14,553	Nissin Foods Holdings Co Ltd	507,982	0.01
JPY 8,200	Koei Tecmo Holdings Co Ltd	93,557	0.00	JPY 6,953	Nitori Holdings Co Ltd	931,144	0.02
JPY 19,874	Koito Manufacturing Co Ltd	309,782	0.01	JPY 7,635	Nitto Denko Corp	571,352	0.01
JPY 78,899	Komatsu Ltd	2,063,977	0.04	JPY 267,564	Nomura Holdings Inc	1,210,282	0.03
JPY 8,396	Konami Group Corp	439,691	0.01	JPY 11,413	Nomura Real Estate Holdings Inc	300,261	0.01
JPY 3,124	Kose Corp	234,333	0.00	JPY 392	Nomura Real Estate Master Fund Inc REIT	458,788	0.01
JPY 62,301	Kubota Corp	937,962	0.02	JPY 31,250	Nomura Research Institute Ltd	909,039	0.02
JPY 83,644	Kyocera Corp	1,221,020	0.03	JPY 52,740	NTT Data Group Corp	747,817	0.02
JPY 24,240	Kyowa Kirin Co Ltd	407,496	0.01	JPY 62,742	Obayashi Corp	542,951	0.01
JPY 5,800	Lasertec Corp	1,529,196	0.03	JPY 6,237	Obic Co Ltd	1,074,819	0.02
JPY 249,346	LY Corp	883,800	0.02	JPY 22,949	Odakyu Electric Railway Co Ltd	350,144	0.01
JPY 37,272	M3 Inc	616,794	0.01	JPY 76,517	Oji Holdings Corp	294,714	0.01
JPY 19,759	Makita Corp	545,202	0.01	JPY 98,388	Olympus Corp	1,424,037	0.03
JPY 122,703	Marubeni Corp	1,939,592	0.04	JPY 17,051	Omron Corp	796,189	0.02
JPY 30,300	MatsukiyoCocokara & Co	536,665	0.01	JPY 29,661	Ono Pharmaceutical Co Ltd	529,345	0.01
JPY 50,262	Mazda Motor Corp	543,156	0.01	JPY 7,400	Open House Group Co Ltd	219,564	0.00
JPY 7,806	McDonald's Holdings Co Japan Ltd	338,308	0.01	JPY 3,600	Oracle Corp Japan	277,571	0.01
JPY 21,306	MEIJI Holdings Co Ltd	506,127	0.01	JPY 87,750	Oriental Land Co Ltd	3,268,373	0.07
JPY 33,111	MINEBEA MITSUMI Inc	680,751	0.01	JPY 82,517	ORIX Corp	1,554,583	0.03
JPY 21,411	MISUMI Group Inc	362,900	0.01	JPY 31,701	Osaka Gas Co Ltd	662,218	0.01
JPY 116,516	Mitsubishi Chemical Group Corp	714,072	0.01	JPY 11,216	Otsuka Corp	462,467	0.01
JPY 243,180	Mitsubishi Corp	3,887,120	0.08	JPY 32,990	Otsuka Holdings Co Ltd	1,237,651	0.03
JPY 135,989	Mitsubishi Electric Corp	1,928,231	0.04	JPY 30,784	Pan Pacific International Holdings Corp	734,554	0.02
JPY 100,885	Mitsubishi Estate Co Ltd	1,390,407	0.03	JPY 186,583	Panasonic Holdings Corp	1,848,228	0.04
JPY 50,124	Mitsubishi HC Capital Inc	336,625	0.01	JPY 93,345	Rakuten Group Inc	415,808	0.01
JPY 26,180	Mitsubishi Heavy Industries Ltd	1,530,355	0.03	JPY 111,688	Recruit Holdings Co Ltd	4,724,043	0.10
JPY 888,029	Mitsubishi UFJ Financial Group Inc	7,631,204	0.16	JPY 122,300	Renesas Electronics Corp	2,211,255	0.05
JPY 89,461	Mitsui & Co Ltd	3,361,926	0.07	JPY 185,149	Resona Holdings Inc	940,979	0.02
JPY 16,983	Mitsui Chemicals Inc	503,780	0.01	JPY 48,765	Ricoh Co Ltd	374,610	0.01
JPY 59,616	Mitsui Fudosan Co Ltd	1,462,279	0.03	JPY 28,908	Rohm Co Ltd	554,149	0.01
JPY 27,200	Mitsui OSK Lines Ltd	871,488	0.02	JPY 20,647	SBI Holdings Inc	464,550	0.01
JPY 195,552	Mizuho Financial Group Inc	3,346,355	0.07	JPY 13,500	SCSK Corp	267,740	0.01
JPY 23,800	MonotaRO Co Ltd	259,896	0.01	JPY 18,038	Secom Co Ltd	1,299,304	0.03
JPY 27,159	MS&AD Insurance Group Holdings Inc	1,068,406	0.02	JPY 23,900	Seiko Epson Corp	357,788	0.01
JPY 134,011	Murata Manufacturing Co Ltd	2,845,048	0.06	JPY 33,434	Sekisui Chemical Co Ltd	482,016	0.01
JPY 21,606	NEC Corp	1,279,686	0.03	JPY 52,196	Sekisui House Ltd	1,159,582	0.02
JPY 27,916	Nexon Co Ltd	508,797	0.01	JPY 62,551	Seven & i Holdings Co Ltd	2,482,429	0.05
JPY 29,404	Nidec Corp	1,187,798	0.03	JPY 23,000	SG Holdings Co Ltd	330,203	0.01
JPY 85,050	Nintendo Co Ltd	4,439,516	0.09	JPY 23,025	Shimadzu Corp	643,812	0.01
JPY 126	Nippon Building Fund Inc REIT	546,077	0.01	JPY 2,972	Shimano Inc	460,304	0.01
JPY 6,721	Nippon Express Holdings Inc	382,055	0.01	JPY 45,248	Shimizu Corp	300,605	0.01
JPY 62,350	Nippon Paint Holdings Co Ltd	504,178	0.01	JPY 141,675	Shin-Etsu Chemical Co Ltd	5,946,169	0.13
JPY 38	Nippon Prologis Inc REIT	73,154	0.00	JPY 21,285	Shionogi & Co Ltd	1,026,354	0.02
JPY 16,418	Nippon Sanso Holdings Corp	439,739	0.01	JPY 34,034	Shiseido Co Ltd	1,026,476	0.02
JPY 68,403	Nippon Steel Corp	1,567,185	0.03	JPY 44,678	Shizuoka Financial Group Inc	378,708	0.01
JPY 2,256,900	Nippon Telegraph & Telephone Corp	2,758,291	0.06	JPY 4,610	SMC Corp	2,477,327	0.05
JPY 41,109	Nippon Yusen KK	1,274,560	0.03	JPY 233,300	Softbank Corp	2,911,699	0.06
JPY 11,645	Nissan Chemical Corp	454,798	0.01	JPY 69,840	SoftBank Group Corp	3,117,486	0.07
				JPY 18,056	Sompo Holdings Inc	883,205	0.02
				JPY 101,552	Sony Group Corp	9,659,614	0.21

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.08% (continued)				Common and Preferred Stocks - 99.08% (continued)			
Japan (continued)				Jordan			
JPY 8,300	Square Enix Holdings Co Ltd	298,077	0.01	GBP 15,921	Hikma Pharmaceuticals PLC	363,097	0.01
JPY 49,306	Subaru Corp	904,421	0.02	Total Jordan		363,097	0.01
JPY 27,400	SUMCO Corp	410,961	0.01	Luxembourg			
JPY 134,766	Sumitomo Chemical Co Ltd	328,837	0.01	EUR 39,795	ArcelorMittal SA	1,128,662	0.02
JPY 89,209	Sumitomo Corp	1,946,424	0.04	EUR 11,717	Eurofins Scientific SE	763,389	0.02
JPY 59,066	Sumitomo Electric Industries Ltd	752,256	0.02	EUR 41,585	Tenaris SA	723,276	0.02
JPY 24,065	Sumitomo Metal Mining Co Ltd	724,784	0.02	Total Luxembourg		2,615,327	0.06
JPY 102,354	Sumitomo Mitsui Financial Group Inc	4,995,003	0.11	Macau			
JPY 56,568	Sumitomo Mitsui Trust Holdings Inc	1,085,778	0.02	HKD 218,048	Sands China Ltd	638,069	0.01
JPY 6,314	Sumitomo Realty & Development Co Ltd	187,835	0.00	Total Macau		638,069	0.01
JPY 12,969	Suntory Beverage & Food Ltd	427,762	0.01	Netherlands			
JPY 25,754	Suzuki Motor Corp	1,102,099	0.02	EUR 39,712	ABN AMRO Bank NV	596,164	0.01
JPY 9,530	Sysmex Corp	531,187	0.01	EUR 1,755	Adyen NV	2,261,642	0.05
JPY 17,107	T&D Holdings Inc	271,870	0.01	EUR 86,239	Aegon Ltd	499,945	0.01
JPY 16,031	Taisei Corp	548,315	0.01	EUR 12,492	Akzo Nobel NV	1,032,463	0.02
JPY 114,714	Takeda Pharmaceutical Co Ltd	3,298,699	0.07	EUR 4,996	Argenx SE	1,895,719	0.04
JPY 32,851	TDK Corp	1,565,188	0.03	EUR 3,866	ASM International NV	2,006,958	0.04
JPY 57,668	Terumo Corp	1,890,633	0.04	EUR 31,353	ASML Holding NV	23,610,063	0.51
JPY 18,400	TIS Inc	405,510	0.01	EUR 13,070	ASR Nederland NV	616,493	0.01
JPY 16,771	Tobu Railway Co Ltd	450,740	0.01	EUR 6,311	BE Semiconductor Industries NV	951,254	0.02
JPY 10,123	Toho Co Ltd	342,436	0.01	EUR 7,688	Euronext NV	667,939	0.01
JPY 140,594	Tokio Marine Holdings Inc	3,519,338	0.08	EUR 7,831	EXOR NV	782,872	0.02
JPY 34,748	Tokyo Electron Ltd	6,224,718	0.13	EUR 44,185	Ferrovial SE	1,611,672	0.04
JPY 21,787	Tokyo Gas Co Ltd	500,399	0.01	EUR 7,663	Heineken Holding NV	648,414	0.01
JPY 46,395	Tokyu Corp	566,363	0.01	EUR 22,970	Heineken NV	2,332,868	0.05
JPY 23,996	TOPPAN Holdings Inc	669,771	0.01	EUR 3,589	IMCD NV	624,621	0.01
JPY 126,732	Toray Industries Inc	659,010	0.01	EUR 297,291	ING Groep NV	4,441,973	0.10
JPY 22,400	Tosoh Corp	286,157	0.01	EUR 11,045	JDE Peet's NV	297,213	0.01
JPY 12,793	TOTO Ltd	336,930	0.01	EUR 79,472	Koninklijke Ahold Delhaize NV	2,283,825	0.05
JPY 11,626	Toyota Industries Corp	948,354	0.02	EUR 268,027	Koninklijke KPN NV	923,165	0.02
JPY 824,755	Toyota Motor Corp	15,154,829	0.32	EUR 67,172	Koninklijke Philips NV	1,564,540	0.03
JPY 14,555	Toyota Tsusho Corp	857,731	0.02	EUR 14,877	NN Group NV	587,511	0.01
JPY 11,073	Trend Micro Inc	592,843	0.01	USD 19,974	NXP Semiconductors NV	4,587,628	0.10
JPY 34,180	Unicharm Corp	1,235,988	0.03	EUR 11,088	OCI NV	321,397	0.01
JPY 13,850	USS Co Ltd	278,611	0.01	EUR 101,403	Prosus NV	3,022,720	0.07
JPY 19,974	West Japan Railway Co	833,218	0.02	EUR 20,417	Qiagen NV	888,614	0.02
JPY 23,618	Yakult Honsha Co Ltd	530,559	0.01	EUR 9,879	Randstad NV	618,976	0.01
JPY 13,330	Yamaha Corp	307,957	0.01	EUR 166,168	Stellantis NV	3,882,241	0.08
JPY 72,486	Yamaha Motor Co Ltd	647,582	0.01	EUR 19,218	Wolters Kluwer NV	2,732,194	0.06
JPY 24,571	Yamato Holdings Co Ltd	454,105	0.01	Total Netherlands		66,291,084	1.42
JPY 18,725	Yaskawa Electric Corp	782,311	0.02	New Zealand			
JPY 22,174	Yokogawa Electric Corp	422,939	0.01	NZD 59,474	Auckland International Airport Ltd	331,372	0.01
JPY 10,250	ZOZO Inc	230,839	0.00	NZD 51,201	Fisher & Paykel Healthcare Corp Ltd	765,063	0.02
Total Japan		282,246,678	6.04	NZD 38,859	Mercury NZ Ltd	162,384	0.00
Jersey				NZD 117,189	Meridian Energy Ltd	411,058	0.01
USD 16,861	Ferguson PLC	3,255,353	0.07	NZD 158,765	Spark New Zealand Ltd	520,704	0.01
Total Jersey		3,255,353	0.07	AUD 12,390	Xero Ltd	949,419	0.02
				Total New Zealand		3,140,000	0.07

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.08% (continued)				Common and Preferred Stocks - 99.08% (continued)			
Norway				Spain (continued)			
NOK 34,259	Adevinta ASA	379,167	0.01	EUR 491,702	Banco Bilbao Vizcaya Argentaria SA	4,468,023	0.10
NOK 16,613	Aker BP ASA	483,388	0.01	EUR 1,296,744	Banco Santander SA	5,413,939	0.12
NOK 73,481	DNB Bank ASA	1,562,856	0.03	EUR 341,054	CaixaBank SA	1,403,753	0.03
NOK 69,184	Equinor ASA	2,194,593	0.05	EUR 48,161	Cellnex Telecom SA	1,897,149	0.04
NOK 13,202	Gjensidige Forsikring ASA	243,742	0.01	EUR 28,200	EDP Renovaveis SA	577,075	0.01
NOK 8,574	Kongsberg Gruppen ASA	392,916	0.01	EUR 18,203	Enagas SA	306,948	0.01
NOK 38,224	Mowi ASA	685,011	0.01	EUR 28,962	Endesa SA	590,588	0.01
NOK 116,750	Norsk Hydro ASA	786,327	0.02	EUR 27,911	Grifols SA	476,507	0.01
NOK 57,217	Orkla ASA	444,183	0.01	EUR 469,177	Iberdrola SA	6,151,941	0.13
NOK 5,145	Salmar ASA	288,364	0.01	EUR 90,625	Industria de Diseno Textil SA	3,947,295	0.08
NOK 55,285	Telenor ASA	634,740	0.01	EUR 12,245	Naturgy Energy Group SA	365,214	0.01
NOK 16,064	Yara International ASA	571,336	0.01	EUR 33,412	Redeia Corp SA	550,307	0.01
Total Norway		8,666,623	0.19	EUR 94,479	Repsol SA	1,403,726	0.03
Portugal				EUR 274,836	Telefonica SA	1,072,914	0.02
EUR 252,447	EDP - Energias de Portugal SA	1,270,233	0.03	Total Spain		32,730,319	0.70
EUR 44,997	Galp Energia SGPS SA	663,077	0.01	Sweden			
EUR 23,874	Jeronimo Martins SGPS SA	607,621	0.01	SEK 15,731	Alfa Laval AB	629,686	0.01
Total Portugal		2,540,931	0.05	SEK 69,656	Assa Abloy AB	2,006,493	0.04
Singapore				SEK 185,696	Atlas Copco AB	3,197,859	0.07
SGD 330,203	CapitaLand Ascendas REIT	758,483	0.02	SEK 106,057	Atlas Copco AB	1,572,252	0.03
SGD 260,083	CapitaLand Integrated Commercial Trust REIT	406,164	0.01	SEK 25,661	Boliden AB	800,804	0.02
SGD 255,637	Capitaland Investment Ltd/Singapore	612,397	0.01	SEK 62,259	Epiroc AB	1,249,152	0.03
SGD 33,816	City Developments Ltd	170,477	0.01	SEK 29,270	Epiroc AB	512,334	0.01
SGD 152,301	DBS Group Holdings Ltd	3,857,461	0.08	SEK 27,618	EQT AB	781,033	0.02
SGD 555,387	Genting Singapore Ltd	421,035	0.01	SEK 53,485	Essity AB	1,326,796	0.03
SGD 144,900	Keppel Corp Ltd	776,623	0.02	SEK 14,046	Evolution AB	1,675,566	0.04
SGD 392,111	Mapletree Logistics Trust REIT	517,226	0.01	SEK 44,136	Fastighets AB Balder	313,222	0.01
SGD 248,000	Mapletree Pan Asia Commercial Trust REIT	295,171	0.01	SEK 17,245	Getinge AB	383,817	0.01
SGD 250,993	Oversea-Chinese Banking Corp Ltd	2,473,587	0.05	SEK 57,915	H & M Hennes & Mauritz AB	1,014,993	0.02
USD 26,400	Sea Ltd	1,069,200	0.02	SEK 172,490	Hexagon AB	2,070,150	0.04
SGD 104,870	Singapore Airlines Ltd	521,528	0.01	SEK 8,195	Holmen AB	346,166	0.01
SGD 79,545	Singapore Exchange Ltd	592,773	0.01	SEK 26,940	Husqvarna AB	221,821	0.01
SGD 160,449	Singapore Technologies Engineering Ltd	473,161	0.01	SEK 15,524	Industrivarden AB	505,716	0.01
SGD 634,307	Singapore Telecommunications Ltd	1,187,733	0.03	SEK 13,213	Industrivarden AB	431,219	0.01
SGD 104,324	United Overseas Bank Ltd	2,250,033	0.05	SEK 23,859	Indutrade AB	619,803	0.01
SGD 34,898	UOL Group Ltd	166,143	0.00	SEK 17,586	Investment AB Latour	457,717	0.01
SGD 188,604	Wilmar International Ltd	510,436	0.01	SEK 129,927	Investor AB	3,010,360	0.06
Total Singapore		17,059,631	0.37	SEK 9,693	L E Lundbergforetagen AB	527,266	0.01
South Africa				SEK 16,059	Lifco AB	393,912	0.01
GBP 44,441	Mondi PLC	871,046	0.02	SEK 139,164	Nibe Industrier AB	977,670	0.02
Total South Africa		871,046	0.02	SEK 9,550	Sagax AB	262,871	0.01
Spain				SEK 82,922	Sandvik AB	1,794,558	0.04
EUR 2,156	Acciona SA	317,471	0.01	SEK 41,262	Securitas AB	403,619	0.01
EUR 9,331	ACS Actividades de Construccion y Servicios SA	413,949	0.01	SEK 133,288	Skandinaviska Enskilda Banken AB	1,835,746	0.04
EUR 3,547	Aena SME SA	642,976	0.01	SEK 17,308	Skanska AB	313,173	0.01
EUR 38,099	Amadeus IT Group SA	2,730,544	0.06	SEK 28,782	SKF AB	574,906	0.01
				SEK 56,922	Svenska Cellulosa AB SCA	853,447	0.02
				SEK 125,241	Svenska Handelsbanken AB	1,360,174	0.03
				SEK 72,194	Swedbank AB	1,456,366	0.03
				SEK 18,217	Swedish Orphan Biovitrum AB	482,637	0.01
				SEK 49,463	Tele2 AB	424,746	0.01

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.08% (continued)				Common and Preferred Stocks - 99.08% (continued)			
Sweden (continued)				Switzerland (continued)			
SEK 249,909	Telefonaktiebolaget LM Ericsson	1,564,992	0.03	CHF 1,700	Swisscom AG	1,022,040	0.02
SEK 220,221	Telia Co AB	562,252	0.01	USD 24,126	TE Connectivity Ltd	3,389,703	0.07
SEK 107,844	Volvo AB	2,800,476	0.06	CHF 6,112	Temenos AG	568,028	0.01
SEK 21,278	Volvo AB	563,734	0.01	CHF 255,789	UBS Group AG	7,932,149	0.17
SEK 52,054	Volvo Car AB	168,179	0.00	CHF 2,372	VAT Group AG	1,187,902	0.03
Total Sweden		40,447,683	0.87	CHF 11,382	Zurich Insurance Group AG	5,944,903	0.13
Switzerland				Total Switzerland			
CHF 124,411	ABB Ltd	5,513,611	0.12	142,267,256			
CHF 15,137	Adecco Group AG	742,237	0.02	3.04			
CHF 41,925	Alcon Inc	3,269,717	0.07	United Kingdom			
CHF 645	Bachem Holding AG	49,813	0.00	GBP 80,225	3i Group PLC	2,475,976	0.05
CHF 4,441	Baloise Holding AG	695,448	0.02	GBP 184,461	abrdn PLC	420,097	0.01
CHF 2,145	Banque Cantonale Vaudoise	276,519	0.01	GBP 13,755	Admiral Group PLC	470,636	0.01
CHF 307	Barry Callebaut AG	517,594	0.01	USD 118,706	Amcor PLC	1,144,326	0.02
CHF 558	BKW AG	99,116	0.00	GBP 99,233	Anglo American PLC	2,492,852	0.05
CHF 39	Chocoladefabriken Lindt & Spruengli AG	467,546	0.01	USD 16,597	Aon PLC	4,830,059	0.10
CHF 7	Chocoladefabriken Lindt & Spruengli AG	848,334	0.02	USD 21,414	Aptiv PLC	1,921,264	0.04
USD 31,964	Chubb Ltd	7,223,864	0.15	GBP 27,366	Ashtead Group PLC	1,905,482	0.04
CHF 40,597	Cie Financiere Richemont SA	5,583,203	0.12	GBP 30,604	Associated British Foods PLC	923,461	0.02
CHF 21,678	Clariant AG	319,896	0.01	GBP 120,539	Astrazeneca PLC	16,288,286	0.35
GBP 16,833	Coca-Cola HBC AG	494,623	0.01	GBP 86,500	Auto Trader Group PLC	795,489	0.02
EUR 14,388	DSM-Firmenich AG	1,462,221	0.03	GBP 234,258	Aviva PLC	1,298,153	0.03
CHF 504	EMS-Chemie Holding AG	407,799	0.01	GBP 251,111	BAE Systems PLC	3,554,890	0.08
USD 9,909	Garmin Ltd	1,273,703	0.03	GBP 1,262,169	Barclays PLC	2,474,340	0.05
CHF 2,240	Geberit AG	1,434,516	0.03	GBP 76,307	Barratt Developments PLC	547,276	0.01
CHF 777	Givaudan SA	3,216,382	0.07	GBP 8,250	Berkeley Group Holdings PLC	493,041	0.01
CHF 43,670	Holcim AG	3,425,525	0.07	GBP 1,294,525	BP PLC	7,692,687	0.16
CHF 18,430	Julius Baer Group Ltd	1,032,465	0.02	GBP 166,200	British American Tobacco PLC	4,863,515	0.10
CHF 4,474	Kuehne & Nagel International AG	1,540,504	0.03	GBP 590,958	BT Group PLC	931,144	0.02
CHF 10,344	Logitech International SA	980,262	0.02	GBP 28,977	Bunzl PLC	1,178,382	0.03
CHF 5,743	Lonza Group AG	2,413,472	0.05	GBP 26,269	Burberry Group PLC	474,186	0.01
CHF 209,346	Nestle SA	24,253,940	0.52	GBP 479,230	Centrica PLC	859,262	0.02
CHF 159,411	Novartis AG	16,074,629	0.34	USD 50,812	CNH Industrial NV	618,890	0.01
CHF 1,942	Partners Group Holding AG	2,798,843	0.06	USD 12,597	Coca-Cola Europacific Partners PLC	840,724	0.02
CHF 53,835	Roche Holding AG	15,639,111	0.34	GBP 141,668	Compass Group PLC	3,875,640	0.08
CHF 2,394	Roche Holding AG	743,530	0.02	GBP 10,568	Croda International PLC	680,340	0.01
CHF 33,738	Sandoz Group AG	1,084,715	0.02	GBP 177,952	Diageo PLC	6,478,926	0.14
CHF 3,745	Schindler Holding AG	935,749	0.02	GBP 61,079	Experian PLC	2,493,189	0.05
CHF 1,816	Schindler Holding AG	430,454	0.01	GBP 333,245	GSK PLC	6,160,748	0.13
CHF 13,125	SGS SA	1,131,215	0.02	GBP 455,146	Haleon PLC	1,866,277	0.04
EUR 46,335	Siemens Energy AG	614,208	0.01	GBP 13,655	Halma PLC	397,585	0.01
CHF 27,155	SIG Group AG	624,309	0.01	GBP 39,631	Hargreaves Lansdown PLC	370,828	0.01
CHF 12,749	Sika AG	4,145,905	0.09	GBP 1,515,422	HSBC Holdings PLC	12,276,967	0.26
CHF 4,500	Sonova Holding AG	1,467,118	0.03	GBP 51,027	Imperial Brands PLC	1,175,114	0.03
EUR 48,550	STMicroelectronics NV	2,426,524	0.05	GBP 84,043	Informa PLC	836,962	0.02
CHF 9,803	Straumann Holding AG	1,579,382	0.03	GBP 14,793	InterContinental Hotels Group PLC	1,337,040	0.03
CHF 2,480	Swatch Group AG	673,591	0.01	GBP 14,654	Intertek Group PLC	793,192	0.02
CHF 4,315	Swatch Group AG	225,837	0.01	GBP 163,607	J Sainsbury PLC	631,121	0.01
CHF 1,655	Swiss Life Holding AG	1,148,363	0.02	GBP 232,880	JD Sports Fashion PLC	492,665	0.01
CHF 6,424	Swiss Prime Site AG	685,791	0.02	GBP 189,909	Kingfisher PLC	589,019	0.01
CHF 20,035	Swiss Re AG	2,250,947	0.05	GBP 72,931	Land Securities Group PLC REIT	655,270	0.01
				GBP 524,372	Legal & General Group PLC	1,678,526	0.04
				USD 38,282	Linde PLC	15,722,800	0.34

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.08% (continued)				Common and Preferred Stocks - 99.08% (continued)			
United Kingdom (continued)				United States (continued)			
GBP 5,282,014	Lloyds Banking Group PLC	3,212,557	0.07	USD 31,600	Airbnb Inc	4,302,024	0.09
GBP 33,270	London Stock Exchange Group PLC	3,933,343	0.08	USD 13,139	Akamai Technologies Inc	1,555,001	0.03
GBP 174,455	M&G PLC	494,607	0.01	USD 10,349	Albemarle Corp	1,495,224	0.03
GBP 110,640	Melrose Industries PLC	800,283	0.02	USD 27,300	Albertsons Cos Inc	627,900	0.01
GBP 285,575	National Grid PLC	3,851,659	0.08	USD 14,178	Alexandria Real Estate Equities Inc REIT	1,797,345	0.04
GBP 420,142	NatWest Group PLC	1,175,100	0.03	USD 4,786	Align Technology Inc	1,311,364	0.03
GBP 10,573	Next PLC	1,094,181	0.02	USD 15,780	Alliant Energy Corp	809,514	0.02
GBP 38,579	Ocado Group PLC	372,985	0.01	USD 19,648	Allstate Corp	2,750,327	0.06
GBP 43,526	Pearson PLC	535,005	0.01	USD 21,716	Ally Financial Inc	758,323	0.02
USD 9,592	Pentair PLC	697,434	0.01	USD 8,486	Alnylam Pharmaceuticals Inc	1,624,305	0.03
GBP 27,562	Persimmon PLC	488,039	0.01	USD 406,040	Alphabet Inc	57,223,217	1.22
GBP 43,206	Phoenix Group Holdings PLC	294,783	0.01	USD 461,460	Alphabet Inc	64,461,347	1.38
GBP 195,430	Prudential PLC	2,210,318	0.05	USD 130,756	Altria Group Inc	5,274,697	0.11
GBP 56,376	Reckitt Benckiser Group PLC	3,895,251	0.08	USD 722,180	Amazon.com Inc	109,728,029	2.35
GBP 151,210	RELX PLC	5,994,912	0.13	USD 22,709	Ameren Corp	1,642,769	0.04
GBP 216,385	Rentokil Initial PLC	1,215,936	0.03	USD 39,634	American Electric Power Co Inc	3,219,073	0.07
AUD 30,611	Rio Tinto Ltd	2,833,586	0.06	USD 48,275	American Express Co	9,043,838	0.19
GBP 85,528	Rio Tinto PLC	6,369,595	0.14	USD 6,286	American Financial Group Inc	747,343	0.02
GBP 592,719	Rolls-Royce Holdings PLC	2,264,527	0.05	USD 27,300	American Homes 4 Rent REIT	981,708	0.02
GBP 87,945	Sage Group PLC	1,314,516	0.03	USD 59,241	American International Group Inc	4,013,578	0.09
GBP 70,069	Schroders PLC	384,004	0.01	USD 35,015	American Tower Corp REIT	7,559,038	0.16
GBP 70,705	Segro PLC REIT	798,954	0.02	USD 15,974	American Water Works Co Inc	2,108,408	0.05
GBP 22,468	Severn Trent PLC	738,682	0.02	USD 8,599	Ameriprise Financial Inc	3,266,158	0.07
GBP 514,631	Shell PLC	16,870,362	0.36	USD 15,416	AMETEK Inc	2,541,944	0.05
GBP 31,806	Smith & Nephew PLC	437,292	0.01	USD 41,602	Amgen Inc	11,982,208	0.26
GBP 33,931	Smiths Group PLC	762,806	0.02	USD 44,904	Amphenol Corp	4,451,334	0.10
GBP 6,888	Spirax-Sarco Engineering PLC	922,425	0.02	USD 37,368	Analog Devices Inc	7,419,790	0.16
GBP 84,937	SSE PLC	2,009,633	0.04	USD 40,680	Annaly Capital Management Inc	787,972	0.02
GBP 46,643	St James's Place PLC	406,472	0.01	USD 5,940	ANSYS Inc	2,155,507	0.05
GBP 168,078	Standard Chartered PLC	1,428,296	0.03	USD 27,400	APA Corp	983,112	0.02
GBP 327,523	Taylor Wimpey PLC	613,972	0.01	USD 28,439	Apollo Global Management Inc	2,650,230	0.06
GBP 600,882	Tesco PLC	2,225,242	0.05	USD 1,215,852	Apple Inc	234,087,986	5.01
GBP 200,192	Unilever PLC	9,697,778	0.21	USD 64,610	Applied Materials Inc	10,471,343	0.22
GBP 45,950	United Utilities Group PLC	620,624	0.01	USD 44,289	Archer-Daniels-Midland Co	3,198,552	0.07
GBP 1,634,703	Vodafone Group PLC	1,428,735	0.03	USD 13,700	Ares Management Corp	1,629,204	0.03
GBP 4,532	Whitbread PLC	211,221	0.00	USD 19,468	Arista Networks Inc	4,584,909	0.10
GBP 54,994	Wise PLC	612,729	0.01	USD 17,708	Arthur J Gallagher & Co	3,982,175	0.09
GBP 83,592	Wpp PLC	802,420	0.02	USD 2,600	Aspen Technology Inc	572,390	0.01
Total United Kingdom		202,026,891	4.32	USD 4,663	Assurant Inc	785,669	0.02
United States				USD 555,954	AT&T Inc	9,328,908	0.20
USD 43,420	3M Co	4,746,674	0.10	USD 12,307	Atmos Energy Corp	1,426,381	0.03
USD 7,147	A O Smith Corp	589,199	0.01	USD 16,942	Autodesk Inc	4,125,038	0.09
USD 135,386	Abbott Laboratories	14,901,937	0.32	USD 32,065	Automatic Data Processing Inc	7,470,183	0.16
USD 135,798	AbbVie Inc	21,044,616	0.45	USD 1,484	AutoZone Inc	3,837,045	0.08
USD 35,393	Adobe Inc	21,115,464	0.45	USD 9,810	AvalonBay Communities Inc REIT	1,836,628	0.04
USD 124,001	Advanced Micro Devices Inc	18,278,987	0.39	USD 45,945	Avantor Inc	1,048,924	0.02
USD 11,600	AECOM	1,072,188	0.02	USD 6,773	Avery Dennison Corp	1,369,230	0.03
USD 59,201	AES Corp	1,139,619	0.02	USD 6,000	Axon Enterprise Inc	1,549,980	0.03
USD 43,961	Aflac Inc	3,626,782	0.08	USD 74,108	Baker Hughes Co	2,533,011	0.05
USD 19,808	Agilent Technologies Inc	2,753,906	0.06	USD 27,030	Ball Corp	1,554,766	0.03
USD 15,849	Air Products and Chemicals Inc	4,339,456	0.09	USD 556,834	Bank of America Corp	18,748,601	0.40
				USD 64,834	Bank of New York Mellon Corp	3,374,610	0.07

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.08% (continued)				Common and Preferred Stocks - 99.08% (continued)			
United States (continued)				United States (continued)			
USD 43,352	Baxter International Inc	1,675,988	0.04	USD 113,955	Charles Schwab Corp	7,840,104	0.17
USD 22,586	Becton Dickinson and Co	5,507,144	0.12	USD 8,069	Charter Communications Inc	3,136,259	0.07
USD 14,800	Bentley Systems Inc	772,264	0.02	USD 17,509	Cheniere Energy Inc	2,988,961	0.06
USD 101,762	Berkshire Hathaway Inc	36,294,435	0.78	USD 9,100	Chesapeake Energy Corp	700,154	0.02
USD 12,302	Best Buy Co Inc	963,001	0.02	USD 141,878	Chevron Corp	21,162,522	0.45
USD 8,400	Bill.com Holdings Inc	685,356	0.01	USD 2,172	Chipotle Mexican Grill Inc	4,967,277	0.11
USD 11,939	Biogen Inc	3,089,455	0.07	USD 20,767	Church & Dwight Co Inc	1,963,728	0.04
USD 15,842	BioMarin Pharmaceutical Inc	1,527,486	0.03	USD 23,661	Cigna Group	7,085,286	0.15
USD 1,931	Bio-Rad Laboratories Inc	623,501	0.01	USD 13,413	Cincinnati Financial Corp	1,387,709	0.03
USD 9,400	Bio-Techne Corp	725,304	0.02	USD 7,045	Cintas Corp	4,245,740	0.09
USD 11,615	BlackRock Inc	9,429,057	0.20	USD 318,897	Cisco Systems Inc	16,110,676	0.34
USD 53,353	Blackstone Inc	6,984,975	0.15	USD 149,720	Citigroup Inc	7,701,597	0.16
USD 45,524	Block Inc	3,521,281	0.08	USD 42,231	Citizens Financial Group Inc	1,399,535	0.03
USD 2,870	Booking Holdings Inc	10,180,521	0.22	USD 27,500	Cleveland-Cliffs Inc	561,550	0.01
USD 10,720	Booz Allen Hamilton Holding Corp	1,371,195	0.03	USD 10,526	Clorox Co	1,500,902	0.03
USD 12,963	BorgWarner Inc	464,724	0.01	USD 21,100	Cloudflare Inc	1,756,786	0.04
USD 13,704	Boston Properties Inc REIT	961,610	0.02	USD 29,095	CME Group Inc	6,127,407	0.13
USD 117,441	Boston Scientific Corp	6,789,264	0.15	USD 22,508	CMS Energy Corp	1,307,040	0.03
USD 162,505	Bristol-Myers Squibb Co	8,338,132	0.18	USD 320,518	Coca-Cola Co	18,888,126	0.40
USD 34,495	Broadcom Inc	38,505,044	0.82	USD 38,318	Cognizant Technology Solutions Corp	2,894,159	0.06
USD 9,739	Broadridge Financial Solutions Inc	2,003,799	0.04	USD 12,000	Coinbase Global Inc	2,087,040	0.04
CAD 11,196	Brookfield Renewable Corp	323,840	0.01	USD 63,764	Colgate-Palmolive Co	5,082,628	0.11
USD 20,765	Brown & Brown Inc	1,476,599	0.03	USD 320,044	Comcast Corp	14,033,929	0.30
USD 20,233	Brown-Forman Corp	1,155,304	0.02	USD 29,425	Conagra Brands Inc	843,320	0.02
USD 10,600	Builders FirstSource Inc	1,769,564	0.04	USD 16,600	Confluent Inc	388,440	0.01
USD 12,786	Bunge Global SA	1,290,747	0.03	USD 92,553	ConocoPhillips	10,742,627	0.23
USD 3,586	Burlington Stores Inc	697,405	0.02	USD 26,441	Consolidated Edison Inc	2,405,338	0.05
USD 20,326	Cadence Design Systems Inc	5,536,193	0.12	USD 13,557	Constellation Brands Inc	3,277,405	0.07
USD 16,800	Caesars Entertainment Inc	787,584	0.02	USD 26,500	Constellation Energy Corp	3,097,585	0.07
USD 8,712	Camden Property Trust REIT	865,014	0.02	USD 4,323	Cooper Cos Inc	1,635,996	0.04
USD 17,790	Campbell Soup Co	769,062	0.02	USD 71,280	Copart Inc	3,492,720	0.07
USD 29,771	Capital One Financial Corp	3,903,574	0.08	USD 63,934	Corning Inc	1,946,790	0.04
USD 20,062	Cardinal Health Inc	2,022,250	0.04	USD 54,561	Corteva Inc	2,614,563	0.06
USD 4,200	Carlisle Cos Inc	1,312,206	0.03	USD 34,190	CoStar Group Inc	2,987,864	0.06
USD 15,062	Carlyle Group Inc	612,873	0.01	USD 34,406	Costco Wholesale Corp	22,710,712	0.49
USD 14,361	CarMax Inc	1,102,063	0.02	USD 64,000	Coterra Energy Inc	1,633,280	0.04
USD 81,327	Carnival Corp	1,507,803	0.03	USD 17,124	Crowdstrike Holdings Inc	4,372,100	0.09
USD 69,681	Carrier Global Corp	4,003,173	0.09	USD 35,870	Crown Castle Inc REIT	4,131,865	0.09
USD 14,545	Catalent Inc	653,507	0.01	USD 10,618	Crown Holdings Inc	977,812	0.02
USD 39,705	Caterpillar Inc	11,739,577	0.25	USD 149,405	CSX Corp	5,179,871	0.11
USD 8,633	Cboe Global Markets Inc	1,541,508	0.03	USD 11,800	Cummins Inc	2,826,926	0.06
USD 22,412	Cbre Group Inc	2,086,333	0.04	USD 103,350	CVS Health Corp	8,160,516	0.17
USD 11,080	CDW Corp	2,518,706	0.05	USD 54,767	Danaher Corp	12,669,798	0.27
USD 8,447	Celanese Corp	1,312,410	0.03	USD 10,066	Darden Restaurants Inc	1,653,844	0.04
USD 12,400	Celsius Holdings Inc	676,048	0.01	USD 8,700	Darling Ingredients Inc	433,608	0.01
USD 13,707	Cencora Inc	2,815,144	0.06	USD 21,018	Datadog Inc	2,551,165	0.05
USD 44,679	Centene Corp	3,315,629	0.07	USD 4,833	DaVita Inc	506,305	0.01
USD 54,957	CenterPoint Energy Inc	1,570,121	0.03	USD 1,900	Deckers Outdoor Corp	1,270,017	0.03
USD 10,300	Ceridian HCM Holding Inc	691,336	0.01	USD 21,254	Deere & Co	8,498,837	0.18
USD 11,763	CF Industries Holdings Inc	935,158	0.02	USD 21,617	Dell Technologies Inc	1,653,700	0.04
USD 9,894	CH Robinson Worldwide Inc	854,743	0.02	USD 15,613	Delta Air Lines Inc	628,111	0.01
USD 1,100	Charles River Laboratories International Inc	260,040	0.01	USD 52,100	Devon Energy Corp	2,360,130	0.05

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.08% (continued)				Common and Preferred Stocks - 99.08% (continued)			
United States (continued)				United States (continued)			
USD 31,780	Dexcom Inc	3,943,580	0.08	USD 12,508	Expeditors International of Washington Inc	1,591,018	0.03
USD 11,800	Diamondback Energy Inc	1,829,944	0.04	USD 17,099	Extra Space Storage Inc REIT	2,741,483	0.06
USD 2,600	Dick's Sporting Goods Inc	382,070	0.01	USD 311,590	Exxon Mobil Corp	31,152,768	0.67
USD 25,047	Digital Realty Trust Inc REIT	3,370,825	0.07	USD 3,666	F5 Inc	656,141	0.01
USD 18,721	Discover Financial Services	2,104,240	0.05	USD 3,272	FactSet Research Systems Inc	1,560,908	0.03
USD 12,047	DocuSign Inc	716,194	0.02	USD 1,886	Fair Isaac Corp	2,195,323	0.05
USD 17,486	Dollar General Corp	2,377,222	0.05	USD 42,486	Fastenal Co	2,751,818	0.06
USD 17,463	Dollar Tree Inc	2,480,619	0.05	USD 17,745	FedEx Corp	4,488,953	0.10
USD 69,720	Dominion Energy Inc	3,276,840	0.07	USD 15,334	Fidelity National Financial Inc	782,341	0.02
USD 2,998	Domino's Pizza Inc	1,235,866	0.03	USD 42,280	Fidelity National Information Services Inc	2,539,760	0.05
USD 18,400	DoorDash Inc	1,819,576	0.04	USD 55,836	Fifth Third Bancorp	1,925,784	0.04
USD 12,095	Dover Corp	1,860,332	0.04	USD 900	First Citizens BancShares Inc/NC	1,277,073	0.03
USD 50,429	Dow Inc	2,765,526	0.06	USD 8,500	First Solar Inc	1,464,380	0.03
USD 24,614	DR Horton Inc	3,740,836	0.08	USD 46,188	FirstEnergy Corp	1,693,252	0.04
USD 34,100	DraftKings Inc	1,202,025	0.03	USD 45,622	Fiserv Inc	6,060,426	0.13
USD 22,585	Dropbox Inc	665,806	0.01	USD 4,523	FleetCor Technologies Inc	1,278,245	0.03
USD 17,072	DTE Energy Co	1,882,359	0.04	USD 11,953	FMC Corp	753,637	0.02
USD 61,494	Duke Energy Corp	5,967,378	0.13	USD 328,482	Ford Motor Co	4,004,196	0.09
USD 38,661	Dupont De Nemours Inc	2,974,191	0.06	USD 47,830	Fortinet Inc	2,799,490	0.06
USD 19,693	Dynatrace Inc	1,077,010	0.02	USD 26,450	Fortive Corp	1,947,513	0.04
USD 5,188	Eastman Chemical Co	465,986	0.01	USD 10,461	Fortune Brands Innovations Inc	796,501	0.02
USD 31,618	Eaton Corp PLC	7,614,247	0.16	USD 15,096	Fox Corp	447,898	0.01
USD 41,536	eBay Inc	1,811,800	0.04	USD 10,167	Fox Corp	281,118	0.01
USD 21,119	Ecolab Inc	4,188,954	0.09	USD 22,790	Franklin Resources Inc	678,914	0.01
USD 25,328	Edison International	1,810,699	0.04	USD 113,300	Freeport-McMoRan Inc	4,823,181	0.10
USD 50,463	Edwards Lifesciences Corp	3,847,804	0.08	USD 22,700	Gaming and Leisure Properties Inc REIT	1,120,245	0.02
USD 21,275	Electronic Arts Inc	2,910,633	0.06	USD 5,288	Gartner Inc	2,385,470	0.05
USD 19,185	Elevance Health Inc	9,046,879	0.19	USD 32,000	GE HealthCare Technologies Inc	2,474,240	0.05
USD 62,744	Eli Lilly & Co	36,574,732	0.78	USD 49,193	Gen Digital Inc	1,122,584	0.02
USD 45,569	Emerson Electric Co	4,435,231	0.09	USD 84,679	General Electric Co	10,807,581	0.23
USD 11,400	Enphase Energy Inc	1,506,396	0.03	USD 41,802	General Mills Inc	2,722,982	0.06
USD 12,700	Entegris Inc	1,521,714	0.03	USD 102,056	General Motors Co	3,665,852	0.08
USD 17,751	Entergy Corp	1,796,224	0.04	USD 11,880	Genuine Parts Co	1,645,380	0.04
USD 45,996	EOG Resources Inc	5,563,216	0.12	USD 99,985	Gilead Sciences Inc	8,099,785	0.17
USD 5,017	Epam Systems Inc	1,491,755	0.03	USD 19,640	Global Payments Inc	2,494,280	0.05
USD 29,600	EQT Corp	1,144,336	0.02	USD 8,257	Globe Life Inc	1,005,042	0.02
USD 10,401	Equifax Inc	2,572,063	0.06	USD 8,735	GoDaddy Inc	927,308	0.02
USD 7,466	Equinix Inc REIT	6,013,042	0.13	USD 25,330	Goldman Sachs Group Inc	9,771,554	0.21
USD 22,519	Equitable Holdings Inc	749,883	0.02	USD 14,800	Graco Inc	1,284,048	0.03
USD 15,759	Equity LifeStyle Properties Inc REIT	1,111,640	0.02	USD 75,681	Halliburton Co	2,735,868	0.06
USD 28,802	Equity Residential REIT	1,761,530	0.04	USD 20,929	Hartford Financial Services Group Inc	1,682,273	0.04
USD 2,207	Erie Indemnity Co	739,168	0.02	USD 10,324	Hasbro Inc	527,143	0.01
USD 21,638	Essential Utilities Inc	808,179	0.02	USD 15,451	HCA Healthcare Inc	4,182,277	0.09
USD 4,993	Essex Property Trust Inc REIT	1,237,964	0.03	USD 44,664	Healthpeak Properties Inc REIT	884,347	0.02
USD 18,083	Estee Lauder Cos Inc	2,644,639	0.06	USD 3,727	HEICO Corp	666,648	0.01
USD 10,700	Etsy Inc	867,235	0.02	USD 6,514	HEICO Corp	927,854	0.02
USD 19,367	Evergy Inc	1,010,957	0.02	USD 11,230	Henry Schein Inc	850,223	0.02
USD 30,004	Eversource Energy	1,851,847	0.04	USD 12,572	Hershey Co	2,343,924	0.05
USD 14,256	Exact Sciences Corp	1,054,659	0.02	USD 23,139	Hess Corp	3,335,718	0.07
USD 76,220	Exelon Corp	2,736,298	0.06				
USD 11,771	Expedia Group Inc	1,786,720	0.04				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.08% (continued)				Common and Preferred Stocks - 99.08% (continued)			
United States (continued)				United States (continued)			
USD 98,799	Hewlett Packard Enterprise Co	1,677,607	0.04	USD 10,964	KLA Corp	6,373,373	0.14
USD 14,400	HF Sinclair Corp	800,208	0.02	USD 14,351	Knight-Swift Transportation Holdings Inc	827,335	0.02
USD 18,218	Hilton Worldwide Holdings Inc	3,317,316	0.07	USD 64,118	Kraft Heinz Co	2,371,084	0.05
USD 21,279	Hologic Inc	1,520,385	0.03	USD 55,914	Kroger Co	2,555,829	0.05
USD 77,797	Home Depot Inc	26,960,550	0.58	USD 16,000	L Brands Inc	690,560	0.01
USD 51,641	Honeywell International Inc	10,829,634	0.23	USD 14,312	L3Harris Technologies Inc	3,014,393	0.06
USD 22,447	Hormel Foods Corp	720,773	0.02	USD 6,002	Laboratory Corp of America Holdings	1,364,195	0.03
USD 41,517	Host Hotels & Resorts Inc REIT	808,336	0.02	USD 9,784	Lam Research Corp	7,663,416	0.16
USD 22,549	Howmet Aerospace Inc	1,220,352	0.03	USD 9,300	Lamb Weston Holdings Inc	1,005,237	0.02
USD 74,400	HP Inc	2,238,696	0.05	USD 31,300	Las Vegas Sands Corp	1,540,273	0.03
USD 4,700	Hubbell Inc	1,545,971	0.03	USD 6,300	Lattice Semiconductor Corp	434,637	0.01
USD 3,300	HubSpot Inc	1,915,782	0.04	USD 5,172	Lear Corp	730,338	0.02
USD 10,050	Humana Inc	4,600,990	0.10	USD 10,776	Leidos Holdings Inc	1,166,394	0.03
USD 127,181	Huntington Bancshares Inc	1,617,742	0.03	USD 17,303	Lennar Corp	2,578,839	0.06
USD 3,595	Huntington Ingalls Industries Inc	933,406	0.02	USD 2,266	Lennox International Inc	1,014,080	0.02
USD 4,900	Hyatt Hotels Corp	639,009	0.01	USD 10,527	Liberty Broadband Corp	848,371	0.02
USD 4,790	IDEX Corp	1,039,957	0.02	USD 17,385	Liberty Media Corp-Liberty Formula One	1,097,515	0.02
USD 6,334	IDEXX Laboratories Inc	3,515,687	0.08	USD 12,464	Liberty Media Corp-Liberty SiriusXM	358,714	0.01
USD 24,651	Illinois Tool Works Inc	6,457,083	0.14	USD 11,847	Live Nation Entertainment Inc	1,108,879	0.02
USD 13,042	illumina Inc	1,815,968	0.04	USD 22,897	LKQ Corp	1,094,248	0.02
USD 6,682	Incyte Corp	419,563	0.01	USD 16,513	Loews Corp	1,149,140	0.02
USD 28,387	Ingersoll Rand Inc	2,195,451	0.05	USD 44,864	Lowe's Cos Inc	9,984,483	0.21
USD 2,525	Insulet Corp	547,874	0.01	USD 6,300	LPL Financial Holdings Inc	1,434,006	0.03
USD 325,529	Intel Corp	16,357,832	0.35	USD 31,000	Lucid Group Inc	130,510	0.00
USD 46,747	Intercontinental Exchange Inc	6,003,717	0.13	USD 21,981	LyondellBasell Industries NV	2,089,953	0.04
USD 70,867	International Business Machines Corp	11,590,298	0.25	USD 11,872	M&T Bank Corp	1,627,414	0.03
USD 21,755	International Flavors & Fragrances Inc	1,761,502	0.04	USD 5,100	Manhattan Associates Inc	1,098,132	0.02
USD 19,388	International Paper Co	700,876	0.02	USD 46,100	Marathon Oil Corp	1,113,776	0.02
USD 25,191	Interpublic Group of Cos Inc	822,234	0.02	USD 29,549	Marathon Petroleum Corp	4,383,890	0.09
USD 21,885	Intuit Inc	13,678,782	0.29	USD 1,079	Markel Group Inc	1,532,072	0.03
USD 27,312	Intuitive Surgical Inc	9,213,976	0.20	USD 3,296	MarketAxess Holdings Inc	965,234	0.02
USD 49,424	Invitation Homes Inc REIT	1,685,853	0.04	USD 18,583	Marriott International Inc	4,190,652	0.09
USD 12,513	IQVIA Holdings Inc	2,895,258	0.06	USD 38,449	Marsh & McLennan Cos Inc	7,284,932	0.16
USD 24,841	Iron Mountain Inc REIT	1,738,373	0.04	USD 5,195	Martin Marietta Materials Inc	2,591,837	0.06
USD 6,449	J M Smucker Co	815,025	0.02	USD 65,113	Marvell Technology Inc	3,926,965	0.08
USD 10,700	Jabil Inc	1,363,180	0.03	USD 19,921	Masco Corp	1,334,309	0.03
USD 6,455	Jack Henry & Associates Inc	1,054,812	0.02	USD 65,451	Mastercard Inc	27,915,506	0.60
USD 10,440	Jacobs Solutions Inc	1,355,112	0.03	USD 25,247	Match Group Inc	921,515	0.02
USD 5,359	JB Hunt Transport Services Inc	1,070,407	0.02	USD 21,906	McCormick & Co Inc	1,498,809	0.03
USD 187,273	Johnson & Johnson	29,353,170	0.63	USD 56,669	McDonald's Corp	16,802,925	0.36
USD 226,016	JPMorgan Chase & Co	38,445,322	0.82	USD 10,940	McKesson Corp	5,065,001	0.11
USD 26,574	Juniper Networks Inc	783,402	0.02	USD 198,166	Merck & Co Inc	21,604,057	0.46
USD 20,597	Kellanova	1,151,578	0.02	USD 172,824	Meta Platforms Inc	61,172,783	1.31
USD 125,349	Kenvue Inc	2,698,764	0.06	USD 51,091	MetLife Inc	3,378,648	0.07
USD 86,407	Keurig Dr Pepper Inc	2,879,081	0.06	USD 1,698	Mettler-Toledo International Inc	2,059,606	0.04
USD 74,583	KeyCorp	1,073,995	0.02	USD 18,040	MGM Resorts International	806,027	0.02
USD 13,778	Keysight Technologies Inc	2,191,942	0.05	USD 42,082	Microchip Technology Inc	3,794,955	0.08
USD 27,396	Kimberly-Clark Corp	3,328,888	0.07	USD 87,164	Micron Technology Inc	7,438,576	0.16
USD 34,900	Kimco Realty Corp REIT	743,719	0.02	USD 548,940	Microsoft Corp	206,423,398	4.42
USD 151,590	Kinder Morgan Inc	2,674,048	0.06				
USD 41,975	KKR & Co Inc	3,477,629	0.07				

Schedule of Investments (continued) as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.08% (continued)				Common and Preferred Stocks - 99.08% (continued)			
United States (continued)				United States (continued)			
USD 10,092	Mid-America Apartment Communities Inc REIT	1,356,970	0.03	USD 119,568	Philip Morris International Inc	11,248,957	0.24
USD 26,931	Moderna Inc	2,678,288	0.06	USD 36,564	Phillips 66	4,868,131	0.10
USD 4,877	Molina Healthcare Inc	1,762,109	0.04	USD 48,595	Pinterest Inc	1,799,959	0.04
USD 15,989	Molson Coors Beverage Co	978,687	0.02	USD 17,184	Pioneer Natural Resources Co	3,864,338	0.08
USD 102,547	Mondelez International Inc	7,427,479	0.16	USD 29,506	PNC Financial Services Group Inc	4,569,004	0.10
USD 5,808	MongoDB Inc	2,374,601	0.05	USD 2,400	Pool Corp	956,904	0.02
USD 3,800	Monolithic Power Systems Inc	2,396,964	0.05	USD 15,474	PPG Industries Inc	2,314,137	0.05
USD 63,854	Monster Beverage Corp	3,678,629	0.08	USD 62,347	PPL Corp	1,689,604	0.04
USD 12,840	Moody's Corp	5,014,790	0.11	USD 14,582	Principal Financial Group Inc	1,147,166	0.02
USD 96,634	Morgan Stanley	9,011,120	0.19	USD 183,314	Procter & Gamble Co	26,862,834	0.57
USD 28,636	Mosaic Co	1,023,164	0.02	USD 46,963	Progressive Corp	7,480,267	0.16
USD 12,993	Motorola Solutions Inc	4,067,978	0.09	USD 71,414	Prologis Inc REIT	9,519,486	0.20
USD 6,578	MSCI Inc	3,720,846	0.08	USD 27,121	Prudential Financial Inc	2,812,719	0.06
USD 28,994	Nasdaq Inc	1,685,711	0.04	USD 10,157	PTC Inc	1,777,069	0.04
USD 17,677	NetApp Inc	1,558,404	0.03	USD 41,850	Public Service Enterprise Group Inc	2,559,127	0.05
USD 34,483	Netflix Inc	16,789,083	0.36	USD 12,140	Public Storage REIT	3,702,700	0.08
USD 7,855	Neurocrine Biosciences Inc	1,034,975	0.02	USD 12,553	PulteGroup Inc	1,295,721	0.03
USD 84,035	Newmont Corp	3,478,209	0.07	USD 8,276	Qorvo Inc	931,960	0.02
USD 29,046	News Corp	713,079	0.02	USD 86,020	Qualcomm Inc	12,441,073	0.27
USD 158,868	NextEra Energy Inc	9,649,642	0.21	USD 12,200	Quanta Services Inc	2,632,760	0.06
USD 95,235	NIKE Inc	10,339,664	0.22	USD 9,721	Quest Diagnostics Inc	1,340,331	0.03
USD 15,665	NiSource Inc	415,906	0.01	USD 16,884	Raymond James Financial Inc	1,882,566	0.04
USD 4,197	Nordson Corp	1,108,680	0.02	USD 55,358	Realty Income Corp REIT	3,178,656	0.07
USD 17,757	Norfolk Southern Corp	4,197,400	0.09	USD 12,008	Regency Centers Corp REIT	804,536	0.02
USD 17,325	Northern Trust Corp	1,461,883	0.03	USD 8,606	Regeneron Pharmaceuticals Inc	7,558,564	0.16
USD 20,500	NRG Energy Inc	1,059,850	0.02	USD 76,202	Regions Financial Corp	1,476,795	0.03
USD 18,040	Nucor Corp	3,139,682	0.07	USD 5,200	Reliance Steel & Aluminum Co	1,454,336	0.03
USD 192,116	Nvidia Corp	95,139,686	2.04	USD 4,700	Repligen Corp	845,060	0.02
USD 257	NVR Inc	1,799,116	0.04	USD 16,030	Republic Services Inc	2,643,507	0.06
USD 51,258	Occidental Petroleum Corp	3,060,615	0.07	USD 8,977	ResMed Inc	1,544,224	0.03
USD 13,162	Okta Inc	1,191,556	0.03	USD 4,110	Revvity Inc	449,264	0.01
USD 7,890	Old Dominion Freight Line Inc	3,198,054	0.07	USD 51,200	Rivian Automotive Inc	1,201,152	0.03
USD 10,839	Omnicom Group Inc	937,682	0.02	USD 9,611	Robert Half Inc	844,999	0.02
USD 32,981	On Semiconductor Corp	2,754,903	0.06	USD 31,100	Roblox Corp	1,421,892	0.03
USD 45,265	ONEOK Inc	3,178,508	0.07	USD 8,197	Rockwell Automation Inc	2,545,005	0.05
USD 127,498	Oracle Corp	13,442,114	0.29	USD 9,988	Roku Inc	915,500	0.02
USD 4,957	O'Reilly Automotive Inc	4,709,547	0.10	USD 16,785	Rollins Inc	733,001	0.02
USD 31,334	Otis Worldwide Corp	2,803,453	0.06	USD 7,865	Roper Technologies Inc	4,287,762	0.09
USD 7,759	Owens Corning	1,150,117	0.02	USD 28,174	Ross Stores Inc	3,899,000	0.08
USD 43,014	Paccar Inc	4,200,317	0.09	USD 18,351	Royal Caribbean Cruises Ltd	2,376,271	0.05
USD 7,364	Packaging Corp of America	1,199,669	0.03	USD 30,700	Royalty Pharma PLC	862,363	0.02
USD 152,000	Palantir Technologies Inc	2,609,840	0.06	USD 7,982	RPM International Inc	891,031	0.02
USD 23,120	Palo Alto Networks Inc	6,817,626	0.15	USD 116,824	RTX Corp	9,829,571	0.21
USD 44,529	Paramount Global	658,584	0.01	USD 25,185	S&P Global Inc	11,094,496	0.24
USD 9,529	Parker-Hannifin Corp	4,390,010	0.09	USD 75,646	Salesforce Inc	19,905,488	0.43
USD 26,121	Paychex Inc	3,111,272	0.07	USD 9,166	SBA Communications Corp REIT	2,325,323	0.05
USD 4,459	Paycom Software Inc	921,764	0.02	USD 110,479	Schlumberger NV	5,749,327	0.12
USD 3,700	Paylocity Holding Corp	609,945	0.01	USD 10,730	SEI Investments Co	681,891	0.01
USD 81,123	PayPal Holdings Inc	4,981,763	0.11	USD 51,960	Sempra	3,882,971	0.08
USD 106,902	PepsiCo Inc	18,156,236	0.39	USD 15,895	ServiceNow Inc	11,229,659	0.24
USD 439,109	Pfizer Inc	12,641,948	0.27	USD 17,769	Sherwin-Williams Co	5,542,151	0.12
USD 167,100	PG&E Corp	3,012,813	0.06	USD 22,716	Simon Property Group Inc REIT	3,240,210	0.07

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.08% (continued)				Common and Preferred Stocks - 99.08% (continued)			
United States (continued)				United States (continued)			
USD 51,261	Sirius XM Holdings Inc	280,398	0.01	USD 47,377	Union Pacific Corp	11,636,739	0.25
USD 13,996	Skyworks Solutions Inc	1,573,430	0.03	USD 56,235	United Parcel Service Inc	8,841,829	0.19
USD 86,521	Snap Inc	1,464,801	0.03	USD 4,889	United Rentals Inc	2,803,450	0.06
USD 3,531	Snap-on Inc	1,019,894	0.02	USD 4,000	United Therapeutics Corp	879,560	0.02
USD 20,600	Snowflake Inc	4,099,400	0.09	USD 72,015	UnitedHealth Group Inc	37,913,737	0.81
USD 80,731	Southern Co	5,660,858	0.12	USD 22,300	Unity Software Inc	911,847	0.02
USD 14,244	Southwest Airlines Co	411,367	0.01	USD 1,594	Universal Health Services Inc	242,989	0.01
USD 13,142	Splunk Inc	2,002,184	0.04	EUR 65,546	Universal Music Group NV	1,868,783	0.04
USD 18,500	SS&C Technologies Holdings Inc	1,130,535	0.02	USD 112,801	US Bancorp	4,882,027	0.10
USD 9,614	Stanley Black & Decker Inc	943,133	0.02	USD 3,648	Vail Resorts Inc	778,739	0.02
USD 89,088	Starbucks Corp	8,553,339	0.18	USD 29,138	Valero Energy Corp	3,787,940	0.08
USD 25,709	State Street Corp	1,991,419	0.04	USD 12,235	Veeva Systems Inc	2,355,482	0.05
USD 10,273	Steel Dynamics Inc	1,213,241	0.03	USD 33,663	Ventas Inc REIT	1,677,764	0.04
USD 8,428	Steris Plc	1,852,896	0.04	USD 19,300	Veralto Corp	1,587,618	0.03
USD 25,980	Stryker Corp	7,779,971	0.17	USD 6,663	VeriSign Inc	1,372,311	0.03
USD 10,188	Sun Communities Inc REIT	1,361,626	0.03	USD 11,852	Verisk Analytics Inc	2,830,969	0.06
USD 3,900	Super Micro Computer Inc	1,108,614	0.02	USD 326,943	Verizon Communications Inc	12,325,751	0.26
USD 30,221	Synchrony Financial	1,154,140	0.02	USD 19,532	Vertex Pharmaceuticals Inc	7,947,375	0.17
USD 12,215	Synopsys Inc	6,289,626	0.13	USD 28,200	Vertiv Holdings Co	1,354,446	0.03
USD 41,330	Sysco Corp	3,022,463	0.06	USD 29,241	VF Corp	549,731	0.01
USD 14,393	T Rowe Price Group Inc	1,549,982	0.03	USD 67,768	Viatris Inc	733,927	0.02
USD 14,262	Take-Two Interactive Software Inc	2,295,469	0.05	USD 77,468	VICI Properties Inc REIT	2,469,680	0.05
USD 13,900	Targa Resources Corp	1,207,493	0.03	USD 124,972	Visa Inc	32,536,460	0.70
USD 37,006	Target Corp	5,270,395	0.11	USD 21,021	Vistra Corp	809,729	0.02
USD 4,024	Teledyne Technologies Inc	1,795,871	0.04	USD 11,116	Vulcan Materials Co	2,523,443	0.05
USD 2,640	Teleflex Inc	658,258	0.01	USD 17,659	W R Berkley Corp	1,248,844	0.03
USD 9,783	Teradyne Inc	1,061,651	0.02	USD 62,916	Walgreens Boots Alliance Inc	1,642,737	0.04
USD 222,165	Tesla Inc	55,203,559	1.18	USD 115,100	Walmart Inc	18,145,515	0.39
USD 69,675	Texas Instruments Inc	11,876,800	0.25	USD 143,517	Walt Disney Co	12,958,150	0.28
USD 500	Texas Pacific Land Corp	786,225	0.02	USD 192,660	Warner Bros Discovery Inc	2,192,471	0.05
USD 10,812	Textron Inc	869,501	0.02	USD 32,513	Waste Management Inc	5,823,078	0.12
USD 30,331	Thermo Fisher Scientific Inc	16,099,391	0.34	USD 5,053	Waters Corp	1,663,599	0.04
USD 88,988	TJX Cos Inc	8,347,964	0.18	USD 2,900	Watsco Inc	1,242,563	0.03
USD 39,019	T-Mobile US Inc	6,255,916	0.13	USD 21,785	WEC Energy Group Inc	1,833,643	0.04
USD 21,800	Toast Inc	398,068	0.01	USD 284,057	Wells Fargo & Co	13,981,286	0.30
USD 9,200	Toro Co	883,108	0.02	USD 36,205	Welltower Inc REIT	3,264,605	0.07
USD 9,279	Tractor Supply Co	1,995,263	0.04	USD 6,114	West Pharmaceutical Services Inc	2,152,862	0.05
USD 37,150	Trade Desk Inc	2,673,314	0.06	USD 25,586	Western Digital Corp	1,339,939	0.03
USD 9,072	Tradeweb Markets Inc	824,463	0.02	USD 10,357	Westinghouse Air Brake Technologies Corp	1,314,303	0.03
USD 4,525	TransDigm Group Inc	4,577,490	0.10	USD 3,600	Westlake Corp	503,856	0.01
USD 11,893	TransUnion	817,168	0.02	USD 20,291	WestRock Co	842,482	0.02
USD 16,518	Travelers Cos Inc	3,146,514	0.07	USD 61,807	Weyerhaeuser Co REIT	2,149,029	0.05
USD 19,746	Trimble Inc	1,050,487	0.02	USD 92,022	Williams Cos Inc	3,205,126	0.07
USD 97,310	Truist Financial Corp	3,592,685	0.08	USD 16,273	Workday Inc	4,492,324	0.10
USD 14,818	Twilio Inc	1,124,242	0.02	USD 17,152	WP Carey Inc REIT	1,111,621	0.02
USD 3,624	Tyler Technologies Inc	1,515,267	0.03	USD 3,703	WW Grainger Inc	3,068,639	0.07
USD 25,105	Tyson Foods Inc	1,349,394	0.03	USD 6,989	Wynn Resorts Ltd	636,768	0.01
USD 141,612	Uber Technologies Inc	8,719,051	0.19	USD 41,200	Xcel Energy Inc	2,550,692	0.05
USD 25,506	UDR Inc REIT	976,625	0.02	USD 17,624	Xylem Inc	2,015,481	0.04
USD 8,595	U-Haul Holding Co	605,432	0.01	USD 22,750	Yum! Brands Inc	2,972,515	0.06
USD 21,000	UiPath Inc	521,640	0.01	USD 4,465	Zebra Technologies Corp	1,220,418	0.03
USD 3,315	Ulta Beauty Inc	1,624,317	0.03	USD 12,558	Zillow Group Inc	726,606	0.02

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Other transferable securities			
Common and Preferred Stocks - 99.08% (continued)				Warrants - 0.00%			
United States (continued)				Canada			
USD 12,774	Zimmer Biomet Holdings Inc	1,554,596	0.03	CAD 1,608	Constellation Software Inc*	0	0.00
USD 37,130	Zoetis Inc	7,328,348	0.16	Total Canada			
USD 19,181	Zoom Video Communications Inc	1,379,306	0.03	Total Warrants			
USD 7,400	Zscaler Inc	1,639,544	0.04	Total Other transferable securities			
Total United States				TOTAL INVESTMENTS			
4,629,430,809				4,629,430,809			
99.08				99.08			
Total Common and Preferred Stocks				Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
4,629,430,809				4,629,430,809			
99.08				99.08			

Derivatives

Forward Foreign Exchange Contracts Hedge – 0.06%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought AUD / Sold EUR, due 03/01/24	Barclays Bank PLC	1,356,000	831,594	6,646	0.00
Bought AUD / Sold EUR, due 03/01/24	Standard Chartered Bank	4,299,000	2,636,814	20,664	0.00
Bought AUD / Sold EUR, due 03/01/24	Westpac Banking Corporation	242,000	147,450	2,248	0.00
Bought AUD / Sold GBP, due 03/01/24	Barclays Bank PLC	33,000	17,255	521	0.00
Bought AUD / Sold GBP, due 03/01/24	HSBC Bank PLC	64,000	33,620	812	0.00
Bought AUD / Sold GBP, due 03/01/24	Standard Chartered Bank	2,256,000	1,203,265	5,458	0.00
Bought AUD / Sold SEK, due 03/01/24	UBS AG	2,409,000	16,347,789	21,630	0.00
Bought AUD / Sold USD, due 03/01/24	Barclays Bank PLC	590,000	396,797	5,790	0.00
Bought CAD / Sold EUR, due 03/01/24	Barclays Bank PLC	1,072,000	734,166	2,000	0.00
Bought CAD / Sold EUR, due 03/01/24	Standard Chartered Bank	7,346,000	4,992,395	56,300	0.00
Bought CAD / Sold EUR, due 03/01/24	UBS AG	1,172,000	798,443	6,836	0.00
Bought CAD / Sold EUR, due 03/01/24	Westpac Banking Corporation	403,000	272,967	4,099	0.00
Bought CAD / Sold GBP, due 03/01/24	Barclays Bank PLC	56,000	32,789	670	0.00
Bought CAD / Sold GBP, due 03/01/24	HSBC Bank PLC	107,000	62,485	1,493	0.00
Bought CAD / Sold GBP, due 03/01/24	Standard Chartered Bank	3,990,000	2,357,979	20,034	0.00
Bought CAD / Sold SEK, due 03/01/24	HSBC Bank PLC	3,943,000	29,618,773	51,344	0.00
Bought CAD / Sold USD, due 03/01/24	Barclays Bank PLC	975,000	729,429	10,004	0.00
Bought CAD / Sold USD, due 03/01/24	BNP Paribas SA	4,898,000	3,707,144	7,461	0.00
Bought CAD / Sold USD, due 03/01/24	Westpac Banking Corporation	21,000	15,652	275	0.00
Bought CAD / Sold USD, due 02/02/24	Barclays Bank PLC	189,000	143,229	168	0.00
Bought CHF / Sold AUD, due 03/01/24	BNP Paribas SA	29,319	51,000	35	0.00
Bought CHF / Sold AUD, due 03/01/24	Goldman Sachs International	735,782	1,276,000	3,535	0.00
Bought CHF / Sold CAD, due 03/01/24	BNP Paribas SA	113,182	177,000	241	0.00
Bought CHF / Sold CAD, due 03/01/24	Goldman Sachs International	1,355,336	2,113,000	7,849	0.00
Bought CHF / Sold CAD, due 02/02/24	Barclays Bank PLC	5,107	8,000	17	0.00
Bought CHF / Sold DKK, due 03/01/24	BNP Paribas SA	23,119	182,000	499	0.00
Bought CHF / Sold DKK, due 03/01/24	HSBC Bank PLC	409,738	3,202,000	12,341	0.00
Bought CHF / Sold EUR, due 03/01/24	Barclays Bank PLC	586,000	619,915	11,463	0.00
Bought CHF / Sold EUR, due 03/01/24	BNP Paribas SA	371,152	392,000	7,959	0.00
Bought CHF / Sold EUR, due 03/01/24	Goldman Sachs International	4,018,933	4,215,000	118,964	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.06% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold EUR, due 03/01/24	HSBC Bank PLC	4,044,000	4,349,042	678	0.00
Bought CHF / Sold EUR, due 03/01/24	UBS AG	644,000	682,332	11,425	0.00
Bought CHF / Sold EUR, due 03/01/24	Westpac Banking Corporation	221,000	232,333	5,933	0.00
Bought CHF / Sold EUR, due 02/02/24	Barclays Bank PLC	14,058	15,000	164	0.00
Bought CHF / Sold EUR, due 02/02/24	Merrill Lynch International	914,276	985,000	210	0.00
Bought CHF / Sold GBP, due 03/01/24	Barclays Bank PLC	30,000	27,340	791	0.00
Bought CHF / Sold GBP, due 03/01/24	BNP Paribas SA	32,922	30,000	872	0.00
Bought CHF / Sold GBP, due 03/01/24	Merrill Lynch International	1,805,202	1,636,000	59,264	0.00
Bought CHF / Sold GBP, due 02/02/24	Barclays Bank PLC	5,389	5,000	47	0.00
Bought CHF / Sold HKD, due 03/01/24	Citibank NA	263,111	2,356,000	10,893	0.00
Bought CHF / Sold ILS, due 03/01/24	Merrill Lynch International	47,359	201,000	449	0.00
Bought CHF / Sold NZD, due 03/01/24	Goldman Sachs International	21,987	41,000	164	0.00
Bought CHF / Sold SEK, due 03/01/24	Barclays Bank PLC	47,000	558,683	406	0.00
Bought CHF / Sold SEK, due 03/01/24	HSBC Bank PLC	2,168,000	25,768,133	18,985	0.00
Bought CHF / Sold SEK, due 02/02/24	BNP Paribas SA	73,036	871,000	509	0.00
Bought CHF / Sold SGD, due 03/01/24	Goldman Sachs International	171,875	263,000	4,833	0.00
Bought CHF / Sold USD, due 03/01/24	Bank of Montreal	386,326	446,000	13,011	0.00
Bought CHF / Sold USD, due 03/01/24	Barclays Bank PLC	11,027,599	12,646,767	455,591	0.01
Bought CHF / Sold USD, due 03/01/24	BNP Paribas SA	1,828,407	2,110,000	62,409	0.00
Bought CHF / Sold USD, due 03/01/24	Citibank NA	13,201,998	15,276,668	409,184	0.01
Bought CHF / Sold USD, due 03/01/24	Merrill Lynch International	386,336	446,000	13,022	0.00
Bought CHF / Sold USD, due 03/01/24	UBS AG	10,493,305	12,030,833	436,706	0.01
Bought CHF / Sold USD, due 03/01/24	Westpac Banking Corporation	385,487	445,000	13,013	0.00
Bought CHF / Sold USD, due 02/02/24	Barclays Bank PLC	217,446	258,222	913	0.00
Bought DKK / Sold CHF, due 03/01/24	UBS AG	832,000	103,724	51	0.00
Bought DKK / Sold GBP, due 03/01/24	Barclays Bank PLC	82,000	9,436	122	0.00
Bought DKK / Sold GBP, due 03/01/24	Westpac Banking Corporation	307,000	35,661	32	0.00
Bought DKK / Sold SEK, due 03/01/24	BNP Paribas SA	6,006,000	8,909,208	5,956	0.00
Bought DKK / Sold USD, due 03/01/24	Barclays Bank PLC	1,382,000	202,577	2,214	0.00
Bought EUR / Sold DKK, due 03/01/24	BNP Paribas SA	149,318	1,113,000	15	0.00
Bought EUR / Sold DKK, due 03/01/24	Royal Bank of Canada	1,858,738	13,846,000	1,493	0.00
Bought EUR / Sold GBP, due 03/01/24	BNP Paribas SA	326,843	282,000	1,554	0.00
Bought EUR / Sold GBP, due 03/01/24	Deutsche Bank AG	111,000	95,203	1,252	0.00
Bought EUR / Sold GBP, due 03/01/24	Goldman Sachs International	8,242,826	7,125,000	22,491	0.00
Bought EUR / Sold GBP, due 03/01/24	HSBC Bank PLC	212,000	182,774	1,185	0.00
Bought EUR / Sold GBP, due 03/01/24	State Street Bank London	3,000	2,578	27	0.00
Bought EUR / Sold HKD, due 03/01/24	Royal Bank of Canada	1,208,445	10,316,000	13,791	0.00
Bought EUR / Sold JPY, due 04/01/24	Westpac Banking Corporation	87,971	13,651,000	351	0.00
Bought EUR / Sold SEK, due 03/01/24	Standard Chartered Bank	7,610,000	84,117,363	59,631	0.00
Bought EUR / Sold SEK, due 02/02/24	Standard Chartered Bank	1,491,938	16,486,000	12,181	0.00
Bought EUR / Sold USD, due 03/01/24	Barclays Bank PLC	626,883	688,000	4,486	0.00
Bought EUR / Sold USD, due 03/01/24	BNP Paribas SA	60,814,285	66,503,969	674,541	0.01
Bought EUR / Sold USD, due 03/01/24	Citibank NA	49,202,119	53,766,403	584,725	0.01

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.06% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold USD, due 03/01/24	HSBC Bank PLC	49,206,573	53,766,399	589,649	0.01
Bought EUR / Sold USD, due 03/01/24	Westpac Banking Corporation	2,368,702	2,573,513	43,075	0.00
Bought GBP / Sold AUD, due 03/01/24	Barclays Bank PLC	57,924	108,000	148	0.00
Bought GBP / Sold CHF, due 02/02/24	HSBC Bank PLC	2,022,104	2,156,000	8,843	0.00
Bought GBP / Sold DKK, due 02/02/24	HSBC Bank PLC	624,544	5,347,000	2,765	0.00
Bought GBP / Sold DKK, due 02/02/24	Westpac Banking Corporation	18,105	155,000	81	0.00
Bought GBP / Sold EUR, due 03/01/24	Standard Chartered Bank	5,450,000	6,267,409	24,363	0.00
Bought GBP / Sold EUR, due 02/02/24	Standard Chartered Bank	6,989,964	8,030,000	31,535	0.00
Bought GBP / Sold HKD, due 03/01/24	Citibank NA	29,156	288,000	286	0.00
Bought GBP / Sold HKD, due 03/01/24	Royal Bank of Canada	355,297	3,509,000	3,553	0.00
Bought GBP / Sold NOK, due 02/02/24	HSBC Bank PLC	130,410	1,686,000	134	0.00
Bought GBP / Sold SEK, due 03/01/24	HSBC Bank PLC	2,883,000	36,643,607	39,194	0.00
Bought GBP / Sold SEK, due 02/02/24	BNP Paribas SA	15,270	194,000	196	0.00
Bought GBP / Sold SEK, due 02/02/24	Standard Chartered Bank	611,218	7,759,000	8,483	0.00
Bought GBP / Sold USD, due 03/01/24	Barclays Bank PLC	20,484,594	25,904,999	208,753	0.01
Bought GBP / Sold USD, due 03/01/24	BNP Paribas SA	2,634,498	3,335,000	23,456	0.00
Bought GBP / Sold USD, due 03/01/24	Citibank NA	16,393,715	20,741,000	157,701	0.00
Bought GBP / Sold USD, due 03/01/24	State Street Bank London	719,000	913,275	3,306	0.00
Bought GBP / Sold USD, due 03/01/24	UBS AG	19,953,353	25,294,611	141,915	0.00
Bought GBP / Sold USD, due 03/01/24	Westpac Banking Corporation	1,920,812	2,426,421	22,228	0.00
Bought HKD / Sold CHF, due 03/01/24	Barclays Bank PLC	556,000	59,372	662	0.00
Bought HKD / Sold EUR, due 03/01/24	HSBC Bank PLC	8,009,000	920,243	9,123	0.00
Bought HKD / Sold GBP, due 03/01/24	Barclays Bank PLC	181,000	18,180	4	0.00
Bought HKD / Sold GBP, due 03/01/24	HSBC Bank PLC	3,509,000	350,588	2,450	0.00
Bought HKD / Sold GBP, due 03/01/24	Westpac Banking Corporation	107,000	10,741	11	0.00
Bought HKD / Sold SEK, due 03/01/24	Barclays Bank PLC	4,110,000	5,223,276	8,054	0.00
Bought HKD / Sold USD, due 03/01/24	UBS AG	4,965,000	635,362	479	0.00
Bought HKD / Sold USD, due 02/02/24	Barclays Bank PLC	188,000	24,075	18	0.00
Bought ILS / Sold CHF, due 03/01/24	HSBC Bank PLC	36,000	8,338	91	0.00
Bought ILS / Sold EUR, due 03/01/24	Barclays Bank PLC	109,000	27,342	67	0.00
Bought ILS / Sold EUR, due 03/01/24	HSBC Bank PLC	879,000	218,926	2,269	0.00
Bought ILS / Sold GBP, due 03/01/24	HSBC Bank PLC	413,000	89,444	671	0.00
Bought ILS / Sold GBP, due 03/01/24	Westpac Banking Corporation	9,000	1,926	44	0.00
Bought ILS / Sold SEK, due 03/01/24	HSBC Bank PLC	461,000	1,269,142	2,090	0.00
Bought ILS / Sold USD, due 03/01/24	Barclays Bank PLC	89,000	24,288	428	0.00
Bought ILS / Sold USD, due 03/01/24	HSBC Bank PLC	501,000	138,979	153	0.00
Bought ILS / Sold USD, due 02/02/24	Barclays Bank PLC	14,000	3,871	20	0.00
Bought JPY / Sold EUR, due 04/01/24	HSBC Bank PLC	1,610,728,000	10,274,073	75,534	0.00
Bought JPY / Sold EUR, due 04/01/24	Westpac Banking Corporation	103,196,000	662,483	149	0.00
Bought JPY / Sold EUR, due 02/02/24	Barclays Bank PLC	15,598,000	99,182	1,437	0.00
Bought JPY / Sold GBP, due 04/01/24	Deutsche Bank AG	11,880,000	64,348	2,236	0.00
Bought JPY / Sold GBP, due 04/01/24	HSBC Bank PLC	22,507,000	124,832	510	0.00
Bought JPY / Sold GBP, due 04/01/24	Morgan Stanley And Co International	315,000	1,746	8	0.00

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – 0.06% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought JPY / Sold GBP, due 04/01/24	Standard Chartered Bank	875,932,000	4,858,192	19,911	0.00
Bought JPY / Sold SEK, due 04/01/24	BNP Paribas SA	18,889,000	1,343,426	673	0.00
Bought JPY / Sold SEK, due 04/01/24	HSBC Bank PLC	845,720,000	59,606,008	84,075	0.00
Bought JPY / Sold SEK, due 04/01/24	Westpac Banking Corporation	1,341,000	94,586	126	0.00
Bought JPY / Sold USD, due 04/01/24	Barclays Bank PLC	200,225,000	1,416,562	3,675	0.00
Bought JPY / Sold USD, due 04/01/24	Westpac Banking Corporation	4,594,000	32,519	67	0.00
Bought JPY / Sold USD, due 02/02/24	Deutsche Bank AG	32,650,000	230,879	1,733	0.00
Bought NOK / Sold CHF, due 03/01/24	HSBC Bank PLC	113,000	9,341	28	0.00
Bought NOK / Sold CHF, due 03/01/24	Westpac Banking Corporation	814,000	67,305	185	0.00
Bought NOK / Sold EUR, due 03/01/24	Barclays Bank PLC	542,000	46,183	2,353	0.00
Bought NOK / Sold EUR, due 03/01/24	HSBC Bank PLC	3,670,000	326,267	962	0.00
Bought NOK / Sold GBP, due 03/01/24	Westpac Banking Corporation	48,000	3,597	141	0.00
Bought NOK / Sold SEK, due 03/01/24	HSBC Bank PLC	1,685,000	1,655,560	1,640	0.00
Bought NOK / Sold USD, due 03/01/24	Barclays Bank PLC	443,000	42,317	1,304	0.00
Bought NZD / Sold CHF, due 03/01/24	HSBC Bank PLC	41,000	21,693	185	0.00
Bought NZD / Sold EUR, due 03/01/24	HSBC Bank PLC	211,000	120,055	977	0.00
Bought NZD / Sold GBP, due 03/01/24	Standard Chartered Bank	44,000	21,766	111	0.00
Bought NZD / Sold SEK, due 03/01/24	HSBC Bank PLC	83,000	521,938	761	0.00
Bought SEK / Sold AUD, due 03/01/24	BNP Paribas SA	930,422	134,000	889	0.00
Bought SEK / Sold AUD, due 03/01/24	HSBC Bank PLC	15,697,486	2,275,000	5,276	0.00
Bought SEK / Sold CAD, due 03/01/24	BNP Paribas SA	3,319,247	430,000	3,252	0.00
Bought SEK / Sold CAD, due 03/01/24	Goldman Sachs International	28,290,762	3,688,000	10,271	0.00
Bought SEK / Sold CHF, due 03/01/24	BNP Paribas SA	3,213,172	267,176	1,390	0.00
Bought SEK / Sold DKK, due 03/01/24	BNP Paribas SA	9,194,392	6,006,000	22,341	0.00
Bought SEK / Sold EUR, due 03/01/24	Barclays Bank PLC	5,326,209	475,200	3,576	0.00
Bought SEK / Sold EUR, due 03/01/24	BNP Paribas SA	10,825,557	947,000	28,090	0.00
Bought SEK / Sold EUR, due 03/01/24	Goldman Sachs International	80,800,435	7,084,000	192,285	0.01
Bought SEK / Sold GBP, due 03/01/24	Barclays Bank PLC	125,000	9,519	269	0.00
Bought SEK / Sold GBP, due 03/01/24	BNP Paribas SA	2,194,542	166,254	5,818	0.00
Bought SEK / Sold GBP, due 03/01/24	Merrill Lynch International	37,739,982	2,860,000	98,918	0.00
Bought SEK / Sold GBP, due 03/01/24	Westpac Banking Corporation	242,000	18,604	296	0.00
Bought SEK / Sold HKD, due 03/01/24	BNP Paribas SA	85,722	64,000	310	0.00
Bought SEK / Sold HKD, due 03/01/24	Citibank NA	5,406,488	4,046,000	18,322	0.00
Bought SEK / Sold ILS, due 03/01/24	Royal Bank of Canada	1,301,483	461,000	1,119	0.00
Bought SEK / Sold NZD, due 03/01/24	Goldman Sachs International	532,308	83,000	268	0.00
Bought SEK / Sold SGD, due 03/01/24	Goldman Sachs International	3,368,332	431,000	7,493	0.00
Bought SEK / Sold USD, due 03/01/24	Barclays Bank PLC	5,656,157	549,010	12,237	0.00
Bought SEK / Sold USD, due 03/01/24	BNP Paribas SA	285,712,400	27,416,469	934,062	0.02
Bought SEK / Sold USD, due 03/01/24	Citibank NA	221,541,623	21,229,336	753,689	0.02
Bought SEK / Sold USD, due 03/01/24	HSBC Bank PLC	221,544,224	21,229,332	753,950	0.02
Bought SEK / Sold USD, due 03/01/24	Westpac Banking Corporation	1,114,379	108,000	2,577	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.06% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought SGD / Sold CHF, due 03/01/24	HSBC Bank PLC	74,000	46,927	343	0.00
Bought SGD / Sold EUR, due 03/01/24	HSBC Bank PLC	915,000	623,995	4,358	0.00
Bought SGD / Sold GBP, due 03/01/24	Barclays Bank PLC	5,000	2,966	10	0.00
Bought SGD / Sold GBP, due 03/01/24	HSBC Bank PLC	397,000	235,414	858	0.00
	Westpac Banking Corporation	11,000	6,503	49	0.00
Bought SGD / Sold GBP, due 03/01/24	Corporation	11,000	6,503	49	0.00
Bought SGD / Sold SEK, due 03/01/24	HSBC Bank PLC	431,000	3,248,423	4,405	0.00
Bought SGD / Sold USD, due 03/01/24	Barclays Bank PLC	102,000	76,678	647	0.00
Bought SGD / Sold USD, due 02/02/24	Barclays Bank PLC	19,000	14,417	6	0.00
Bought USD / Sold AUD, due 02/02/24	Citibank NA	1,959,729	2,867,000	1,527	0.00
Bought USD / Sold CHF, due 03/01/24	Citibank NA	2,849,834	2,377,702	24,786	0.00
Bought USD / Sold CHF, due 03/01/24	UBS AG	2,849,833	2,378,414	23,939	0.00
Bought USD / Sold CHF, due 02/02/24	Citibank NA	3,255,935	2,708,000	28,745	0.00
Bought USD / Sold DKK, due 02/02/24	HSBC Bank PLC	1,055,446	7,054,000	8,579	0.00
Bought USD / Sold EUR, due 03/01/24	BNP Paribas SA	57,649,505	52,183,943	4,506	0.01
Bought USD / Sold EUR, due 03/01/24	Deutsche Bank AG	48,228,736	43,613,581	50,988	0.01
Bought USD / Sold EUR, due 03/01/24	UBS AG	41,738,732	37,550,296	258,791	0.01
Bought USD / Sold EUR, due 02/02/24	Barclays Bank PLC	1,299,000	1,168,050	7,202	0.00
Bought USD / Sold EUR, due 02/02/24	BNP Paribas SA	3,496,416	3,141,666	21,910	0.00
Bought USD / Sold EUR, due 02/02/24	Deutsche Bank AG	3,491,430	3,141,668	16,922	0.00
Bought USD / Sold EUR, due 02/02/24	UBS AG	3,496,225	3,141,666	21,719	0.00
Bought USD / Sold GBP, due 03/01/24	BNP Paribas SA	24,057,666	18,810,741	77,741	0.00
Bought USD / Sold GBP, due 03/01/24	Deutsche Bank AG	23,453,668	18,340,272	73,496	0.00
Bought USD / Sold GBP, due 03/01/24	UBS AG	28,887,734	22,631,012	37,728	0.00
Bought USD / Sold GBP, due 02/02/24	UBS AG	4,554,323	3,560,000	15,292	0.00
Bought USD / Sold JPY, due 02/02/24	HSBC Bank PLC	7,559,628	1,059,303,000	12,714	0.00
Bought USD / Sold NOK, due 02/02/24	HSBC Bank PLC	223,630	2,257,000	1,225	0.00
Bought USD / Sold NZD, due 02/02/24	BNP Paribas SA	96,271	152,000	22	0.00
Bought USD / Sold SEK, due 03/01/24	Barclays Bank PLC	24,714,630	246,740,177	231,216	0.01
Bought USD / Sold SEK, due 03/01/24	Royal Bank of Canada	21,776,332	216,326,017	310,839	0.01
Bought USD / Sold SEK, due 03/01/24	UBS AG	21,776,332	216,304,633	312,961	0.01
Bought USD / Sold SEK, due 02/02/24	BNP Paribas SA	1,072,422	10,634,000	15,976	0.00
Bought USD / Sold SGD, due 02/02/24	Royal Bank of Canada	408,472	537,000	824	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				9,255,027	0.20

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought AUD / Sold CHF, due 03/01/24	HSBC Bank PLC	1,312,000	758,284	(5,707)	(0.00)
Bought AUD / Sold CHF, due 03/01/24	Royal Bank of Canada	15,000	8,688	(87)	(0.00)
Bought AUD / Sold USD, due 03/01/24	Citibank NA	2,867,000	1,957,886	(1,589)	(0.00)
Bought AUD / Sold USD, due 02/02/24	Barclays Bank PLC	114,000	78,192	(329)	(0.00)
Bought CAD / Sold CHF, due 03/01/24	HSBC Bank PLC	2,256,000	1,447,930	(9,414)	(0.00)
Bought CAD / Sold CHF, due 03/01/24	Royal Bank of Canada	24,000	15,540	(262)	(0.00)
	Westpac Banking Corporation	10,000	6,445	(74)	(0.00)
Bought CAD / Sold CHF, due 03/01/24	Corporation	10,000	6,445	(74)	(0.00)
Bought CAD / Sold SEK, due 03/01/24	Barclays Bank PLC	87,000	664,975	(4)	(0.00)
Bought CAD / Sold SEK, due 03/01/24	BNP Paribas SA	88,000	679,281	(665)	(0.00)
Bought CHF / Sold AUD, due 02/02/24	HSBC Bank PLC	134,331	236,000	(1,106)	(0.00)
Bought CHF / Sold CAD, due 02/02/24	HSBC Bank PLC	293,734	466,000	(3,513)	(0.00)

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.06% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought CHF / Sold DKK, due 02/02/24	UBS AG	103,556	832,000	(64)	(0.00)
Bought CHF / Sold GBP, due 03/01/24	HSBC Bank PLC	2,214,000	2,068,706	(6,639)	(0.00)
Bought CHF / Sold GBP, due 02/02/24	HSBC Bank PLC	349,729	328,000	(1,423)	(0.00)
Bought CHF / Sold HKD, due 02/02/24	Barclays Bank PLC	59,229	556,000	(667)	(0.00)
Bought CHF / Sold ILS, due 02/02/24	HSBC Bank PLC	8,317	36,000	(92)	(0.00)
Bought CHF / Sold JPY, due 04/01/24	BNP Paribas SA	258,062	43,807,000	(4,118)	(0.00)
Bought CHF / Sold JPY, due 04/01/24	Merrill Lynch International	2,658,966	447,504,000	(15,007)	(0.00)
Bought CHF / Sold JPY, due 02/02/24	Barclays Bank PLC	9,849	1,653,000	(39)	(0.00)
Bought CHF / Sold JPY, due 02/02/24	HSBC Bank PLC	643,155	108,276,000	(4,939)	(0.00)
	Goldman Sachs International				
Bought CHF / Sold NOK, due 03/01/24	International	75,690	927,000	(1,349)	(0.00)
Bought CHF / Sold NOK, due 02/02/24	HSBC Bank PLC	9,319	113,000	(29)	(0.00)
Bought CHF / Sold NZD, due 02/02/24	HSBC Bank PLC	21,628	41,000	(187)	(0.00)
Bought CHF / Sold SEK, due 03/01/24	BNP Paribas SA	458,183	5,490,506	(422)	(0.00)
Bought CHF / Sold SGD, due 02/02/24	HSBC Bank PLC	46,843	74,000	(351)	(0.00)
Bought CHF / Sold USD, due 02/02/24	BNP Paribas SA	2,369,459	2,849,833	(26,091)	(0.00)
Bought CHF / Sold USD, due 02/02/24	Citibank NA	2,370,285	2,849,834	(25,108)	(0.00)
Bought CHF / Sold USD, due 02/02/24	UBS AG	2,371,007	2,849,833	(24,246)	(0.00)
	Westpac Banking Corporation				
Bought DKK / Sold CHF, due 03/01/24	Corporation	2,552,000	325,684	(8,792)	(0.00)
Bought DKK / Sold EUR, due 03/01/24	Barclays Bank PLC	3,237,000	434,334	(113)	(0.00)
Bought DKK / Sold EUR, due 03/01/24	Merrill Lynch International	11,722,000	1,572,467	(8)	(0.00)
Bought DKK / Sold GBP, due 03/01/24	HSBC Bank PLC	5,347,000	623,723	(2,780)	(0.00)
Bought DKK / Sold USD, due 03/01/24	HSBC Bank PLC	7,054,000	1,053,881	(8,589)	(0.00)
Bought DKK / Sold USD, due 02/02/24	Barclays Bank PLC	274,000	40,891	(227)	(0.00)
Bought EUR / Sold AUD, due 03/01/24	BNP Paribas SA	264,836	436,000	(4,954)	(0.00)
	Goldman Sachs International				
Bought EUR / Sold AUD, due 03/01/24	International	3,301,761	5,461,000	(79,022)	(0.00)
Bought EUR / Sold AUD, due 02/02/24	Standard Chartered Bank	2,636,151	4,299,000	(20,843)	(0.00)
Bought EUR / Sold CAD, due 03/01/24	BNP Paribas SA	530,805	786,000	(9,743)	(0.00)
Bought EUR / Sold CAD, due 03/01/24	Royal Bank of Canada	6,194,382	9,207,000	(139,894)	(0.00)
Bought EUR / Sold CAD, due 02/02/24	Standard Chartered Bank	4,988,659	7,346,000	(56,366)	(0.00)
Bought EUR / Sold CHF, due 03/01/24	BNP Paribas SA	349,589	331,000	(7,101)	(0.00)
Bought EUR / Sold CHF, due 03/01/24	HSBC Bank PLC	3,553,000	3,379,894	(90,974)	(0.00)
Bought EUR / Sold CHF, due 03/01/24	Merrill Lynch International	985,000	916,109	(388)	(0.00)
	Morgan Stanley And Co International				
Bought EUR / Sold CHF, due 03/01/24	International	49,000	46,451	(1,063)	(0.00)
Bought EUR / Sold CHF, due 03/01/24	Royal Bank of Canada	5,416,853	5,164,000	(151,839)	(0.01)
	Westpac Banking Corporation				
Bought EUR / Sold CHF, due 03/01/24	Corporation	20,000	18,839	(290)	(0.00)
Bought EUR / Sold CHF, due 02/02/24	HSBC Bank PLC	4,357,394	4,044,000	(300)	(0.00)
Bought EUR / Sold DKK, due 02/02/24	Merrill Lynch International	1,572,946	11,722,000	(44)	(0.00)
Bought EUR / Sold GBP, due 03/01/24	Standard Chartered Bank	8,030,000	6,982,791	(31,319)	(0.00)
Bought EUR / Sold GBP, due 02/02/24	Standard Chartered Bank	6,260,921	5,450,000	(24,570)	(0.00)
Bought EUR / Sold HKD, due 02/02/24	HSBC Bank PLC	919,825	8,009,000	(9,094)	(0.00)
Bought EUR / Sold ILS, due 03/01/24	Royal Bank of Canada	244,450	988,000	(4,344)	(0.00)
Bought EUR / Sold ILS, due 02/02/24	HSBC Bank PLC	218,788	879,000	(2,278)	(0.00)
Bought EUR / Sold JPY, due 04/01/24	BNP Paribas SA	1,194,703	192,014,000	(42,215)	(0.00)
	Goldman Sachs International				
Bought EUR / Sold JPY, due 04/01/24	International	12,352,754	1,982,472,000	(416,087)	(0.01)

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – 0.06% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold JPY, due 02/02/24	HSBC Bank PLC	10,309,186	1,610,728,000	(74,113)	(0.00)
Bought EUR / Sold NOK, due 03/01/24	Goldman Sachs International	360,600	4,212,000	(16,406)	(0.00)
Bought EUR / Sold NOK, due 02/02/24	HSBC Bank PLC	326,124	3,670,000	(968)	(0.00)
Bought EUR / Sold NZD, due 03/01/24	Goldman Sachs International	118,675	211,000	(2,500)	(0.00)
Bought EUR / Sold NZD, due 02/02/24	HSBC Bank PLC	119,926	211,000	(978)	(0.00)
Bought EUR / Sold SEK, due 03/01/24	Barclays Bank PLC	213,000	2,385,410	(1,408)	(0.00)
Bought EUR / Sold SEK, due 03/01/24	BNP Paribas SA	399,716	4,562,445	(11,174)	(0.00)
Bought EUR / Sold SEK, due 03/01/24	Goldman Sachs International	1,708,667	19,488,000	(46,266)	(0.00)
Bought EUR / Sold SEK, due 03/01/24	Westpac Banking Corporation	12,000	136,358	(275)	(0.00)
Bought EUR / Sold SGD, due 03/01/24	Royal Bank of Canada	713,009	1,040,000	(791)	(0.00)
Bought EUR / Sold SGD, due 02/02/24	HSBC Bank PLC	624,084	915,000	(4,394)	(0.00)
Bought EUR / Sold USD, due 03/01/24	Deutsche Bank AG	3,141,668	3,487,283	(16,839)	(0.00)
Bought EUR / Sold USD, due 03/01/24	UBS AG	3,141,666	3,492,094	(21,652)	(0.00)
Bought EUR / Sold USD, due 02/02/24	Barclays Bank PLC	183,500	204,066	(1,126)	(0.00)
Bought EUR / Sold USD, due 02/02/24	BNP Paribas SA	37,503,870	41,738,732	(261,557)	(0.01)
Bought EUR / Sold USD, due 02/02/24	Deutsche Bank AG	37,557,463	41,738,736	(202,290)	(0.01)
Bought EUR / Sold USD, due 02/02/24	Standard Chartered Bank	2,000	2,220	(8)	(0.00)
Bought EUR / Sold USD, due 02/02/24	State Street Bank London	25,500	28,355	(153)	(0.00)
Bought EUR / Sold USD, due 02/02/24	UBS AG	37,505,926	41,738,732	(259,284)	(0.01)
Bought EUR / Sold USD, due 02/02/24	Westpac Banking Corporation	158,000	175,717	(978)	(0.00)
Bought GBP / Sold AUD, due 03/01/24	BNP Paribas SA	117,925	225,000	(3,198)	(0.00)
Bought GBP / Sold AUD, due 03/01/24	Goldman Sachs International	1,055,713	2,020,000	(32,524)	(0.00)
Bought GBP / Sold AUD, due 02/02/24	Standard Chartered Bank	1,204,207	2,256,000	(5,505)	(0.00)
Bought GBP / Sold CAD, due 03/01/24	Barclays Bank PLC	102,720	173,000	(255)	(0.00)
Bought GBP / Sold CAD, due 03/01/24	BNP Paribas SA	273,875	470,000	(7,309)	(0.00)
Bought GBP / Sold CAD, due 03/01/24	Merrill Lynch International	2,001,560	3,443,000	(59,557)	(0.00)
Bought GBP / Sold CAD, due 03/01/24	Westpac Banking Corporation	39,252	67,000	(773)	(0.00)
Bought GBP / Sold CAD, due 02/02/24	Standard Chartered Bank	2,358,647	3,990,000	(19,989)	(0.00)
Bought GBP / Sold CHF, due 03/01/24	Barclays Bank PLC	86,756	94,000	(1,089)	(0.00)
Bought GBP / Sold CHF, due 03/01/24	BNP Paribas SA	212,323	233,000	(6,168)	(0.00)
Bought GBP / Sold CHF, due 03/01/24	HSBC Bank PLC	1,641,000	1,799,495	(46,109)	(0.00)
Bought GBP / Sold CHF, due 03/01/24	Merrill Lynch International	1,737,464	1,917,000	(62,749)	(0.00)
Bought GBP / Sold CHF, due 03/01/24	Royal Bank of Canada	18,000	19,855	(644)	(0.00)
Bought GBP / Sold CHF, due 03/01/24	Westpac Banking Corporation	7,000	7,612	(120)	(0.00)
Bought GBP / Sold DKK, due 03/01/24	BNP Paribas SA	75,126	649,000	(400)	(0.00)
Bought GBP / Sold DKK, due 03/01/24	HSBC Bank PLC	45,118	389,000	(127)	(0.00)
Bought GBP / Sold DKK, due 03/01/24	Royal Bank of Canada	545,125	4,698,000	(1,245)	(0.00)
Bought GBP / Sold EUR, due 03/01/24	Barclays Bank PLC	1,257,339	1,458,745	(8,548)	(0.00)
Bought GBP / Sold EUR, due 03/01/24	BNP Paribas SA	881,776	1,022,000	(4,865)	(0.00)
Bought GBP / Sold EUR, due 03/01/24	Goldman Sachs International	5,702,351	6,597,000	(18,022)	(0.00)
Bought GBP / Sold EUR, due 03/01/24	UBS AG	882,023	1,027,603	(10,739)	(0.00)

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.06% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought GBP / Sold EUR, due 03/01/24	Westpac Banking Corporation	453,981	527,360	(3,814)	(0.00)
Bought GBP / Sold HKD, due 02/02/24	Barclays Bank PLC	12,495	125,000	(88)	(0.00)
Bought GBP / Sold HKD, due 02/02/24	HSBC Bank PLC	350,791	3,509,000	(2,423)	(0.00)
Bought GBP / Sold ILS, due 03/01/24	Merrill Lynch International	90,110	422,000	(2,321)	(0.00)
Bought GBP / Sold ILS, due 02/02/24	HSBC Bank PLC	89,479	413,000	(672)	(0.00)
Bought GBP / Sold JPY, due 04/01/24	Barclays Bank PLC	315,429	56,933,000	(1,726)	(0.00)
Bought GBP / Sold JPY, due 04/01/24	BNP Paribas SA	653,985	121,812,000	(30,331)	(0.00)
Bought GBP / Sold JPY, due 04/01/24	Merrill Lynch International	3,864,804	717,635,000	(163,454)	(0.01)
Bought GBP / Sold JPY, due 04/01/24	Westpac Banking Corporation	77,187	14,254,000	(2,708)	(0.00)
Bought GBP / Sold JPY, due 02/02/24	Standard Chartered Bank	4,879,703	875,932,000	(18,839)	(0.00)
Bought GBP / Sold NOK, due 03/01/24	Merrill Lynch International	128,305	1,734,000	(7,178)	(0.00)
Bought GBP / Sold NZD, due 03/01/24	Goldman Sachs International	21,391	44,000	(590)	(0.00)
Bought GBP / Sold NZD, due 02/02/24	Standard Chartered Bank	21,766	44,000	(111)	(0.00)
Bought GBP / Sold SEK, due 03/01/24	Barclays Bank PLC	103,249	1,354,586	(2,790)	(0.00)
Bought GBP / Sold SEK, due 03/01/24	BNP Paribas SA	156,010	2,066,914	(6,214)	(0.00)
Bought GBP / Sold SEK, due 03/01/24	Goldman Sachs International	498,913	6,583,000	(17,201)	(0.00)
Bought GBP / Sold SGD, due 03/01/24	Royal Bank of Canada	244,744	413,000	(1,093)	(0.00)
Bought GBP / Sold SGD, due 02/02/24	HSBC Bank PLC	235,691	397,000	(863)	(0.00)
Bought GBP / Sold USD, due 02/02/24	Barclays Bank PLC	457,764	585,000	(1,348)	(0.00)
Bought GBP / Sold USD, due 02/02/24	BNP Paribas SA	18,334,650	23,453,666	(76,828)	(0.00)
Bought GBP / Sold USD, due 02/02/24	Citibank NA	1,405,853	1,796,000	(3,525)	(0.00)
Bought GBP / Sold USD, due 02/02/24	Deutsche Bank AG	18,337,375	23,453,668	(73,356)	(0.00)
Bought GBP / Sold USD, due 02/02/24	UBS AG	18,471,145	23,630,143	(79,273)	(0.00)
Bought HKD / Sold CHF, due 03/01/24	Westpac Banking Corporation	1,800,000	199,365	(6,357)	(0.00)
Bought HKD / Sold EUR, due 03/01/24	Barclays Bank PLC	2,307,000	272,119	(5,151)	(0.00)
Bought HKD / Sold USD, due 03/01/24	Barclays Bank PLC	1,003,000	128,513	(64)	(0.00)
Bought ILS / Sold CHF, due 03/01/24	Westpac Banking Corporation	165,000	38,967	(477)	(0.00)
Bought JPY / Sold CHF, due 04/01/24	HSBC Bank PLC	484,074,000	2,941,644	(61,456)	(0.00)
Bought JPY / Sold CHF, due 04/01/24	Royal Bank of Canada	5,112,000	31,255	(875)	(0.00)
Bought JPY / Sold CHF, due 04/01/24	Westpac Banking Corporation	2,125,000	12,782	(113)	(0.00)
Bought JPY / Sold EUR, due 04/01/24	Barclays Bank PLC	220,306,000	1,426,668	(13,354)	(0.00)
Bought JPY / Sold EUR, due 04/01/24	UBS AG	253,907,000	1,639,616	(10,257)	(0.00)
Bought JPY / Sold SEK, due 04/01/24	Barclays Bank PLC	18,858,000	1,366,399	(1,826)	(0.00)
Bought JPY / Sold USD, due 04/01/24	HSBC Bank PLC	1,059,303,000	7,525,170	(11,316)	(0.00)
Bought JPY / Sold USD, due 02/02/24	BNP Paribas SA	5,326,000	37,975	(30)	(0.00)
Bought NOK / Sold GBP, due 03/01/24	HSBC Bank PLC	1,686,000	130,331	(131)	(0.00)
Bought NOK / Sold USD, due 03/01/24	HSBC Bank PLC	2,257,000	223,461	(1,222)	(0.00)
Bought NOK / Sold USD, due 02/02/24	Barclays Bank PLC	72,000	7,155	(60)	(0.00)
Bought NZD / Sold USD, due 03/01/24	BNP Paribas SA	152,000	96,258	(19)	(0.00)
Bought SEK / Sold AUD, due 02/02/24	UBS AG	16,343,297	2,409,000	(21,739)	(0.00)
Bought SEK / Sold CAD, due 02/02/24	HSBC Bank PLC	29,595,650	3,943,000	(51,413)	(0.00)
Bought SEK / Sold CHF, due 03/01/24	Merrill Lynch International	24,745,037	2,069,000	(2,878)	(0.00)

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.06% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought SEK / Sold CHF, due 03/01/24	Westpac Banking Corporation	4,040,000	342,698	(6,295)	(0.00)
Bought SEK / Sold CHF, due 02/02/24	HSBC Bank PLC	25,817,320	2,168,000	(18,808)	(0.00)
Bought SEK / Sold DKK, due 02/02/24	BNP Paribas SA	8,911,657	6,006,000	(5,998)	(0.00)
Bought SEK / Sold EUR, due 03/01/24	Standard Chartered Bank	16,486,000	1,491,932	(12,198)	(0.00)
Bought SEK / Sold EUR, due 02/02/24	Standard Chartered Bank	84,114,738	7,610,000	(59,763)	(0.00)
Bought SEK / Sold GBP, due 03/01/24	Standard Chartered Bank	7,759,000	610,590	(8,474)	(0.00)
Bought SEK / Sold GBP, due 02/02/24	HSBC Bank PLC	36,605,007	2,883,000	(39,286)	(0.00)
Bought SEK / Sold HKD, due 02/02/24	Barclays Bank PLC	5,220,839	4,110,000	(8,034)	(0.00)
Bought SEK / Sold ILS, due 02/02/24	HSBC Bank PLC	1,268,328	461,000	(2,093)	(0.00)
Bought SEK / Sold JPY, due 04/01/24	BNP Paribas SA	7,702,106	108,294,000	(3,860)	(0.00)
Bought SEK / Sold JPY, due 04/01/24	Merrill Lynch International	55,182,191	776,514,000	(32,165)	(0.00)
Bought SEK / Sold JPY, due 02/02/24	HSBC Bank PLC	59,809,314	845,720,000	(83,439)	(0.00)
Bought SEK / Sold NOK, due 03/01/24	Merrill Lynch International	1,645,236	1,685,000	(2,664)	(0.00)
Bought SEK / Sold NOK, due 02/02/24	HSBC Bank PLC	1,654,827	1,685,000	(1,641)	(0.00)
Bought SEK / Sold NZD, due 02/02/24	HSBC Bank PLC	521,375	83,000	(760)	(0.00)
Bought SEK / Sold SGD, due 02/02/24	HSBC Bank PLC	3,248,837	431,000	(4,422)	(0.00)
Bought SEK / Sold USD, due 02/02/24	Barclays Bank PLC	216,688,015	21,846,592	(319,487)	(0.01)
Bought SEK / Sold USD, due 02/02/24	BNP Paribas SA	2,987,052	301,000	(4,248)	(0.00)
Bought SEK / Sold USD, due 02/02/24	Royal Bank of Canada	216,062,370	21,776,332	(311,383)	(0.01)
Bought SEK / Sold USD, due 02/02/24	UBS AG	216,042,272	21,776,332	(313,380)	(0.01)
Bought SGD / Sold CHF, due 03/01/24	Westpac Banking Corporation	189,000	123,293	(3,210)	(0.00)
Bought SGD / Sold EUR, due 03/01/24	Barclays Bank PLC	125,000	86,550	(846)	(0.00)
Bought SGD / Sold USD, due 03/01/24	Royal Bank of Canada	537,000	407,931	(835)	(0.00)
Bought USD / Sold AUD, due 03/01/24	BNP Paribas SA	71,682	108,000	(2,012)	(0.00)
Bought USD / Sold AUD, due 03/01/24	Citibank NA	2,213,557	3,349,000	(71,632)	(0.00)
Bought USD / Sold CAD, due 03/01/24	Barclays Bank PLC	4,079,776	5,547,000	(127,026)	(0.00)
Bought USD / Sold CAD, due 03/01/24	BNP Paribas SA	256,074	347,000	(7,089)	(0.00)
Bought USD / Sold CAD, due 02/02/24	BNP Paribas SA	3,708,719	4,898,000	(7,482)	(0.00)
Bought USD / Sold CHF, due 03/01/24	Barclays Bank PLC	124,000	108,094	(4,430)	(0.00)
Bought USD / Sold CHF, due 03/01/24	BNP Paribas SA	13,088,700	11,228,808	(252,721)	(0.01)
Bought USD / Sold CHF, due 03/01/24	Royal Bank of Canada	419,000	363,521	(12,915)	(0.00)
Bought USD / Sold CHF, due 03/01/24	State Street Bank London	10,090,000	8,722,987	(274,150)	(0.01)
Bought USD / Sold CHF, due 03/01/24	Westpac Banking Corporation	13,835,005	11,986,112	(406,202)	(0.01)
Bought USD / Sold DKK, due 03/01/24	Royal Bank of Canada	1,237,946	8,436,000	(12,138)	(0.00)
Bought USD / Sold EUR, due 03/01/24	Barclays Bank PLC	11,269,000	10,389,040	(207,255)	(0.01)
Bought USD / Sold EUR, due 03/01/24	Citibank NA	3,856,009	3,528,668	(41,935)	(0.00)
Bought USD / Sold EUR, due 03/01/24	HSBC Bank PLC	3,855,657	3,528,666	(42,285)	(0.00)
Bought USD / Sold EUR, due 03/01/24	Royal Bank of Canada	96,000	87,859	(1,054)	(0.00)
Bought USD / Sold EUR, due 03/01/24	Standard Chartered Bank	59,000	54,776	(1,508)	(0.00)
Bought USD / Sold EUR, due 03/01/24	State Street Bank London	4,510,000	4,128,717	(50,788)	(0.00)
Bought USD / Sold EUR, due 03/01/24	Westpac Banking Corporation	12,842,000	11,707,223	(90,384)	(0.00)
Bought USD / Sold GBP, due 03/01/24	Barclays Bank PLC	310,000	246,091	(3,716)	(0.00)
Bought USD / Sold GBP, due 03/01/24	HSBC Bank PLC	25,000	19,663	(66)	(0.00)
Bought USD / Sold GBP, due 03/01/24	State Street Bank London	914,000	719,351	(3,029)	(0.00)
Bought USD / Sold GBP, due 03/01/24	Westpac Banking Corporation	914,000	719,337	(3,011)	(0.00)

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – 0.06% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold HKD, due 03/01/24	UBS AG	764,067	5,968,000	(224)	(0.00)
Bought USD / Sold HKD, due 02/02/24	UBS AG	635,809	4,965,000	(464)	(0.00)
Bought USD / Sold ILS, due 03/01/24	Merrill Lynch International	159,358	590,000	(4,490)	(0.00)
Bought USD / Sold ILS, due 02/02/24	HSBC Bank PLC	139,057	501,000	(154)	(0.00)
Bought USD / Sold JPY, due 04/01/24	BNP Paribas SA	678,377	99,775,000	(29,347)	(0.00)
Bought USD / Sold JPY, due 04/01/24	Merrill Lynch International	7,931,766	1,164,347,000	(327,185)	(0.01)
Bought USD / Sold NOK, due 03/01/24	Merrill Lynch International	252,709	2,700,000	(13,151)	(0.00)
Bought USD / Sold NZD, due 03/01/24	Barclays Bank PLC	93,462	152,000	(2,777)	(0.00)
Bought USD / Sold SEK, due 03/01/24	BNP Paribas SA	1,911,758	19,988,855	(71,686)	(0.00)
Bought USD / Sold SEK, due 03/01/24	Westpac Banking Corporation	297,000	3,039,475	(4,600)	(0.00)
Bought USD / Sold SGD, due 03/01/24	Barclays Bank PLC	478,716	639,000	(5,705)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(6,471,237)	(0.14)
Total Forward Foreign Exchange Contracts Hedge				2,783,790	0.06

Futures Contracts – 0.02%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
MSCI EAFE INDEX FUTURE, due 15/03/24	USD	72	8,108,640	177,942	0.00
S&P EMINI INDEX FUTURE, due 15/03/24	USD	124	29,884,000	721,275	0.02
Unrealised Gain on Futures Contracts			37,992,640	899,217	0.02
Total Futures Contracts			37,992,640	899,217	0.02
Other Net Assets/(Liabilities)				39,359,047	0.84
TOTAL NET ASSETS				4,672,472,863	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 747,478 held as cash at Barclays Capital Inc.

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

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 99.23%				Common and Preferred Stocks - 99.23% <i>(continued)</i>			
Argentina				Australia <i>(continued)</i>			
USD 1,302	MercadoLibre Inc	2,046,145	0.08	AUD 3,919	Washington H Soul Pattinson & Co Ltd	87,631	0.00
Total Argentina				Total Australia			
2,046,145				51,366,308			
Australia				Austria			
AUD 11,851	Ampol Ltd	292,328	0.01	EUR 20,123	Erste Group Bank AG	816,467	0.03
AUD 159,555	ANZ Group Holdings Ltd	2,821,971	0.12	EUR 10,002	OMV AG	439,407	0.02
AUD 76,028	APA Group	443,036	0.02	EUR 3,367	Verbund AG	312,612	0.01
AUD 28,659	Aristocrat Leisure Ltd	798,254	0.03	EUR 3,401	voestalpine AG	107,297	0.01
AUD 11,507	ASX Ltd	495,134	0.02	Total Austria			
USD 8,800	Atlassian Corp	2,093,168	0.09	1,675,783			
AUD 77,956	Aurizon Holdings Ltd	202,134	0.01	Belgium			
AUD 29,808	BlueScope Steel Ltd	475,944	0.02	EUR 7,312	Ageas SA/NV	317,515	0.01
AUD 80,292	Brambles Ltd	745,106	0.03	EUR 49,929	Anheuser-Busch InBev SA/NV	3,222,101	0.13
AUD 4,294	Cochlear Ltd	875,106	0.04	EUR 749	D'ieteren Group	146,364	0.01
AUD 84,158	Coles Group Ltd	925,120	0.04	EUR 1,621	Elia Group SA/NV	202,879	0.01
AUD 94,959	Commonwealth Bank of Australia	7,244,109	0.30	EUR 6,965	Groupe Bruxelles Lambert NV	547,959	0.02
AUD 26,137	Computershare Ltd	434,985	0.02	EUR 13,117	KBC Group NV	850,835	0.04
AUD 27,115	CSL Ltd	5,303,574	0.22	EUR 489	Sofina SA	121,755	0.01
AUD 79,975	Dexus REIT	419,105	0.02	EUR 3,994	Syensqo SA	415,873	0.02
NZD 8,107	EBOS Group Ltd	182,220	0.01	EUR 5,873	Ucb SA	511,872	0.02
AUD 68,751	Endeavour Group Ltd	244,413	0.01	EUR 11,115	Umicore SA	305,727	0.01
AUD 95,086	Fortescue Ltd	1,882,873	0.08	EUR 10,603	Warehouses De Pauw CVA REIT	333,809	0.01
AUD 96,922	Goodman Group REIT	1,673,208	0.07	Total Belgium			
AUD 85,492	GPT Group REIT	270,677	0.01	6,976,689			
AUD 6,272	IDP Education Ltd	85,722	0.00	Bermuda			
AUD 32,707	IGO Ltd	201,974	0.01	USD 12,612	Arch Capital Group Ltd	936,693	0.04
AUD 115,229	Insurance Australia Group Ltd	445,026	0.02	USD 1,701	Everest Group Ltd	601,440	0.02
AUD 84,325	Lottery Corp Ltd	278,490	0.01	USD 11,500	Liberty Global Ltd	214,360	0.01
AUD 20,565	Macquarie Group Ltd	2,576,792	0.11	Total Bermuda			
AUD 46,890	Medibank Pvt Ltd	113,904	0.00	1,752,493			
AUD 11,059	Mineral Resources Ltd	528,227	0.02	Canada			
AUD 279,578	Mirvac Group REIT	398,709	0.02	CAD 28,548	Agnico Eagle Mines Ltd	1,572,890	0.07
AUD 84,667	National Australia Bank Ltd	1,773,616	0.07	CAD 7,600	Air Canada	107,723	0.00
AUD 72,618	Northern Star Resources Ltd	676,370	0.03	CAD 58,600	Algonquin Power & Utilities Corp	371,527	0.02
AUD 18,291	Orica Ltd	198,945	0.01	CAD 44,028	Alimentation Couche-Tard Inc	2,605,418	0.11
AUD 43,466	Origin Energy Ltd	251,212	0.01	CAD 11,044	AltaGas Ltd	233,008	0.01
AUD 175,550	Pilbara Minerals Ltd	473,157	0.02	CAD 32,800	ARC Resources Ltd	489,289	0.02
AUD 17,505	Qantas Airways Ltd	64,142	0.00	CAD 39,483	Bank of Montreal	3,925,843	0.16
AUD 87,986	QBE Insurance Group Ltd	889,151	0.04	CAD 67,961	Bank of Nova Scotia	3,324,347	0.14
AUD 10,508	Ramsay Health Care Ltd	377,221	0.01	CAD 655	BCE Inc	25,915	0.00
AUD 5,828	REA Group Ltd	720,386	0.03	CAD 15,376	Brookfield Asset Management Ltd	620,590	0.03
AUD 6,418	Reece Ltd	98,053	0.00	CAD 81,103	Brookfield Corp	3,269,092	0.14
AUD 174,978	Santos Ltd	907,411	0.04	CAD 5,000	BRP Inc	359,548	0.02
AUD 289,807	Scentre Group REIT	591,272	0.02	CAD 14,330	CAE Inc	310,813	0.01
AUD 12,192	SEEK Ltd	222,372	0.01	CAD 28,112	Cameco Corp	1,217,988	0.05
AUD 42,872	Sonic Healthcare Ltd	938,459	0.04	CAD 300	Canadian Apartment Properties REIT	11,103	0.00
AUD 178,935	South32 Ltd	406,581	0.02	CAD 51,754	Canadian Imperial Bank of Commerce	2,504,099	0.10
AUD 162,363	Stockland REIT	493,008	0.02	CAD 34,023	Canadian National Railway Co	4,297,384	0.18
AUD 60,573	Suncorp Group Ltd	572,448	0.02				
AUD 197,651	Telstra Group Ltd	534,074	0.02				
AUD 186,348	Transurban Group	1,743,288	0.07				
AUD 35,691	Treasury Wine Estates Ltd	262,533	0.01				
AUD 126,158	Vicinity Ltd REIT	175,611	0.01				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
Canada (continued)				Canada (continued)			
CAD 38,618	Canadian Natural Resources Ltd	2,542,415	0.11	CAD 68,990	Shopify Inc	5,397,397	0.22
CAD 26,169	Canadian Pacific Kansas City Ltd	2,080,660	0.09	CAD 31,739	Sun Life Financial Inc	1,654,106	0.07
CAD 3,305	Canadian Tire Corp Ltd	352,707	0.02	CAD 41,193	Suncor Energy Inc	1,326,136	0.06
CAD 7,503	CCL Industries Inc	339,075	0.01	CAD 57,440	TC Energy Corp	2,254,736	0.09
CAD 40,667	Cenovus Energy Inc	680,970	0.03	CAD 31,034	Teck Resources Ltd	1,318,227	0.06
CAD 10,411	CGI Inc	1,120,765	0.05	CAD 3,190	Telus Corp	57,045	0.00
CAD 650	Constellation Software Inc	1,619,464	0.07	CAD 27,468	Telus Corp	491,199	0.02
CAD 3,900	Descartes Systems Group Inc	329,279	0.01	CAD 1,600	TFI International Inc	218,705	0.01
CAD 10,011	Dollarama Inc	724,974	0.03	CAD 4,231	Thomson Reuters Corp	621,623	0.03
CAD 15,100	Element Fleet Management Corp	246,895	0.01	CAD 9,000	Tmx Group Ltd	218,755	0.01
CAD 12,100	Emera Inc	461,573	0.02	CAD 3,000	Toromont Industries Ltd	264,144	0.01
CAD 7,105	Empire Co Ltd	188,860	0.01	CAD 105,059	Toronto-Dominion Bank	6,821,744	0.28
CAD 121,250	Enbridge Inc	4,386,186	0.18	CAD 10,800	Tourmaline Oil Corp	488,072	0.02
CAD 701	Fairfax Financial Holdings Ltd	649,916	0.03	USD 6,737	Waste Connections Inc	1,005,632	0.04
CAD 34,058	First Quantum Minerals Ltd	280,244	0.01	CAD 3,599	West Fraser Timber Co Ltd	309,406	0.01
CAD 800	Firstservice Corp	130,229	0.01	CAD 26,464	Wheaton Precious Metals Corp	1,311,961	0.05
CAD 30,588	Fortis Inc	1,264,486	0.05	CAD 2,903	WSP Global Inc	408,921	0.02
CAD 11,412	Franco-Nevada Corp	1,270,241	0.05	Total Canada	97,934,152	4.07	
CAD 4,472	George Weston Ltd	557,898	0.02	Cayman Islands			
CAD 5,900	GFL Environmental Inc	204,527	0.01	USD 83,400	Grab Holdings Ltd	281,058	0.01
CAD 6,512	Gildan Activewear Inc	216,408	0.01	HKD 43,000	Wharf Real Estate Investment Co Ltd	145,379	0.01
CAD 7,100	Great-West Lifeco Inc	236,164	0.01	Total Cayman Islands	426,437	0.02	
CAD 17,706	Hydro One Ltd	533,087	0.02	Chile			
CAD 4,602	iA Financial Corp Inc	315,258	0.01	GBP 22,904	Antofagasta PLC	490,381	0.02
CAD 2,000	IGM Financial Inc	53,102	0.00	Total Chile	490,381	0.02	
CAD 5,111	Imperial Oil Ltd	292,567	0.01	Denmark			
CAD 10,004	Intact Financial Corp	1,546,652	0.06	DKK 230	AP Moller - Maersk A/S	413,760	0.02
CAD 11,100	Ivanhoe Mines Ltd	108,171	0.00	DKK 227	AP Moller - Maersk A/S	402,982	0.02
CAD 11,040	Keyera Corp	268,172	0.01	DKK 5,522	Carlsberg AS	692,915	0.03
CAD 45,211	Kinross Gold Corp	274,983	0.01	DKK 6,253	Chr Hansen Holding A/S	524,639	0.02
CAD 6,070	Loblaw Cos Ltd	590,520	0.02	DKK 7,166	Coloplast A/S	819,778	0.03
USD 6,503	Lululemon Athletica Inc	3,324,919	0.14	DKK 22,233	Danske Bank A/S	594,343	0.03
CAD 27,620	Lundin Mining Corp	227,060	0.01	DKK 3,440	Demant A/S	150,887	0.01
CAD 10,211	Magna International Inc	606,264	0.03	DKK 10,606	Dsv As	1,863,183	0.08
CAD 112,765	Manulife Financial Corp	2,503,988	0.10	DKK 3,780	Genmab A/S	1,207,095	0.05
CAD 15,100	MEG Energy Corp	271,058	0.01	DKK 186,601	Novo Nordisk A/S	19,303,409	0.80
CAD 15,763	Metro Inc/CN REIT	819,948	0.03	DKK 10,720	Novozymes A/S	589,506	0.02
CAD 19,620	National Bank of Canada	1,502,821	0.06	DKK 12,163	Orsted AS	674,626	0.03
CAD 14,476	Northland Power Inc	264,248	0.01	DKK 5,089	Pandora A/S	703,736	0.03
CAD 28,500	Nutrien Ltd	1,613,473	0.07	DKK 521	ROCKWOOL AS	152,555	0.01
CAD 403	ONEX Corp	28,280	0.00	DKK 26,695	Tryg A/S	581,104	0.02
CAD 15,607	Open Text Corp	659,149	0.03	DKK 56,544	Vestas Wind Systems A/S	1,795,606	0.07
USD 13,400	Ovintiv Inc	588,528	0.02	Total Denmark	30,470,124	1.27	
CAD 7,300	Pan American Silver Corp	119,747	0.01	Finland			
CAD 4,500	Parkland Corp	145,757	0.01	EUR 8,330	Elisa OYJ	385,277	0.02
CAD 35,272	Pembina Pipeline Corp	1,220,316	0.05	EUR 8,640	Fortum Oyj	124,647	0.00
CAD 18,687	Power Corp of Canada	536,971	0.02	EUR 17,049	Kesko Oyj	337,585	0.01
CAD 13,200	RB Global Inc	887,641	0.04	EUR 18,415	Kone Oyj	918,651	0.04
CAD 8,887	Restaurant Brands International Inc	697,764	0.03	EUR 32,057	Metso Oyj	324,726	0.01
CAD 10,217	Rogers Communications Inc	480,631	0.02	EUR 29,351	Neste Oyj	1,044,331	0.04
CAD 79,144	Royal Bank of Canada	8,042,845	0.33	EUR 279,538	Nokia Oyj	942,432	0.04
CAD 5,500	Saputo Inc	111,910	0.01				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
Finland (continued)				France (continued)			
EUR 191,791	Nordea Bank Abp	2,378,362	0.10	EUR 31,257	Sanofi SA	3,099,238	0.13
EUR 2,932	Orion Oyj	127,189	0.01	EUR 498	Sartorius Stedim Biotech	131,753	0.01
EUR 26,760	Sampo Oyj	1,170,889	0.05	EUR 31,288	Schneider Electric SE	6,282,734	0.26
EUR 27,177	Stora Enso OYJ	376,014	0.02	EUR 38,321	Societe Generale SA	1,017,009	0.04
EUR 31,359	UPM-Kymmene Oyj	1,179,863	0.05	EUR 1,946	Sodexo SA	214,148	0.01
EUR 18,539	Wartsila OYJ Abp	268,788	0.01	EUR 2,905	Teleperformance SE	423,750	0.02
Total Finland		9,578,754	0.40	EUR 1,749	Thales SA	258,796	0.01
France				EUR 132,453	TotalEnergies SE	9,012,956	0.37
EUR 2,990	Accor SA	114,280	0.00	EUR 5,049	Unibail-Rodamco-Westfield REIT	373,238	0.02
EUR 2,027	Aeroports de Paris SA	262,426	0.01	EUR 16,364	Veolia Environnement SA	516,265	0.02
EUR 14,907	Air Liquide SA	2,900,171	0.12	EUR 16,688	Vinci SA	2,095,991	0.09
EUR 17,296	Airbus SE	2,670,641	0.11	EUR 19,131	Vivendi SE	204,483	0.01
EUR 16,191	Alstom SA	217,844	0.01	EUR 11,579	Worldline SA	200,431	0.01
EUR 2,391	Amundi SA	162,699	0.01	Total France		86,426,916	3.59
EUR 1,658	Arkema SA	188,646	0.01	Germany			
EUR 107,749	AXA SA	3,510,046	0.15	EUR 9,306	adidas AG	1,893,142	0.08
EUR 1,425	BioMerieux	158,357	0.01	EUR 17,741	Allianz SE	4,741,639	0.20
EUR 61,668	BNP Paribas SA	4,263,729	0.18	EUR 27,115	BASF SE	1,461,087	0.06
EUR 41,532	Bolloré SE	259,442	0.01	EUR 31,821	Bayer AG	1,182,131	0.05
EUR 15,812	Bouygues SA	595,965	0.03	EUR 18,668	Bayerische Motoren Werke AG	2,078,246	0.09
EUR 17,923	Bureau Veritas SA	452,795	0.02	EUR 2,967	Bayerische Motoren Werke AG—Preferred Stock	294,811	0.01
EUR 4,035	Cappgemini SE	841,308	0.04	EUR 666	Bechtle AG	33,393	0.00
EUR 32,641	Carrefour SA	597,282	0.03	EUR 2,613	Beiersdorf AG	391,691	0.02
EUR 12,824	Cie de Saint-Gobain SA	944,308	0.04	EUR 4,641	Brenntag SE	426,642	0.02
EUR 32,854	Cie Generale des Etablissements Michelin SCA	1,178,044	0.05	EUR 1,180	Carl Zeiss Meditec AG	128,837	0.01
EUR 2,343	Covivio SA REIT	125,993	0.01	EUR 60,613	Commerzbank AG	720,448	0.03
EUR 67,952	Credit Agricole SA	964,712	0.04	EUR 1,657	Continental AG	140,795	0.01
EUR 34,551	Danone SA	2,239,626	0.09	EUR 4,228	Covestro AG	246,040	0.01
EUR 1,156	Dassault Aviation SA	228,834	0.01	EUR 15,828	Daimler Truck Holding AG	594,819	0.02
EUR 36,317	Dassault Systemes SE	1,774,601	0.07	EUR 2,731	Delivery Hero SE	75,450	0.00
EUR 13,580	Edenred SE	812,162	0.03	EUR 53,131	Deutsche Bank AG	725,658	0.03
EUR 5,462	Eiffage SA	585,380	0.02	EUR 10,593	Deutsche Boerse AG	2,182,341	0.09
EUR 98,295	Engie SA	1,728,402	0.07	EUR 32,414	Deutsche Lufthansa AG	288,168	0.01
EUR 7,664	EssilorLuxottica SA	1,537,433	0.06	EUR 58,535	Deutsche Post AG	2,900,356	0.12
EUR 1,962	Eurazeo SE	155,722	0.01	EUR 98,605	Deutsche Telekom AG	2,369,098	0.10
EUR 3,380	Gecina SA REIT	411,082	0.02	EUR 2,803	Dr Ing hc F Porsche AG	247,397	0.01
EUR 32,228	Getlink SE	589,725	0.02	EUR 135,761	EON SE	1,822,116	0.08
EUR 1,847	Hermes International SCA	3,914,906	0.16	EUR 6,459	Evonik Industries AG	131,996	0.01
EUR 783	Ipsen SA	93,327	0.00	EUR 7,352	Fresenius Medical Care AG & Co KGaA	308,288	0.01
EUR 3,940	Kering SA	1,736,576	0.07	EUR 11,782	Fresenius SE & Co KGaA	365,331	0.02
EUR 9,381	Klepierre SA REIT	255,752	0.01	EUR 8,544	GEA Group AG	355,723	0.01
EUR 3,006	La Francaise des Jeux SAEM	109,048	0.00	EUR 1,473	Hannover Rueck SE	351,953	0.01
EUR 14,393	Legrand SA	1,496,117	0.06	EUR 6,524	Heidelberg Materials AG	583,313	0.02
EUR 10,754	L'Oreal SA	5,353,455	0.22	EUR 12,331	Hellofresh SE	194,923	0.01
EUR 16,123	LVMH Moët Hennessy Louis Vuitton SE	13,065,617	0.54	EUR 9,509	Henkel AG & Co KGaA	682,558	0.03
EUR 55,731	Orange SA	634,348	0.03	EUR 5,548	Henkel AG & Co KGaA—Preferred Stock	446,530	0.02
EUR 12,245	Pernod Ricard SA	2,160,849	0.09	EUR 78,935	Infineon Technologies AG	3,295,992	0.14
EUR 10,722	Publicis Groupe SA	994,901	0.04	EUR 3,242	Knorr-Bremse AG	210,579	0.01
EUR 858	Remy Cointreau SA	108,996	0.00	EUR 3,330	LEG Immobilien SE	291,777	0.01
EUR 5,236	Renault SA	213,457	0.01	EUR 22,113	Mercedes-Benz Group AG	1,527,917	0.06
EUR 11,281	Safran SA	1,987,120	0.08				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
Germany (continued)				Ireland			
EUR 7,543	Merck KGaA	1,200,695	0.05	USD 36,937	Accenture PLC	12,961,563	0.54
EUR 873	MTU Aero Engines AG	188,291	0.01	USD 10,200	AerCap Holdings NV	758,064	0.03
EUR 7,791	Muenchener Ruckversicherungs-Gesellschaft AG in Muenchen	3,228,234	0.13	EUR 95,185	AIB Group PLC	407,967	0.02
EUR 2,132	Nemetschek SE	184,829	0.01	USD 5,806	Allegion PLC	735,562	0.03
EUR 6,227	Puma SE	347,510	0.01	EUR 38,908	Bank of Ireland Group PLC	353,207	0.01
EUR 151	Rational AG	116,678	0.00	GBP 41,532	CRH PLC	2,864,323	0.12
EUR 2,734	Rheinmetall AG	866,773	0.04	GBP 7,302	DCC PLC	537,850	0.02
EUR 23,008	RWE AG	1,046,622	0.04	EUR 10,049	Flutter Entertainment PLC	1,776,101	0.07
EUR 61,282	SAP SE	9,442,122	0.39	AUD 21,818	James Hardie Industries PLC	840,995	0.04
EUR 983	Sartorius AG—Preferred Stock	361,812	0.02	USD 1,403	Jazz Pharmaceuticals PLC	172,569	0.01
EUR 3,481	Scout24 SE	246,714	0.01	USD 33,136	Johnson Controls International PLC	1,909,959	0.08
EUR 43,039	Siemens AG	8,078,513	0.34	EUR 8,830	Kerry Group PLC	767,255	0.03
EUR 9,745	Siemens Healthineers AG	566,229	0.02	EUR 8,133	Kingspan Group PLC	704,355	0.03
EUR 7,625	Symrise AG	839,263	0.03	USD 40,092	Medtronic PLC	3,302,779	0.14
EUR 23,780	Vonovia SE	749,705	0.03	USD 11,509	Seagate Technology Holdings PLC	982,523	0.04
EUR 10,082	Zalando SE	238,890	0.01	EUR 13,574	Smurfit Kappa Group PLC	538,003	0.02
Total Germany		61,394,065	2.55	USD 12,621	Trane Technologies PLC	3,078,262	0.13
Hong Kong				USD 3,228	Willis Towers Watson PLC	778,594	0.03
HKD 673,912	AIA Group Ltd	5,873,012	0.24	Total Ireland		33,469,931	1.39
HKD 232,000	BOC Hong Kong Holdings Ltd	629,874	0.03	Isle Of Man			
HKD 134,300	Budweiser Brewing Co APAC Ltd	251,451	0.01	GBP 28,969	Entain PLC	367,155	0.01
HKD 71,811	CK Asset Holdings Ltd	360,501	0.02	Total Isle Of Man		367,155	0.01
HKD 61,172	CK Hutchison Holdings Ltd	327,852	0.01	Israel			
HKD 1,500	CK Infrastructure Holdings Ltd	8,299	0.00	ILS 2,136	Azrieli Group Ltd	138,924	0.00
HKD 41,500	CLP Holdings Ltd	342,532	0.01	ILS 60,497	Bank Hapoalim BM	546,185	0.02
HKD 21,400	ESR Group Ltd	29,598	0.00	ILS 61,347	Bank Leumi Le-Israel BM	495,935	0.02
USD 2,900	Futu Holdings Ltd	158,427	0.01	USD 3,167	Check Point Software Technologies Ltd	483,886	0.02
HKD 83,000	Galaxy Entertainment Group Ltd	465,035	0.02	USD 2,000	CyberArk Software Ltd	438,100	0.02
HKD 17,000	Hang Lung Properties Ltd	23,687	0.00	ILS 1,173	Elbit Systems Ltd	250,177	0.01
HKD 38,300	Hang Seng Bank Ltd	446,589	0.02	ILS 22,227	ICL Group Ltd	113,021	0.00
HKD 54,027	Henderson Land Development Co Ltd	166,401	0.01	ILS 1	Isracard Ltd	3	0.00
HKD 115,000	HKT Trust & HKT Ltd	137,260	0.01	ILS 29,719	Israel Discount Bank Ltd	149,383	0.01
HKD 302,804	Hong Kong & China Gas Co Ltd	231,896	0.01	ILS 6,194	Mizrahi Tefahot Bank Ltd	240,817	0.01
HKD 68,415	Hong Kong Exchanges & Clearing Ltd	2,348,095	0.10	ILS 4,260	Nice Ltd	862,553	0.04
USD 31,200	Hongkong Land Holdings Ltd	108,576	0.00	USD 40,600	Teva Pharmaceutical Industries Ltd—ADR	423,864	0.02
USD 3,585	Jardine Matheson Holdings Ltd	147,738	0.01	USD 1,900	Wix.com Ltd	233,738	0.01
HKD 91,851	Link REIT	515,802	0.02	Total Israel		4,376,586	0.18
HKD 86,498	MTR Corp Ltd	335,644	0.01	Italy			
HKD 37,842	New World Development Co Ltd	58,736	0.00	EUR 4,426	Amplifon SpA	153,227	0.01
HKD 21,000	Power Assets Holdings Ltd	121,693	0.01	EUR 63,963	Assicurazioni Generali SpA	1,349,897	0.06
HKD 176,238	Sino Land Co Ltd	191,618	0.01	EUR 37,166	Banco BPM SpA	196,286	0.01
HKD 10,000	SITC International Holdings Co Ltd	17,263	0.00	EUR 14,145	Davide Campari-Milano NV	159,612	0.01
HKD 32,133	Sun Hung Kai Properties Ltd	347,521	0.01	EUR 217	DiaSorin SpA	22,350	0.00
HKD 18,500	Swire Pacific Ltd	156,604	0.01	EUR 482,235	Enel SpA	3,585,077	0.15
HKD 60,725	Swire Properties Ltd	122,872	0.01	EUR 65,017	Eni SpA	1,102,309	0.05
HKD 28,000	Techtronic Industries Co Ltd	333,660	0.01	EUR 2,550	Ferrari NV	859,705	0.03
HKD 176,271	WH Group Ltd	113,773	0.00	EUR 33,673	FinecoBank Banca Fineco SpA	505,320	0.02
Total Hong Kong		14,372,009	0.60	EUR 10,707	Infrastrutture Wireless Italiane SpA	135,425	0.00

Schedule of Investments (continued) as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
Italy (continued)				Japan (continued)			
EUR 660,842	Intesa Sanpaolo SpA	1,929,753	0.08	JPY 144,300	ENEOS Holdings Inc	573,597	0.02
EUR 9,640	Leonardo SpA	159,040	0.01	JPY 54,300	FANUC Corp	1,597,263	0.07
EUR 33,694	Mediobanca Banca di Credito Finanziario SpA	417,051	0.02	JPY 10,500	Fast Retailing Co Ltd	2,606,008	0.11
EUR 15,304	Moncler SpA	941,640	0.04	JPY 8,400	Fuji Electric Co Ltd	361,609	0.02
EUR 18,861	Nexi SpA	154,303	0.01	JPY 22,100	Fujifilm Holdings Corp	1,328,226	0.06
EUR 20,422	Poste Italiane SpA	231,795	0.01	JPY 11,500	Fujitsu Ltd	1,735,441	0.07
EUR 13,225	Prismian SpA	601,452	0.02	JPY 104	GLP J-Reit REIT	103,646	0.00
EUR 909	Recordati Industria Chimica e Farmaceutica SpA	49,032	0.00	JPY 2,700	Hamamatsu Photonics KK	111,080	0.00
EUR 117,033	Snam SpA	601,801	0.02	JPY 9,000	Hankyu Hanshin Holdings Inc	286,573	0.01
EUR 94,284	Telecom Italia SpA/Milano	30,641	0.00	JPY 800	Hikari Tsushin Inc	132,671	0.01
EUR 69,036	Terna - Rete Elettrica Nazionale	576,073	0.02	JPY 320	Hirose Electric Co Ltd	36,238	0.00
EUR 90,801	UniCredit SpA	2,463,952	0.10	JPY 9,500	Hitachi Construction Machinery Co Ltd	251,146	0.01
Total Italy		16,225,741	0.67	JPY 52,200	Hitachi Ltd	3,765,598	0.16
Japan				JPY 255,300	Honda Motor Co Ltd	2,654,772	0.11
JPY 42,800	Advantest Corp	1,456,317	0.06	JPY 5,400	Hoshizaki Corp	197,683	0.01
JPY 35,800	Aeon Co Ltd	800,155	0.03	JPY 19,900	Hoya Corp	2,487,853	0.10
JPY 4,700	AGC Inc	174,558	0.01	JPY 34,500	Hulic Co Ltd	361,323	0.02
JPY 5,500	Aisin Corp	192,449	0.01	JPY 5,600	Ibiden Co Ltd	310,427	0.01
JPY 32,100	Ajinomoto Co Inc	1,238,644	0.05	JPY 34,085	Idemitsu Kosan Co Ltd	185,560	0.01
JPY 17,000	ANA Holdings Inc	368,989	0.02	JPY 24,100	Iida Group Holdings Co Ltd	360,953	0.02
JPY 28,300	Asahi Group Holdings Ltd	1,055,479	0.04	JPY 45,600	Inpex Corp	616,011	0.03
JPY 5,100	Asahi Intecc Co Ltd	103,769	0.00	JPY 27,800	Isuzu Motors Ltd	358,099	0.01
JPY 73,800	Asahi Kasei Corp	543,894	0.02	JPY 64,500	Itochu Corp	2,638,470	0.11
JPY 93,400	Astellas Pharma Inc	1,116,984	0.05	JPY 9,700	Japan Airlines Co Ltd	190,931	0.01
JPY 3,400	Azbil Corp	112,529	0.00	JPY 22,500	Japan Exchange Group Inc	476,078	0.02
JPY 16,250	Bandai Namco Holdings Inc	325,795	0.01	JPY 45	Japan Metropolitan Fund Invest REIT	32,526	0.00
JPY 3,000	BayCurrent Consulting Inc	105,355	0.00	JPY 56,200	Japan Post Bank Co Ltd	572,444	0.02
JPY 29,000	Bridgestone Corp	1,201,305	0.05	JPY 57,200	Japan Post Holdings Co Ltd	511,019	0.02
JPY 15,800	Brother Industries Ltd	252,219	0.01	JPY 4,900	Japan Post Insurance Co Ltd	87,031	0.00
JPY 27,800	Canon Inc	713,832	0.03	JPY 11	Japan Real Estate Investment Corp REIT	45,567	0.00
JPY 3,900	Capcom Co Ltd	126,035	0.01	JPY 41,600	Japan Tobacco Inc	1,075,557	0.04
JPY 19,500	Central Japan Railway Co	495,730	0.02	JPY 31,000	JFE Holdings Inc	481,008	0.02
JPY 20,900	Chiba Bank Ltd	150,991	0.01	JPY 10,500	JSR Corp	299,404	0.01
JPY 33,900	Chubu Electric Power Co Inc	437,997	0.02	JPY 11,900	Kajima Corp	198,910	0.01
JPY 36,600	Chugai Pharmaceutical Co Ltd	1,386,844	0.06	JPY 13,900	Kansai Electric Power Co Inc	184,571	0.01
JPY 19,800	Concordia Financial Group Ltd	90,531	0.00	JPY 25,700	Kao Corp	1,057,313	0.04
JPY 19,500	Dai Nippon Printing Co Ltd	577,199	0.02	JPY 4,000	Kawasaki Kisen Kaisha Ltd	171,656	0.01
JPY 13,900	Daifuku Co Ltd	281,244	0.01	JPY 81,000	KDDI Corp	2,577,429	0.11
JPY 24,400	Dai-ichi Life Holdings Inc	517,838	0.02	JPY 3,500	Keisei Electric Railway Co Ltd	165,442	0.01
JPY 109,100	Daiichi Sankyo Co Ltd	2,996,419	0.12	JPY 5,800	Keyence Corp	2,555,653	0.11
JPY 15,500	Daikin Industries Ltd	2,527,078	0.11	JPY 6,100	Kikkoman Corp	373,581	0.02
JPY 1,500	Daito Trust Construction Co Ltd	173,961	0.01	JPY 4,300	Kintetsu Group Holdings Co Ltd	136,399	0.01
JPY 29,200	Daiwa House Industry Co Ltd	884,823	0.04	JPY 42,500	Kirin Holdings Co Ltd	622,819	0.03
JPY 42	Daiwa House Investment Corp REIT	74,985	0.00	JPY 3,000	Kobe Bussan Co Ltd	88,651	0.00
JPY 75,400	Daiwa Securities Group Inc	507,605	0.02	JPY 14,200	Koito Manufacturing Co Ltd	221,340	0.01
JPY 39,500	Denso Corp	595,946	0.02	JPY 52,200	Komatsu Ltd	1,365,538	0.06
JPY 4,400	Dentsu Group Inc	112,918	0.00	JPY 2,400	Konami Group Corp	125,686	0.01
JPY 2,800	Disco Corp	694,737	0.03	JPY 200	Kose Corp	15,002	0.00
JPY 6,800	East Japan Railway Co	392,092	0.02	JPY 73,700	Kubota Corp	1,109,578	0.05
JPY 14,800	Eisai Co Ltd	740,315	0.03	JPY 33,200	Kyocera Corp	484,647	0.02

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
Japan (continued)				Japan (continued)			
JPY 11,700	Kyowa Kirin Co Ltd	196,687	0.01	JPY 46,500	Obayashi Corp	402,397	0.02
JPY 1,400	Lasertec Corp	369,116	0.02	JPY 2,000	Obic Co Ltd	344,659	0.01
JPY 140,100	LY Corp	496,581	0.02	JPY 8,600	Odakyu Electric Railway Co Ltd	131,214	0.01
JPY 5,700	M3 Inc	94,326	0.00	JPY 4,300	Oji Holdings Corp	16,562	0.00
JPY 5,400	Makita Corp	149,000	0.01	JPY 52,200	Olympus Corp	755,526	0.03
JPY 93,600	Marubeni Corp	1,479,555	0.06	JPY 8,100	Omron Corp	378,226	0.02
JPY 19,800	MatsukiyoCocokara & Co	350,692	0.01	JPY 33,100	Ono Pharmaceutical Co Ltd	590,719	0.02
JPY 25,800	Mazda Motor Corp	278,808	0.01	JPY 1,600	Open House Group Co Ltd	47,473	0.00
JPY 2,000	McDonald's Holdings Co Japan Ltd	86,679	0.00	JPY 1,400	Oracle Corp Japan	107,944	0.00
JPY 6,600	MEIJI Holdings Co Ltd	156,784	0.01	JPY 62,000	Oriental Land Co Ltd	2,309,278	0.10
JPY 8,700	MINEBEA MITSUMI Inc	178,869	0.01	JPY 62,400	ORIX Corp	1,175,588	0.05
JPY 9,000	MISUMI Group Inc	152,543	0.01	JPY 7,600	Osaka Gas Co Ltd	158,760	0.01
JPY 78,300	Mitsubishi Chemical Group Corp	479,864	0.02	JPY 2,800	Otsuka Corp	115,452	0.00
JPY 100,200	Mitsubishi Corp	1,601,651	0.07	JPY 12,600	Otsuka Holdings Co Ltd	472,701	0.02
JPY 61,700	Mitsubishi Electric Corp	874,864	0.04	JPY 18,800	Pan Pacific International Holdings Corp	448,597	0.02
JPY 58,300	Mitsubishi Estate Co Ltd	803,496	0.03	JPY 144,500	Panasonic Holdings Corp	1,431,368	0.06
JPY 16,600	Mitsubishi Heavy Industries Ltd	970,355	0.04	JPY 119,300	Rakuten Group Inc	531,426	0.02
JPY 336,500	Mitsubishi UFJ Financial Group Inc	2,891,685	0.12	JPY 82,100	Recruit Holdings Co Ltd	3,472,566	0.14
JPY 36,800	Mitsui & Co Ltd	1,382,937	0.06	JPY 84,400	Renesas Electronics Corp	1,526,001	0.06
JPY 8,300	Mitsui Chemicals Inc	246,209	0.01	JPY 49,800	Resona Holdings Inc	253,098	0.01
JPY 58,900	Mitsui Fudosan Co Ltd	1,444,717	0.06	JPY 19,800	Ricoh Co Ltd	152,102	0.01
JPY 13,100	Mitsui OSK Lines Ltd	419,724	0.02	JPY 6,000	Rohm Co Ltd	115,016	0.00
JPY 136,530	Mizuho Financial Group Inc	2,336,350	0.10	JPY 4,824	SBI Holdings Inc	108,538	0.00
JPY 7,800	MonotaRO Co Ltd	85,176	0.00	JPY 3,300	SCSK Corp	65,448	0.00
JPY 26,100	MS&AD Insurance Group Holdings Inc	1,026,746	0.04	JPY 12,800	Secom Co Ltd	922,003	0.04
JPY 46,500	Murata Manufacturing Co Ltd	987,193	0.04	JPY 10,700	Seiko Epson Corp	160,181	0.01
JPY 14,200	NEC Corp	841,041	0.03	JPY 14,500	Sekisui Chemical Co Ltd	209,046	0.01
JPY 11,000	Nexon Co Ltd	200,486	0.01	JPY 38,000	Sekisui House Ltd	844,205	0.04
JPY 12,700	Nidec Corp	513,027	0.02	JPY 24,900	Seven & i Holdings Co Ltd	988,193	0.04
JPY 62,100	Nintendo Co Ltd	3,241,551	0.13	JPY 15,900	SG Holdings Co Ltd	228,271	0.01
JPY 23	Nippon Building Fund Inc REIT	99,681	0.00	JPY 13,200	Shimadzu Corp	369,091	0.02
JPY 7,300	Nippon Express Holdings Inc	414,968	0.02	JPY 1,600	Shimano Inc	247,808	0.01
JPY 28,000	Nippon Paint Holdings Co Ltd	226,415	0.01	JPY 42,100	Shimizu Corp	279,691	0.01
JPY 60	Nippon Prologis Inc REIT	115,506	0.00	JPY 71,700	Shin-Etsu Chemical Co Ltd	3,009,284	0.13
JPY 5,800	Nippon Sanso Holdings Corp	155,347	0.01	JPY 12,200	Shionogi & Co Ltd	588,279	0.02
JPY 17,400	Nippon Steel Corp	398,652	0.02	JPY 22,800	Shiseido Co Ltd	687,655	0.03
JPY 1,614,700	Nippon Telegraph & Telephone Corp	1,973,420	0.08	JPY 18,200	Shizuoka Financial Group Inc	154,270	0.01
JPY 32,500	Nippon Yusen KK	1,007,643	0.04	JPY 2,000	SMC Corp	1,074,762	0.04
JPY 6,400	Nissan Chemical Corp	249,953	0.01	JPY 159,100	Softbank Corp	1,985,647	0.08
JPY 64,700	Nissan Motor Co Ltd	254,339	0.01	JPY 36,600	SoftBank Group Corp	1,633,734	0.07
JPY 4,500	Nissin Foods Holdings Co Ltd	157,075	0.01	JPY 19,800	Sompo Holdings Inc	968,512	0.04
JPY 1,700	Nitori Holdings Co Ltd	227,663	0.01	JPY 72,600	Sony Group Corp	6,905,703	0.29
JPY 8,000	Nitto Denko Corp	598,666	0.02	JPY 1,900	Square Enix Holdings Co Ltd	68,235	0.00
JPY 187,500	Nomura Holdings Inc	848,126	0.04	JPY 22,800	Subaru Corp	418,221	0.02
JPY 7,600	Nomura Real Estate Holdings Inc	199,946	0.01	JPY 7,100	SUMCO Corp	106,490	0.00
JPY 162	Nomura Real Estate Master Fund Inc REIT	189,601	0.01	JPY 55,900	Sumitomo Chemical Co Ltd	136,399	0.01
JPY 31,400	Nomura Research Institute Ltd	913,402	0.04	JPY 34,300	Sumitomo Corp	748,381	0.03
JPY 14,900	NTT Data Group Corp	211,272	0.01	JPY 31,900	Sumitomo Electric Industries Ltd	406,274	0.02
				JPY 11,700	Sumitomo Metal Mining Co Ltd	352,378	0.01
				JPY 72,700	Sumitomo Mitsui Financial Group Inc	3,547,851	0.15

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
Japan (continued)				Netherlands			
JPY 49,600	Sumitomo Mitsui Trust Holdings Inc	952,033	0.04	EUR 16,580	ABN AMRO Bank NV	248,902	0.01
JPY 6,600	Sumitomo Realty & Development Co Ltd	196,343	0.01	EUR 648	Adyen NV	835,068	0.03
JPY 4,800	Suntory Beverage & Food Ltd	158,320	0.01	EUR 69,845	Aegon Ltd	404,906	0.02
JPY 10,300	Suzuki Motor Corp	440,771	0.02	EUR 9,472	Akzo Nobel NV	782,860	0.03
JPY 7,800	System Corp	434,760	0.02	EUR 1,946	Argenx SE	738,405	0.03
JPY 31,300	T&D Holdings Inc	497,430	0.02	EUR 2,647	ASM International NV	1,374,138	0.06
JPY 4,500	Taisei Corp	153,915	0.01	EUR 23,492	ASML Holding NV	17,690,416	0.74
JPY 43,737	Takeda Pharmaceutical Co Ltd	1,257,695	0.05	EUR 6,788	ASR Nederland NV	320,180	0.01
JPY 23,600	TDK Corp	1,124,423	0.05	EUR 4,350	BE Semiconductor Industries NV	655,673	0.03
JPY 35,300	Terumo Corp	1,157,303	0.05	EUR 1,675	Euronext NV	145,525	0.01
JPY 15,800	TIS Inc	348,210	0.01	EUR 2,534	EXOR NV	253,326	0.01
JPY 8,400	Tobu Railway Co Ltd	225,760	0.01	EUR 16,073	Ferrovial SE	586,272	0.02
JPY 4,300	Toho Co Ltd	145,458	0.01	EUR 2,411	Heineken Holding NV	204,010	0.01
JPY 103,800	Tokio Marine Holdings Inc	2,598,313	0.11	EUR 15,779	Heineken NV	1,602,539	0.07
JPY 27,400	Tokyo Electron Ltd	4,908,405	0.20	EUR 2,432	IMCD NV	423,260	0.02
JPY 17,700	Tokyo Gas Co Ltd	406,530	0.02	EUR 213,869	ING Groep NV	3,195,523	0.13
JPY 28,900	Tokyu Corp	352,794	0.01	EUR 6,566	JDE Peet's NV	176,686	0.01
JPY 10,500	TOPPAN Holdings Inc	293,073	0.01	EUR 53,951	Koninklijke Ahold Delhaize NV	1,550,415	0.06
JPY 61,800	Toray Industries Inc	321,362	0.01	EUR 164,199	Koninklijke KPN NV	565,551	0.02
JPY 3,300	Tosoh Corp	42,157	0.00	EUR 11,306	NN Group NV	446,488	0.02
JPY 5,900	TOTO Ltd	155,389	0.01	USD 14,900	NXP Semiconductors NV	3,422,232	0.14
JPY 4,100	Toyota Industries Corp	334,445	0.01	EUR 1,929	OCI NV	55,914	0.00
JPY 306,700	Toyota Motor Corp	5,635,596	0.23	EUR 82,887	Prosus NV	2,470,777	0.10
JPY 4,500	Toyota Tsusho Corp	265,187	0.01	EUR 8,450	Qiagen Nv	367,771	0.02
JPY 3,600	Trend Micro Inc	192,742	0.01	EUR 7,787	Randstad NV	487,900	0.02
JPY 23,100	Unicharm Corp	835,323	0.03	EUR 64,908	Stellantis NV	1,516,468	0.06
JPY 11,400	USS Co Ltd	229,326	0.01	EUR 13,189	Wolters Kluwer NV	1,875,060	0.08
JPY 15,300	West Japan Railway Co	638,242	0.03	Total Netherlands		42,396,265	1.76
JPY 4,600	Yakult Honsha Co Ltd	103,335	0.00	New Zealand			
JPY 4,200	Yamaha Corp	97,031	0.00	NZD 70,559	Auckland International Airport Ltd	393,135	0.01
JPY 57,900	Yamaha Motor Co Ltd	517,272	0.02	NZD 30,199	Fisher & Paykel Healthcare Corp Ltd	451,244	0.02
JPY 13,000	Yamato Holdings Co Ltd	240,257	0.01	NZD 12,592	Mercury NZ Ltd	52,619	0.00
JPY 15,900	Yaskawa Electric Corp	664,286	0.03	NZD 44,589	Meridian Energy Ltd	156,403	0.01
JPY 28,100	Yokogawa Electric Corp	535,969	0.02	NZD 56,432	Spark New Zealand Ltd	185,081	0.01
JPY 4,100	ZOZO Inc	92,336	0.00	AUD 8,782	Xero Ltd	672,946	0.03
Total Japan		163,094,989	6.78	Total New Zealand		1,911,428	0.08
Jersey				Norway			
USD 10,394	Ferguson PLC	2,006,770	0.08	NOK 2,370	Adevinta ASA	26,230	0.00
Total Jersey		2,006,770	0.08	NOK 8,514	Aker BP ASA	247,732	0.01
Jordan				NOK 56,643	DNB Bank ASA	1,204,731	0.05
GBP 5,656	Hikma Pharmaceuticals PLC	128,992	0.01	NOK 54,494	Equinor ASA	1,728,610	0.07
Total Jordan		128,992	0.01	NOK 6,399	Gjensidige Forsikring ASA	118,142	0.01
Luxembourg				NOK 6,562	Kongsberg Gruppen ASA	300,713	0.01
EUR 16,268	ArcelorMittal SA	461,391	0.02	NOK 19,032	Mowi ASA	341,072	0.01
EUR 3,658	Eurofins Scientific SE	238,327	0.01	NOK 61,243	Norsk Hydro ASA	412,480	0.02
EUR 20,959	Tenaris SA	364,534	0.01	NOK 45,715	Orkla ASA	354,891	0.02
Total Luxembourg		1,064,252	0.04	NOK 3,320	Salmar ASA	186,077	0.01
Macau				NOK 42,234	Telenor ASA	484,899	0.02
HKD 140,400	Sands China Ltd	410,850	0.02	NOK 9,770	Yara International ASA	347,482	0.01
Total Macau		410,850	0.02	Total Norway		5,753,059	0.24

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
Portugal				Spain (continued)			
EUR 219,403	EDP - Energias de Portugal SA	1,103,966	0.04	EUR 29,071	Redeia Corp SA	478,809	0.02
EUR 26,160	Galp Energia SGPS SA	385,495	0.02	EUR 27,352	Repsol SA	406,383	0.02
EUR 8,842	Jeronimo Martins SGPS SA	225,039	0.01	EUR 113,409	Telefonica SA	442,730	0.02
Total Portugal		1,714,500	0.07	Total Spain		19,951,181	0.83
Singapore				Sweden			
SGD 94,000	CapitaLand Ascendas REIT	215,920	0.01	SEK 15,221	Alfa Laval AB	609,272	0.02
SGD 369,460	CapitaLand Integrated Commercial Trust REIT	576,975	0.02	SEK 57,030	Assa Abloy AB	1,642,792	0.07
SGD 101,506	Capitaland Investment Ltd/Singapore	243,165	0.01	SEK 163,570	Atlas Copco AB	2,816,828	0.12
SGD 49,100	City Developments Ltd	247,529	0.01	SEK 80,352	Atlas Copco AB	1,191,186	0.05
SGD 35,720	DBS Group Holdings Ltd	904,712	0.04	SEK 15,000	Beijer Ref AB	200,787	0.01
SGD 289,100	Genting Singapore Ltd	219,164	0.01	SEK 16,242	Boliden AB	506,865	0.02
SGD 2,400	Jardine Cycle & Carriage Ltd	54,146	0.00	SEK 30,508	Epiroc AB	612,107	0.03
SGD 98,400	Keppel Corp Ltd	527,396	0.02	SEK 21,847	Epiroc AB	382,404	0.02
SGD 241,856	Mapletree Logistics Trust REIT	319,028	0.01	SEK 18,449	EQT AB	521,735	0.02
SGD 182,475	Oversea-Chinese Banking Corp Ltd	1,798,328	0.07	SEK 34,288	Essity AB	850,578	0.03
USD 4,000	Sea Ltd	162,000	0.01	SEK 9,893	Evolution AB	1,180,149	0.05
SGD 1,221,442	Seatrium Ltd	109,264	0.00	SEK 5,286	Fastighets AB Balder	37,514	0.00
SGD 51,900	Sembcorp Industries Ltd	208,922	0.01	SEK 1,890	Getinge AB	42,065	0.00
SGD 48,200	Singapore Airlines Ltd	239,703	0.01	SEK 32,676	H & M Hennes & Mauritz AB	572,665	0.02
SGD 60,400	Singapore Exchange Ltd	450,104	0.02	SEK 68,220	Hexagon AB	818,747	0.03
SGD 82,900	Singapore Technologies Engineering Ltd	244,470	0.01	SEK 13,055	Holmen AB	551,458	0.02
SGD 462,600	Singapore Telecommunications Ltd	866,213	0.04	SEK 20,957	Husqvarna AB	172,558	0.01
SGD 73,392	United Overseas Bank Ltd	1,582,899	0.07	SEK 8,031	Industrivarden AB	261,621	0.01
SGD 54,100	Wilmar International Ltd	146,416	0.01	SEK 18,850	Industrivarden AB	615,187	0.03
Total Singapore		9,116,354	0.38	SEK 4,995	Indutrade AB	129,759	0.00
South Africa				SEK 6,759	Investment AB Latour	175,919	0.01
GBP 24,672	Mondi PLC	483,572	0.02	SEK 37,914	Investor AB	878,453	0.04
Total South Africa		483,572	0.02	SEK 13,921	Lifco AB	341,469	0.01
Spain				SEK 93,839	Nibe Industrier AB	659,248	0.03
EUR 776	Acciona SA	114,266	0.00	SEK 6,258	Saab AB	377,299	0.02
EUR 12,451	ACS Actividades de Construccion y Servicios SA	552,361	0.02	SEK 7,811	Sagax AB	215,003	0.01
EUR 2,474	Aena SME SA	448,470	0.02	SEK 59,245	Sandvik AB	1,282,152	0.05
EUR 23,729	Amadeus IT Group SA	1,700,650	0.07	SEK 16,852	Securitas AB	164,844	0.01
EUR 258,358	Banco Bilbao Vizcaya Argentaria SA	2,347,661	0.10	SEK 90,862	Skandinaviska Enskilda Banken AB	1,251,422	0.05
EUR 905,503	Banco Santander SA	3,780,498	0.16	SEK 7,469	Skanska AB	135,145	0.01
EUR 102,917	CaixaBank SA	423,599	0.02	SEK 16,980	SKF AB	339,167	0.01
EUR 31,707	Cellnex Telecom SA	1,248,996	0.05	SEK 41,907	Svenska Cellulosa AB SCA	628,323	0.03
EUR 2,656	Corp ACCIONA Energias Renovables SA	82,385	0.00	SEK 71,052	Svenska Handelsbanken AB	771,657	0.03
EUR 11,849	EDP Renovaveis SA	242,474	0.01	SEK 48,747	Swedbank AB	983,371	0.04
EUR 24,002	Enagas SA	404,733	0.02	SEK 26,425	Tele2 AB	226,915	0.01
EUR 11,765	Endesa SA	239,910	0.01	SEK 87,345	Telefonaktiebolaget LM Ericsson	546,976	0.02
EUR 2,253	Grifols SA	38,464	0.00	SEK 81,600	Telia Co AB	208,335	0.01
EUR 367,457	Iberdrola SA	4,818,169	0.20	SEK 82,922	Volvo AB	2,153,305	0.09
EUR 46,655	Industria de Diseno Textil SA	2,032,122	0.08	SEK 14,790	Volvo AB	391,843	0.02
EUR 4,979	Naturgy Energy Group SA	148,501	0.01	SEK 13,049	Volvo Car AB	42,159	0.00
				Total Sweden		25,489,282	1.06
				Switzerland			
				CHF 89,266	ABB Ltd	3,956,065	0.16
				CHF 2,339	Adecco Group AG	114,692	0.00
				CHF 26,675	Alcon Inc	2,080,374	0.09
				CHF 1,790	Baloise Holding AG	280,309	0.01

Schedule of Investments (continued) as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
Switzerland (continued)				United Kingdom (continued)			
CHF 1,711	Banque Cantonale Vaudoise	220,571	0.01	USD 89,596	Amcor PLC	863,705	0.04
CHF 200	Barry Callebaut AG	337,195	0.01	GBP 73,445	Anglo American PLC	1,845,027	0.08
CHF 840	BKW AG	149,207	0.01	USD 6,765	Aon PLC	1,968,750	0.08
CHF 18	Chocoladefabriken Lindt & Spruengli AG	215,790	0.01	USD 15,909	Aptiv PLC	1,427,355	0.06
CHF 4	Chocoladefabriken Lindt & Spruengli AG	484,762	0.02	GBP 27,108	Ashtead Group PLC	1,887,518	0.08
USD 10,744	Chubb Ltd	2,428,144	0.10	GBP 19,667	Associated British Foods PLC	593,442	0.02
CHF 30,212	Cie Financiere Richemont SA	4,154,980	0.17	GBP 88,305	Astrazeneca PLC	11,932,545	0.50
CHF 9,615	Clariant AG	141,886	0.01	GBP 40,908	Auto Trader Group PLC	376,207	0.02
GBP 12,122	Coca-Cola HBC AG	356,194	0.01	GBP 161,291	Aviva PLC	893,803	0.04
EUR 10,372	DSM-Firmenich AG	1,054,084	0.04	GBP 154,628	BAE Systems PLC	2,189,014	0.09
CHF 137	EMS-Chemie Holding AG	110,850	0.00	GBP 915,013	Barclays PLC	1,793,779	0.07
USD 3,604	Garmin Ltd	463,258	0.02	GBP 93,246	Barratt Developments PLC	668,762	0.03
CHF 2,069	Geberit AG	1,325,006	0.06	GBP 6,105	Berkeley Group Holdings PLC	364,851	0.01
CHF 591	Givaudan SA	2,446,437	0.10	GBP 491,440	BP PLC	2,920,372	0.12
CHF 1,016	Helvetia Holding AG	139,909	0.01	GBP 83,095	British American Tobacco PLC	2,431,611	0.10
CHF 30,514	Holcim AG	2,393,553	0.10	GBP 350,729	BT Group PLC	552,627	0.02
CHF 13,129	Julius Baer Group Ltd	735,499	0.03	GBP 28,203	Bunzl PLC	1,146,906	0.05
CHF 2,705	Kuehne & Nagel International AG	931,395	0.04	GBP 17,954	Burberry Group PLC	324,091	0.01
CHF 9,942	Logitech International SA	942,166	0.04	GBP 286,623	Centrica PLC	513,917	0.02
CHF 4,213	Lonza Group AG	1,770,496	0.07	USD 47,088	CNH Industrial NV	573,532	0.02
CHF 59,374	Nestle SA	6,878,820	0.29	USD 12,360	Coca-Cola Europacific Partners PLC	824,906	0.03
CHF 116,071	Novartis AG	11,704,326	0.49	GBP 42,637	Compass Group PLC	1,166,429	0.05
CHF 713	Partners Group Holding AG	1,027,587	0.04	GBP 7,563	Croda International PLC	486,886	0.02
CHF 19,798	Roche Holding AG	5,751,335	0.24	GBP 129,409	Diageo PLC	4,711,559	0.20
CHF 1,487	Roche Holding AG	461,833	0.02	GBP 13,918	Endeavour Mining PLC	311,739	0.01
CHF 15,811	Sandoz Group AG	508,342	0.02	GBP 26,931	Experian PLC	1,099,299	0.05
CHF 1,552	Schindler Holding AG	387,793	0.02	GBP 232,116	GSK PLC	4,291,162	0.18
CHF 980	Schindler Holding AG	232,294	0.01	GBP 186,974	Haleon PLC	766,667	0.03
CHF 8,838	SGS SA	761,728	0.03	GBP 21,472	Halma PLC	625,188	0.03
EUR 16,075	Siemens Energy AG	213,087	0.01	GBP 20,215	Hargreaves Lansdown PLC	189,152	0.01
CHF 20,421	SIG Group AG	469,490	0.02	GBP 1,106,916	HSBC Holdings PLC	8,967,516	0.37
CHF 9,634	Sika AG	3,132,924	0.13	GBP 59,688	Imperial Brands PLC	1,374,570	0.06
CHF 2,778	Sonova Holding AG	905,701	0.04	GBP 69,570	Informa PLC	692,829	0.03
EUR 38,789	STMicroelectronics NV	1,938,670	0.08	GBP 8,291	InterContinental Hotels Group PLC	749,368	0.03
CHF 5,750	Straumann Holding AG	926,395	0.04	GBP 10,302	Intertek Group PLC	557,627	0.02
CHF 728	Swatch Group AG	197,732	0.01	GBP 101,192	J Sainsbury PLC	390,353	0.02
CHF 463	Swatch Group AG	24,232	0.00	GBP 61,577	JD Sports Fashion PLC	130,268	0.01
CHF 1,592	Swiss Life Holding AG	1,104,649	0.05	GBP 79,977	Kingfisher PLC	248,056	0.01
CHF 1,641	Swiss Prime Site AG	175,184	0.01	GBP 24,469	Land Securities Group PLC REIT	219,849	0.01
CHF 17,356	Swiss Re AG	1,949,959	0.08	GBP 370,484	Legal & General Group PLC	1,185,927	0.05
CHF 1,334	Swisscom AG	802,001	0.03	USD 14,023	Linde PLC	5,759,386	0.24
USD 8,572	TE Connectivity Ltd	1,204,366	0.05	GBP 3,771,832	Lloyds Banking Group PLC	2,294,054	0.10
CHF 3,829	Temenos AG	355,854	0.01	GBP 23,335	London Stock Exchange Group PLC	2,758,778	0.11
CHF 187,818	UBS Group AG	5,824,333	0.24	GBP 109,847	M&G PLC	311,433	0.01
CHF 1,334	VAT Group AG	668,070	0.03	GBP 22,831	Melrose Industries PLC	165,141	0.01
CHF 8,410	Zurich Insurance Group AG	4,392,605	0.18	GBP 208,299	National Grid PLC	2,809,408	0.12
Total Switzerland		79,232,132	3.29	GBP 299,525	NatWest Group PLC	837,745	0.03
United Kingdom				GBP 6,665	Next PLC	689,749	0.03
GBP 57,222	3i Group PLC	1,766,037	0.07	GBP 32,963	Ocado Group PLC	318,689	0.01
GBP 84,103	abrdn PLC	191,539	0.01	GBP 30,588	Pearson PLC	375,976	0.02
GBP 15,136	Admiral Group PLC	517,888	0.02				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
United Kingdom (continued)				United States (continued)			
USD 8,300	Pentair PLC	603,493	0.02	USD 4,101	Alnylam Pharmaceuticals Inc	784,972	0.03
GBP 4,857	Persimmon PLC	86,003	0.00	USD 150,120	Alphabet Inc	21,156,412	0.88
GBP 29,319	Phoenix Group Holdings PLC	200,036	0.01	USD 169,820	Alphabet Inc	23,722,156	0.99
GBP 152,914	Prudential PLC	1,729,461	0.07	USD 59,656	Altria Group Inc	2,406,523	0.10
GBP 41,709	Reckitt Benckiser Group PLC	2,881,848	0.12	USD 199,380	Amazon.com Inc	30,293,797	1.26
GBP 105,887	RELX PLC	4,198,024	0.17	USD 8,308	Ameren Corp	601,001	0.03
GBP 124,709	Rentokil Initial PLC	700,779	0.03	USD 12,915	American Electric Power Co Inc	1,048,956	0.04
AUD 10,586	Rio Tinto Ltd	979,920	0.04	USD 35,043	American Express Co	6,564,956	0.27
GBP 32,815	Rio Tinto PLC	2,443,858	0.10	USD 2,003	American Financial Group Inc	238,137	0.01
GBP 263,825	Rolls-Royce Holdings PLC	1,007,963	0.04	USD 11,200	American Homes 4 Rent REIT	402,752	0.02
GBP 60,005	Sage Group PLC	896,896	0.04	USD 19,093	American International Group Inc	1,293,551	0.05
GBP 48,588	Schroders PLC	266,280	0.01	USD 25,926	American Tower Corp REIT	5,596,905	0.23
GBP 63,152	Segro PLC REIT	713,606	0.03	USD 9,807	American Water Works Co Inc	1,294,426	0.05
GBP 13,757	Severn Trent PLC	452,290	0.02	USD 2,565	Ameriprise Financial Inc	974,264	0.04
GBP 380,853	Shell PLC	12,484,922	0.52	USD 7,406	AMETEK Inc	1,221,175	0.05
GBP 37,169	Smith & Nephew PLC	511,026	0.02	USD 29,820	Amgen Inc	8,588,756	0.36
GBP 34,745	Smiths Group PLC	781,106	0.03	USD 18,520	Amphenol Corp	1,835,888	0.08
GBP 3,294	Spirax-Sarco Engineering PLC	441,125	0.02	USD 14,908	Analog Devices Inc	2,960,132	0.12
GBP 61,956	SSE PLC	1,465,896	0.06	USD 12,093	Annaly Capital Management Inc	234,241	0.01
GBP 21,233	St James's Place PLC	185,036	0.01	USD 4,802	ANSYS Inc	1,742,550	0.07
GBP 148,462	Standard Chartered PLC	1,261,603	0.05	USD 7,100	APA Corp	254,748	0.01
GBP 205,664	Taylor Wimpey PLC	385,536	0.02	USD 16,425	Apollo Global Management Inc	1,530,646	0.06
GBP 404,071	Tesco PLC	1,496,393	0.06	USD 335,988	Apple Inc	64,687,770	2.69
GBP 147,993	Unilever PLC	7,169,134	0.30	USD 47,763	Applied Materials Inc	7,740,949	0.32
GBP 49,345	United Utilities Group PLC	666,478	0.03	USD 30,313	Archer-Daniels-Midland Co	2,189,205	0.09
GBP 592,112	Vodafone Group PLC	517,507	0.02	USD 6,400	Ares Management Corp	761,088	0.03
GBP 6,466	Whitbread PLC	301,359	0.01	USD 7,904	Arista Networks Inc	1,861,471	0.08
GBP 17,398	Wise PLC	193,844	0.01	USD 6,007	Arthur J Gallagher & Co	1,350,854	0.06
GBP 51,984	Wpp PLC	499,007	0.02	USD 900	Aspen Technology Inc	198,135	0.01
Total United Kingdom		128,573,416	5.34	USD 1,201	Assurant Inc	202,356	0.01
United States				USD 207,596	AT&T Inc	3,483,461	0.14
USD 30,737	3M Co	3,360,169	0.14	USD 4,404	Atmos Energy Corp	510,424	0.02
USD 2,500	A O Smith Corp	206,100	0.01	USD 13,013	Autodesk Inc	3,168,405	0.13
USD 39,281	Abbott Laboratories	4,323,660	0.18	USD 23,911	Automatic Data Processing Inc	5,570,546	0.23
USD 49,946	AbbVie Inc	7,740,132	0.32	USD 590	AutoZone Inc	1,525,510	0.06
USD 26,219	Adobe Inc	15,642,255	0.65	USD 4,527	AvalonBay Communities Inc REIT	847,545	0.04
USD 92,961	Advanced Micro Devices Inc	13,703,381	0.57	USD 34,100	Avantor Inc	778,503	0.03
USD 5,500	AECOM	508,365	0.02	USD 5,703	Avery Dennison Corp	1,152,918	0.05
USD 32,726	AES Corp	629,976	0.03	USD 4,400	Axon Enterprise Inc	1,136,652	0.05
USD 15,725	Aflac Inc	1,297,312	0.05	USD 54,907	Baker Hughes Co	1,876,721	0.08
USD 17,822	Agilent Technologies Inc	2,477,793	0.10	USD 18,004	Ball Corp	1,035,590	0.04
USD 6,026	Air Products and Chemicals Inc	1,649,919	0.07	USD 210,977	Bank of America Corp	7,103,596	0.30
USD 13,500	Airbnb Inc	1,837,890	0.08	USD 46,719	Bank of New York Mellon Corp	2,431,724	0.10
USD 8,506	Akamai Technologies Inc	1,006,685	0.04	USD 13,654	Baxter International Inc	527,864	0.02
USD 2,787	Albemarle Corp	402,666	0.02	USD 7,737	Becton Dickinson and Co	1,886,513	0.08
USD 11,500	Albertsons Cos Inc	264,500	0.01	USD 7,000	Bentley Systems Inc	365,260	0.02
USD 4,003	Alexandria Real Estate Equities Inc REIT	507,460	0.02	USD 37,034	Berkshire Hathaway Inc	13,208,546	0.55
USD 2,102	Align Technology Inc	575,948	0.02	USD 14,364	Best Buy Co Inc	1,124,414	0.05
USD 14,809	Alliant Energy Corp	759,702	0.03	USD 2,000	Bill.com Holdings Inc	163,180	0.01
USD 6,612	Allstate Corp	925,548	0.04	USD 7,968	Biogen Inc	2,061,879	0.09
USD 4,114	Ally Financial Inc	143,661	0.01	USD 7,847	BioMarin Pharmaceutical Inc	756,608	0.03
				USD 574	Bio-Rad Laboratories Inc	185,339	0.01

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
United States (continued)				United States (continued)			
USD 4,300	Bio-Techne Corp	331,788	0.01	USD 3,253	Cintas Corp	1,960,453	0.08
USD 3,607	BlackRock Inc	2,928,163	0.12	USD 234,345	Cisco Systems Inc	11,839,109	0.49
USD 21,200	Blackstone Inc	2,775,504	0.12	USD 53,112	Citigroup Inc	2,732,081	0.11
USD 15,642	Block Inc	1,209,909	0.05	USD 17,115	Citizens Financial Group Inc	567,191	0.02
USD 1,025	Booking Holdings Inc	3,635,900	0.15	USD 17,700	Cleveland-Cliffs Inc	361,434	0.02
USD 4,700	Booz Allen Hamilton Holding Corp	601,177	0.03	USD 6,908	Clorox Co	985,012	0.04
USD 14,305	BorgWarner Inc	512,834	0.02	USD 8,700	Cloudflare Inc	724,362	0.03
USD 12,105	Boston Properties Inc REIT	849,408	0.04	USD 9,710	CME Group Inc	2,044,926	0.08
USD 47,374	Boston Scientific Corp	2,738,691	0.11	USD 23,012	CMS Energy Corp	1,336,307	0.06
USD 52,604	Bristol-Myers Squibb Co	2,699,111	0.11	USD 232,322	Coca-Cola Co	13,690,735	0.57
USD 16,638	Broadcom Inc	18,572,167	0.77	USD 14,319	Cognizant Technology Solutions Corp	1,081,514	0.04
USD 6,804	Broadridge Financial Solutions Inc	1,399,923	0.06	USD 3,500	Coinbase Global Inc	608,720	0.03
CAD 7,000	Brookfield Renewable Corp	202,472	0.01	USD 19,771	Colgate-Palmolive Co	1,575,946	0.07
USD 8,100	Brown & Brown Inc	575,991	0.02	USD 120,984	Comcast Corp	5,305,148	0.22
USD 5,409	Brown-Forman Corp	308,854	0.01	USD 27,413	Conagra Brands Inc	785,657	0.03
USD 4,000	Builders FirstSource Inc	667,760	0.03	USD 9,700	Confluent Inc	226,980	0.01
USD 7,709	Bunge Global SA	778,224	0.03	USD 67,621	ConocoPhillips	7,848,769	0.33
USD 3,600	Burlington Stores Inc	700,128	0.03	USD 9,810	Consolidated Edison Inc	892,416	0.04
USD 15,615	Cadence Design Systems Inc	4,253,058	0.18	USD 4,405	Constellation Brands Inc	1,064,909	0.04
USD 7,500	Caesars Entertainment Inc	351,600	0.01	USD 11,100	Constellation Energy Corp	1,297,479	0.05
USD 3,303	Camden Property Trust REIT	327,955	0.01	USD 3,402	Cooper Cos Inc	1,287,453	0.05
USD 10,911	Campbell Soup Co	471,683	0.02	USD 25,208	Copart Inc	1,235,192	0.05
USD 12,687	Capital One Financial Corp	1,663,519	0.07	USD 22,718	Corning Inc	691,763	0.03
USD 6,215	Cardinal Health Inc	626,472	0.03	USD 19,567	Corteva Inc	937,651	0.04
USD 1,200	Carlisle Cos Inc	374,916	0.02	USD 13,710	CoStar Group Inc	1,198,117	0.05
USD 3,900	Carlyle Group Inc	158,691	0.01	USD 12,758	Costco Wholesale Corp	8,421,301	0.35
USD 10,605	CarMax Inc	813,828	0.03	USD 27,300	Coterra Energy Inc	696,696	0.03
USD 11,406	Carnival Corp	211,467	0.01	USD 6,400	Crowdstrike Holdings Inc	1,634,048	0.07
USD 46,406	Carrier Global Corp	2,666,025	0.11	USD 24,815	Crown Castle Inc REIT	2,858,440	0.12
USD 2,500	Catalent Inc	112,325	0.00	USD 3,000	Crown Holdings Inc	276,270	0.01
USD 14,235	Caterpillar Inc	4,208,862	0.17	USD 56,887	CSX Corp	1,972,272	0.08
USD 3,202	Choe Global Markets Inc	571,749	0.02	USD 7,810	Cummins Inc	1,871,042	0.08
USD 16,620	Cbre Group Inc	1,547,156	0.06	USD 38,421	CVS Health Corp	3,033,722	0.13
USD 4,505	CDW Corp	1,024,077	0.04	USD 39,811	Danaher Corp	9,209,877	0.38
USD 2,505	Celanese Corp	389,202	0.02	USD 4,204	Darden Restaurants Inc	690,717	0.03
USD 6,000	Celsius Holdings Inc	327,120	0.01	USD 7,500	Darling Ingredients Inc	373,800	0.02
USD 8,504	Cencora Inc	1,746,552	0.07	USD 8,900	Datadog Inc	1,080,282	0.04
USD 19,674	Centene Corp	1,460,008	0.06	USD 3,705	DaVita Inc	388,136	0.02
USD 14,906	CenterPoint Energy Inc	425,864	0.02	USD 1,400	Deckers Outdoor Corp	935,802	0.04
USD 6,900	Ceridian HCM Holding Inc	463,128	0.02	USD 15,509	Deere & Co	6,201,584	0.26
USD 5,833	CF Industries Holdings Inc	463,724	0.02	USD 10,192	Dell Technologies Inc	779,688	0.03
USD 5,805	CH Robinson Worldwide Inc	501,494	0.02	USD 9,807	Delta Air Lines Inc	394,536	0.02
USD 1,700	Charles River Laboratories International Inc	401,880	0.02	USD 23,200	Devon Energy Corp	1,050,960	0.04
USD 43,390	Charles Schwab Corp	2,985,232	0.12	USD 10,900	Dexcom Inc	1,352,581	0.06
USD 3,692	Charter Communications Inc	1,435,007	0.06	USD 6,000	Diamondback Energy Inc	930,480	0.04
USD 13,701	Cheniere Energy Inc	2,338,898	0.10	USD 1,300	Dick's Sporting Goods Inc	191,035	0.01
USD 3,600	Chesapeake Energy Corp	276,984	0.01	USD 15,306	Digital Realty Trust Inc REIT	2,059,881	0.09
USD 53,100	Chevron Corp	7,920,396	0.33	USD 13,411	Discover Financial Services	1,507,396	0.06
USD 801	Chipotle Mexican Grill Inc	1,831,855	0.08	USD 9,200	DocuSign Inc	546,940	0.02
USD 15,105	Church & Dwight Co Inc	1,428,329	0.06	USD 6,405	Dollar General Corp	870,760	0.04
USD 16,609	Cigna Group	4,973,565	0.21	USD 7,700	Dollar Tree Inc	1,093,785	0.05
USD 4,048	Cincinnati Financial Corp	418,806	0.02	USD 46,462	Dominion Energy Inc	2,183,714	0.09

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
United States (continued)				United States (continued)			
USD 801	Domino's Pizza Inc	330,196	0.01	USD 33,760	Fidelity National Information Services Inc	2,027,963	0.08
USD 8,300	DoorDash Inc	820,787	0.03	USD 15,424	Fifth Third Bancorp	531,974	0.02
USD 7,395	Dover Corp	1,137,425	0.05	USD 400	First Citizens BancShares Inc/NC	567,588	0.02
USD 37,500	Dow Inc	2,056,500	0.09	USD 5,500	First Solar Inc	947,540	0.04
USD 10,106	DR Horton Inc	1,535,910	0.06	USD 19,906	FirstEnergy Corp	729,754	0.03
USD 11,200	DraftKings Inc	394,800	0.02	USD 18,625	Fiserv Inc	2,474,145	0.10
USD 6,200	Dropbox Inc	182,776	0.01	USD 2,603	FleetCor Technologies Inc	735,634	0.03
USD 10,506	DTE Energy Co	1,158,392	0.05	USD 3,205	FMC Corp	202,075	0.01
USD 41,056	Duke Energy Corp	3,984,074	0.17	USD 127,822	Ford Motor Co	1,558,150	0.06
USD 11,409	Dupont De Nemours Inc	877,694	0.04	USD 17,920	Fortinet Inc	1,048,858	0.04
USD 5,700	Dynatrace Inc	311,733	0.01	USD 20,730	Fortive Corp	1,526,350	0.06
USD 2,304	Eastman Chemical Co	206,945	0.01	USD 5,705	Fortune Brands Innovations Inc	434,379	0.02
USD 14,515	Eaton Corp PLC	3,495,502	0.15	USD 10,100	Fox Corp	299,667	0.01
USD 14,931	eBay Inc	651,290	0.03	USD 2,767	Fox Corp	76,508	0.00
USD 14,501	Ecolab Inc	2,876,273	0.12	USD 7,711	Franklin Resources Inc	229,711	0.01
USD 11,210	Edison International	801,403	0.03	USD 41,900	Freeport-McMoRan Inc	1,783,683	0.07
USD 31,518	Edwards Lifesciences Corp	2,403,247	0.10	USD 5,900	Gaming and Leisure Properties Inc REIT	291,165	0.01
USD 15,509	Electronic Arts Inc	2,121,786	0.09	USD 4,803	Gartner Inc	2,166,681	0.09
USD 13,508	Elevance Health Inc	6,369,832	0.26	USD 10,168	GE HealthCare Technologies Inc	786,190	0.03
USD 17,652	Eli Lilly & Co	10,289,704	0.43	USD 28,219	Gen Digital Inc	643,958	0.03
USD 20,012	Emerson Electric Co	1,947,768	0.08	USD 37,805	General Electric Co	4,825,052	0.20
USD 7,800	Enphase Energy Inc	1,030,692	0.04	USD 32,036	General Mills Inc	2,086,825	0.09
USD 3,200	Entegris Inc	383,424	0.02	USD 44,100	General Motors Co	1,584,072	0.07
USD 5,306	Entergy Corp	536,914	0.02	USD 5,707	Genuine Parts Co	790,419	0.03
USD 17,509	EOG Resources Inc	2,117,714	0.09	USD 68,750	Gilead Sciences Inc	5,569,437	0.23
USD 2,100	Epam Systems Inc	624,414	0.03	USD 9,499	Global Payments Inc	1,206,373	0.05
USD 20,200	EQT Corp	780,932	0.03	USD 2,427	Globe Life Inc	295,414	0.01
USD 3,550	Equifax Inc	877,879	0.04	USD 4,802	GoDaddy Inc	509,780	0.02
USD 5,450	Equinix Inc REIT	4,389,375	0.18	USD 9,411	Goldman Sachs Group Inc	3,630,481	0.15
USD 13,500	Equitable Holdings Inc	449,550	0.02	USD 10,500	Graco Inc	910,980	0.04
USD 6,900	Equity LifeStyle Properties Inc REIT	486,726	0.02	USD 28,728	Halliburton Co	1,038,517	0.04
USD 10,612	Equity Residential REIT	649,030	0.03	USD 10,207	Hartford Financial Services Group Inc	820,439	0.03
USD 300	Erie Indemnity Co	100,476	0.00	USD 6,705	Hasbro Inc	342,357	0.01
USD 12,500	Essential Utilities Inc	466,875	0.02	USD 11,728	HCA Healthcare Inc	3,174,535	0.13
USD 1,802	Essex Property Trust Inc REIT	446,788	0.02	USD 29,512	Healthpeak Properties Inc REIT	584,338	0.02
USD 6,307	Estee Lauder Cos Inc	922,399	0.04	USD 1,200	HEICO Corp	214,644	0.01
USD 2,800	Etsy Inc	226,940	0.01	USD 1,900	HEICO Corp	270,636	0.01
USD 7,703	Evergy Inc	402,097	0.02	USD 4,411	Henry Schein Inc	333,957	0.01
USD 18,906	Eversource Energy	1,166,878	0.05	USD 4,104	Hershey Co	765,150	0.03
USD 6,200	Exact Sciences Corp	458,676	0.02	USD 15,618	Hess Corp	2,251,491	0.09
USD 53,682	Exelon Corp	1,927,184	0.08	USD 65,498	Hewlett Packard Enterprise Co	1,112,156	0.05
USD 2,129	Expedia Group Inc	323,161	0.01	USD 3,300	HF Sinclair Corp	183,381	0.01
USD 7,411	Expeditors International of Washington Inc	942,679	0.04	USD 6,906	Hilton Worldwide Holdings Inc	1,257,514	0.05
USD 3,802	Extra Space Storage Inc REIT	609,575	0.03	USD 13,365	Hologic Inc	954,929	0.04
USD 115,939	Exxon Mobil Corp	11,591,581	0.48	USD 57,843	Home Depot Inc	20,045,492	0.83
USD 3,102	F5 Inc	555,196	0.02	USD 36,700	Honeywell International Inc	7,696,357	0.32
USD 2,400	FactSet Research Systems Inc	1,144,920	0.05	USD 17,409	Hormel Foods Corp	559,003	0.02
USD 1,500	Fair Isaac Corp	1,746,015	0.07	USD 26,955	Host Hotels & Resorts Inc REIT	524,814	0.02
USD 16,120	Fastenal Co	1,044,092	0.04	USD 16,382	Howmet Aerospace Inc	886,594	0.04
USD 7,908	FedEx Corp	2,000,487	0.08	USD 48,596	HP Inc	1,462,254	0.06
USD 7,765	Fidelity National Financial Inc	396,170	0.02				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
United States (continued)				United States (continued)			
USD 1,400	Hubbell Inc	460,502	0.02	USD 8,100	Lamb Weston Holdings Inc	875,529	0.04
USD 2,500	HubSpot Inc	1,451,350	0.06	USD 13,213	Las Vegas Sands Corp	650,212	0.03
USD 3,805	Humana Inc	1,741,967	0.07	USD 5,300	Lattice Semiconductor Corp	365,647	0.02
USD 72,729	Huntington Bancshares Inc	925,113	0.04	USD 1,401	Lear Corp	197,835	0.01
USD 1,800	Huntington Ingalls Industries Inc	467,352	0.02	USD 5,900	Leidos Holdings Inc	638,616	0.03
USD 1,400	Hyatt Hotels Corp	182,574	0.01	USD 6,106	Lennar Corp	910,038	0.04
USD 4,502	IDEX Corp	977,429	0.04	USD 1,401	Lennox International Inc	626,976	0.03
USD 4,353	IDEXX Laboratories Inc	2,416,133	0.10	USD 2,896	Liberty Broadband Corp	233,389	0.01
USD 7,911	Illinois Tool Works Inc	2,072,207	0.09	USD 6,503	Liberty Media Corp-Liberty Formula One	410,534	0.02
USD 5,005	Illumina Inc	696,896	0.03	USD 6,631	Liberty Media Corp-Liberty SiriusXM	190,840	0.01
USD 6,306	Incyte Corp	395,954	0.02	USD 3,803	Live Nation Entertainment Inc	355,961	0.01
USD 27,650	Ingersoll Rand Inc	2,138,451	0.09	USD 14,412	LKQ Corp	688,749	0.03
USD 3,600	Insulet Corp	781,128	0.03	USD 7,505	Loews Corp	522,273	0.02
USD 239,777	Intel Corp	12,048,794	0.50	USD 33,924	Lowe's Cos Inc	7,549,786	0.31
USD 15,827	Intercontinental Exchange Inc	2,032,662	0.08	USD 2,000	LPL Financial Holdings Inc	455,240	0.02
USD 51,255	International Business Machines Corp	8,382,755	0.35	USD 6,000	Lucid Group Inc	25,260	0.00
USD 16,422	International Flavors & Fragrances Inc	1,329,689	0.06	USD 14,216	LyondellBasell Industries NV	1,351,657	0.06
USD 16,712	International Paper Co	604,139	0.03	USD 5,009	M&T Bank Corp	686,634	0.03
USD 21,712	Interpublic Group of Cos Inc	708,680	0.03	USD 2,900	Manhattan Associates Inc	624,428	0.03
USD 15,915	Intuit Inc	9,947,352	0.41	USD 21,300	Marathon Oil Corp	514,608	0.02
USD 10,906	Intuitive Surgical Inc	3,679,248	0.15	USD 10,887	Marathon Petroleum Corp	1,615,195	0.07
USD 20,805	Invitation Homes Inc REIT	709,659	0.03	USD 220	Markel Group Inc	312,378	0.01
USD 10,211	IQVIA Holdings Inc	2,362,621	0.10	USD 1,700	MarketAxess Holdings Inc	497,845	0.02
USD 14,416	Iron Mountain Inc REIT	1,008,832	0.04	USD 8,060	Marriott International Inc	1,817,611	0.08
USD 5,803	J M Smucker Co	733,383	0.03	USD 12,617	Marsh & McLennan Cos Inc	2,390,543	0.10
USD 4,100	Jabil Inc	522,340	0.02	USD 1,802	Martin Marietta Materials Inc	899,036	0.04
USD 1,903	Jack Henry & Associates Inc	310,969	0.01	USD 47,811	Marvell Technology Inc	2,883,481	0.12
USD 3,700	Jacobs Solutions Inc	480,260	0.02	USD 4,711	Masco Corp	315,543	0.01
USD 4,801	JB Hunt Transport Services Inc	958,952	0.04	USD 47,918	Mastercard Inc	20,437,506	0.85
USD 70,617	Johnson & Johnson	11,068,509	0.46	USD 8,817	Match Group Inc	321,821	0.01
USD 82,703	JPMorgan Chase & Co	14,067,780	0.58	USD 12,012	McCormick & Co Inc	821,861	0.03
USD 13,913	Juniper Networks Inc	410,155	0.02	USD 25,423	McDonald's Corp	7,538,174	0.31
USD 15,115	Kellanova	845,080	0.04	USD 7,284	McKesson Corp	3,372,346	0.14
USD 44,600	Kenvue Inc	960,238	0.04	USD 56,567	Merck & Co Inc	6,166,934	0.26
USD 55,800	Keurig Dr Pepper Inc	1,859,256	0.08	USD 32,153	Meta Platforms Inc	11,380,876	0.47
USD 48,434	KeyCorp	697,450	0.03	USD 20,315	MetLife Inc	1,343,431	0.06
USD 9,011	Keysight Technologies Inc	1,433,560	0.06	USD 1,302	Mettler-Toledo International Inc	1,579,274	0.07
USD 18,509	Kimberly-Clark Corp	2,249,029	0.09	USD 6,415	MGM Resorts International	286,622	0.01
USD 13,700	Kimco Realty Corp REIT	291,947	0.01	USD 16,114	Microchip Technology Inc	1,453,161	0.06
USD 129,413	Kinder Morgan Inc	2,282,845	0.09	USD 30,617	Micron Technology Inc	2,612,855	0.11
USD 20,200	KKR & Co Inc	1,673,570	0.07	USD 299,636	Microsoft Corp	112,675,121	4.68
USD 3,905	KLA Corp	2,269,976	0.09	USD 3,404	Mid-America Apartment Communities Inc REIT	457,702	0.02
USD 4,202	Knight-Swift Transportation Holdings Inc	242,245	0.01	USD 10,500	Moderna Inc	1,044,225	0.04
USD 44,252	Kraft Heinz Co	1,636,439	0.07	USD 2,900	Molina Healthcare Inc	1,047,799	0.04
USD 41,527	Kroger Co	1,898,199	0.08	USD 9,305	Molson Coors Beverage Co	569,559	0.02
USD 7,200	L Brands Inc	310,752	0.01	USD 42,048	Mondelez International Inc	3,045,537	0.13
USD 11,470	L3Harris Technologies Inc	2,415,811	0.10	USD 2,200	MongoDB Inc	899,470	0.04
USD 6,003	Laboratory Corp of America Holdings	1,364,422	0.06	USD 1,500	Monolithic Power Systems Inc	946,170	0.04
USD 7,505	Lam Research Corp	5,878,366	0.24	USD 24,412	Monster Beverage Corp	1,406,375	0.06
				USD 9,206	Moody's Corp	3,595,495	0.15

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 99.23% <i>(continued)</i>				Common and Preferred Stocks - 99.23% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 70,191	Morgan Stanley	6,545,311	0.27	USD 16,819	Progressive Corp	2,678,930	0.11
USD 7,510	Mosaic Co	268,332	0.01	USD 21,518	Prologis Inc REIT	2,868,349	0.12
USD 3,900	Motorola Solutions Inc	1,221,051	0.05	USD 20,311	Prudential Financial Inc	2,106,454	0.09
USD 21,606	Nasdaq Inc	1,256,173	0.05	USD 6,300	PTC Inc	1,102,248	0.05
USD 10,209	NetApp Inc	900,025	0.04	USD 29,416	Public Service Enterprise Group Inc	1,798,788	0.07
USD 12,613	Netflix Inc	6,141,017	0.26	USD 6,303	Public Storage REIT	1,922,415	0.08
USD 3,300	Neurocrine Biosciences Inc	434,808	0.02	USD 6,903	PulteGroup Inc	712,528	0.03
USD 64,926	Newmont Corp	2,687,287	0.11	USD 2,004	Qorvo Inc	225,670	0.01
USD 12,735	News Corp	312,644	0.01	USD 32,747	Qualcomm Inc	4,736,199	0.20
USD 117,512	NextEra Energy Inc	7,137,679	0.30	USD 7,800	Quanta Services Inc	1,683,240	0.07
USD 26,477	NIKE Inc	2,874,608	0.12	USD 6,103	Quest Diagnostics Inc	841,482	0.04
USD 19,311	NiSource Inc	512,707	0.02	USD 6,285	Raymond James Financial Inc	700,778	0.03
USD 1,800	Nordson Corp	475,488	0.02	USD 18,653	Realty Income Corp REIT	1,071,055	0.04
USD 6,407	Norfolk Southern Corp	1,514,487	0.06	USD 6,204	Regency Centers Corp REIT	415,668	0.02
USD 13,413	Northern Trust Corp	1,131,789	0.05	USD 3,320	Regeneron Pharmaceuticals Inc	2,915,923	0.12
USD 4,500	NRG Energy Inc	232,650	0.01	USD 53,116	Regions Financial Corp	1,029,388	0.04
USD 14,010	Nucor Corp	2,438,300	0.10	USD 1,700	Reliance Steel & Aluminum Co	475,456	0.02
USD 141,507	Nvidia Corp	70,077,097	2.91	USD 2,800	Repligen Corp	503,440	0.02
USD 95	NVR Inc	665,043	0.03	USD 5,002	Republic Services Inc	824,880	0.03
USD 24,330	Occidental Petroleum Corp	1,452,744	0.06	USD 3,505	ResMed Inc	602,930	0.03
USD 3,900	Okta Inc	353,067	0.01	USD 3,400	Revvity Inc	371,654	0.02
USD 5,501	Old Dominion Freight Line Inc	2,229,720	0.09	USD 36,800	Rivian Automotive Inc	863,328	0.04
USD 6,309	Omnicom Group Inc	545,792	0.02	USD 5,904	Robert Half Inc	519,080	0.02
USD 12,309	On Semiconductor Corp	1,028,171	0.04	USD 5,600	Roblox Corp	256,032	0.01
USD 31,312	ONEOK Inc	2,198,729	0.09	USD 6,205	Rockwell Automation Inc	1,926,528	0.08
USD 57,962	Oracle Corp	6,110,934	0.25	USD 2,700	Roku Inc	247,482	0.01
USD 1,851	O'Reilly Automotive Inc	1,758,598	0.07	USD 6,100	Rollins Inc	266,387	0.01
USD 10,753	Otis Worldwide Corp	962,071	0.04	USD 3,004	Roper Technologies Inc	1,637,691	0.07
USD 5,705	Owens Corning	845,652	0.04	USD 9,412	Ross Stores Inc	1,302,527	0.05
USD 15,083	Paccar Inc	1,472,855	0.06	USD 6,552	Royal Caribbean Cruises Ltd	848,418	0.04
USD 2,801	Packaging Corp of America	456,311	0.02	USD 11,700	Royalty Pharma PLC	328,653	0.01
USD 27,500	Palantir Technologies Inc	472,175	0.02	USD 3,900	RPM International Inc	435,357	0.02
USD 17,506	Palo Alto Networks Inc	5,162,169	0.21	USD 41,800	RTX Corp	3,517,052	0.15
USD 12,087	Paramount Global	178,767	0.01	USD 18,399	S&P Global Inc	8,105,127	0.34
USD 3,655	Parker-Hannifin Corp	1,683,858	0.07	USD 56,057	Salesforce Inc	14,750,839	0.61
USD 18,712	Paychex Inc	2,228,786	0.09	USD 4,804	SBA Communications Corp REIT	1,218,727	0.05
USD 1,500	Paycom Software Inc	310,080	0.01	USD 81,373	Schlumberger NV	4,234,651	0.18
USD 3,000	Paylocity Holding Corp	494,550	0.02	USD 1,300	SEI Investments Co	82,615	0.00
USD 28,033	PayPal Holdings Inc	1,721,507	0.07	USD 16,430	Sempra	1,227,814	0.05
USD 78,795	PepsiCo Inc	13,382,543	0.56	USD 11,605	ServiceNow Inc	8,198,816	0.34
USD 164,613	Pfizer Inc	4,739,208	0.20	USD 7,309	Sherwin-Williams Co	2,279,677	0.09
USD 54,700	PG&E Corp	986,241	0.04	USD 9,413	Simon Property Group Inc REIT	1,342,670	0.06
USD 42,258	Philip Morris International Inc	3,975,633	0.17	USD 29,160	Sirius XM Holdings Inc	159,505	0.01
USD 24,311	Phillips 66	3,236,767	0.13	USD 5,406	Skyworks Solutions Inc	607,743	0.03
USD 10,800	Pinterest Inc	400,032	0.02	USD 32,300	Snap Inc	546,839	0.02
USD 13,105	Pioneer Natural Resources Co	2,947,052	0.12	USD 1,802	Snap-on Inc	520,490	0.02
USD 24,674	PNC Financial Services Group Inc	3,820,769	0.16	USD 7,900	Snowflake Inc	1,572,100	0.07
USD 2,600	Pool Corp	1,036,646	0.04	USD 33,559	Southern Co	2,353,157	0.10
USD 13,409	PPG Industries Inc	2,005,316	0.08	USD 11,100	Southwest Airlines Co	320,568	0.01
USD 21,621	PPL Corp	585,929	0.02	USD 9,105	Splunk Inc	1,387,147	0.06
USD 7,209	Principal Financial Group Inc	567,132	0.02	USD 5,500	SS&C Technologies Holdings Inc	336,105	0.01
USD 66,213	Procter & Gamble Co	9,702,853	0.40	USD 3,470	Stanley Black & Decker Inc	340,407	0.01

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets
Other transferable securities			
Warrants - 0.00%			
Canada			
CAD 750	Constellation Software Inc*	0	0.00
Total Canada		0	0.00
Total Warrants		0	0.00
Total Other transferable securities		0	0.00
TOTAL INVESTMENTS		2,388,628,659	99.23

Derivatives

Forward Foreign Exchange Contracts Hedge – 0.02%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought AUD / Sold EUR, due 03/01/24	Barclays Bank PLC	568,000	350,680	196	0.00
Bought AUD / Sold EUR, due 03/01/24	Standard Chartered Bank	3,151,000	1,932,682	15,146	0.00
Bought AUD / Sold EUR, due 03/01/24	Westpac Banking Corporation	108,000	65,131	1,747	0.00
Bought CAD / Sold EUR, due 03/01/24	Barclays Bank PLC	897,000	613,121	2,994	0.00
Bought CAD / Sold EUR, due 03/01/24	Standard Chartered Bank	6,159,000	4,185,701	47,203	0.00
Bought CAD / Sold EUR, due 03/01/24	Westpac Banking Corporation	198,000	132,566	3,723	0.00
Bought CHF / Sold EUR, due 03/01/24	Barclays Bank PLC	447,000	474,911	6,489	0.00
Bought CHF / Sold EUR, due 03/01/24	HSBC Bank PLC	3,601,000	3,872,626	604	0.00
Bought CHF / Sold EUR, due 03/01/24	Westpac Banking Corporation	114,000	118,989	4,007	0.00
Bought DKK / Sold EUR, due 03/01/24	Barclays Bank PLC	1,539,000	206,416	38	0.00
Bought EUR / Sold DKK, due 03/01/24	Barclays Bank PLC	113,113	843,000	31	0.00
Bought EUR / Sold DKK, due 03/01/24	Royal Bank of Canada	1,527,961	11,382,000	1,228	0.00
Bought EUR / Sold GBP, due 03/01/24	Barclays Bank PLC	465,105	400,000	3,858	0.00
Bought EUR / Sold GBP, due 03/01/24	BNP Paribas SA	208,625	180,000	993	0.00
Bought EUR / Sold GBP, due 03/01/24	Goldman Sachs International	6,141,918	5,309,000	16,759	0.00
Bought EUR / Sold HKD, due 03/01/24	BNP Paribas SA	91,162	778,000	1,067	0.00
Bought EUR / Sold HKD, due 03/01/24	Royal Bank of Canada	657,405	5,612,000	7,503	0.00
Bought EUR / Sold JPY, due 04/01/24	Barclays Bank PLC	620,168	95,764,000	5,821	0.00
Bought EUR / Sold SEK, due 02/02/24	Standard Chartered Bank	1,238,274	13,683,000	10,109	0.00
Bought EUR / Sold USD, due 03/01/24	Barclays Bank PLC	2,979,228	3,254,500	36,505	0.00
Bought EUR / Sold USD, due 03/01/24	BNP Paribas SA	34,505,507	37,699,500	417,014	0.02
Bought EUR / Sold USD, due 03/01/24	Citibank NA	26,705,626	29,183,000	317,373	0.01
Bought EUR / Sold USD, due 03/01/24	HSBC Bank PLC	26,708,045	29,183,000	320,046	0.01
Bought GBP / Sold EUR, due 03/01/24	Barclays Bank PLC	713,000	820,708	2,337	0.00
Bought GBP / Sold EUR, due 03/01/24	Standard Chartered Bank	5,016,000	5,768,316	22,423	0.00
Bought HKD / Sold EUR, due 03/01/24	HSBC Bank PLC	5,541,000	636,667	6,312	0.00
Bought ILS / Sold EUR, due 03/01/24	HSBC Bank PLC	675,000	168,117	1,742	0.00
Bought JPY / Sold EUR, due 04/01/24	Barclays Bank PLC	171,641,000	1,099,766	2,582	0.00
Bought JPY / Sold EUR, due 04/01/24	HSBC Bank PLC	1,247,254,000	7,955,644	58,489	0.00
Bought JPY / Sold EUR, due 04/01/24	Westpac Banking Corporation	39,824,000	247,174	9,429	0.00
Bought NOK / Sold EUR, due 03/01/24	HSBC Bank PLC	2,985,000	265,370	783	0.00
Bought NZD / Sold EUR, due 03/01/24	HSBC Bank PLC	201,000	114,365	930	0.00
Bought SGD / Sold EUR, due 03/01/24	HSBC Bank PLC	571,000	389,400	2,720	0.00
Bought USD / Sold EUR, due 03/01/24	BNP Paribas SA	34,108,333	30,740,991	150,293	0.01

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.02% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought USD / Sold EUR, due 03/01/24	Deutsche Bank AG	28,383,334	25,570,341	137,054	0.01
Bought USD / Sold EUR, due 03/01/24	UBS AG	28,383,333	25,535,097	175,984	0.01
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				1,791,532	0.07

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought DKK / Sold EUR, due 03/01/24	Merrill Lynch International	10,686,000	1,433,491	(7)	(0.00)
Bought EUR / Sold AUD, due 03/01/24	Barclays Bank PLC	193,313	314,000	(714)	(0.00)
Bought EUR / Sold AUD, due 03/01/24	Goldman Sachs International	2,123,986	3,513,000	(50,834)	(0.00)
Bought EUR / Sold AUD, due 02/02/24	Standard Chartered Bank	1,932,197	3,151,000	(15,277)	(0.00)
Bought EUR / Sold CAD, due 03/01/24	Barclays Bank PLC	349,961	511,000	(954)	(0.00)
Bought EUR / Sold CAD, due 03/01/24	BNP Paribas SA	317,400	470,000	(5,829)	(0.00)
Bought EUR / Sold CAD, due 03/01/24	Royal Bank of Canada	4,220,414	6,273,000	(95,314)	(0.00)
Bought EUR / Sold CAD, due 02/02/24	Standard Chartered Bank	4,182,568	6,159,000	(47,258)	(0.00)
Bought EUR / Sold CHF, due 03/01/24	Barclays Bank PLC	269,758	255,000	(4,988)	(0.00)
Bought EUR / Sold CHF, due 03/01/24	BNP Paribas SA	186,942	177,000	(3,796)	(0.00)
Bought EUR / Sold CHF, due 03/01/24	Royal Bank of Canada	3,912,638	3,730,000	(109,675)	(0.01)
Bought EUR / Sold CHF, due 02/02/24	HSBC Bank PLC	3,880,063	3,601,000	(267)	(0.00)
Bought EUR / Sold DKK, due 02/02/24	Merrill Lynch International	1,433,927	10,686,000	(39)	(0.00)
Bought EUR / Sold GBP, due 02/02/24	Standard Chartered Bank	5,762,345	5,016,000	(22,614)	(0.00)
Bought EUR / Sold HKD, due 02/02/24	HSBC Bank PLC	636,377	5,541,000	(6,291)	(0.00)
Bought EUR / Sold ILS, due 03/01/24	Royal Bank of Canada	167,008	675,000	(2,968)	(0.00)
Bought EUR / Sold ILS, due 02/02/24	HSBC Bank PLC	168,011	675,000	(1,749)	(0.00)
Bought EUR / Sold JPY, due 04/01/24	BNP Paribas SA	651,975	104,786,000	(23,037)	(0.00)
Bought EUR / Sold JPY, due 04/01/24	Goldman Sachs International	7,839,633	1,258,169,000	(264,068)	(0.01)
Bought EUR / Sold JPY, due 02/02/24	HSBC Bank PLC	7,982,834	1,247,254,000	(57,388)	(0.00)
Bought EUR / Sold NOK, due 03/01/24	Goldman Sachs International	255,553	2,985,000	(11,627)	(0.00)
Bought EUR / Sold NOK, due 02/02/24	HSBC Bank PLC	265,254	2,985,000	(788)	(0.00)
Bought EUR / Sold NZD, due 03/01/24	Goldman Sachs International	113,051	201,000	(2,381)	(0.00)
Bought EUR / Sold NZD, due 02/02/24	HSBC Bank PLC	114,243	201,000	(931)	(0.00)
Bought EUR / Sold SEK, due 03/01/24	Barclays Bank PLC	104,648	1,172,000	(696)	(0.00)
Bought EUR / Sold SEK, due 03/01/24	BNP Paribas SA	102,262	1,169,000	(3,033)	(0.00)
Bought EUR / Sold SEK, due 03/01/24	Goldman Sachs International	1,178,303	13,439,000	(31,906)	(0.00)
Bought EUR / Sold SGD, due 03/01/24	Royal Bank of Canada	391,469	571,000	(434)	(0.00)
Bought EUR / Sold SGD, due 02/02/24	HSBC Bank PLC	389,455	571,000	(2,742)	(0.00)
Bought EUR / Sold USD, due 02/02/24	BNP Paribas SA	25,503,526	28,383,333	(177,865)	(0.01)
Bought EUR / Sold USD, due 02/02/24	Deutsche Bank AG	25,539,969	28,383,334	(137,562)	(0.01)
Bought EUR / Sold USD, due 02/02/24	UBS AG	25,504,924	28,383,333	(176,319)	(0.01)
Bought GBP / Sold EUR, due 03/01/24	Westpac Banking Corporation	160,000	184,891	(272)	(0.00)
Bought HKD / Sold EUR, due 03/01/24	Barclays Bank PLC	849,000	98,860	(479)	(0.00)
Bought SEK / Sold EUR, due 03/01/24	Barclays Bank PLC	2,097,000	188,727	(397)	(0.00)
Bought SEK / Sold EUR, due 03/01/24	Standard Chartered Bank	13,683,000	1,238,270	(10,124)	(0.00)

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Derivatives *(continued)*

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

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold EUR, due 03/01/24	Barclays Bank PLC	5,725,000	5,207,156	(27,085)	(0.00)
Bought USD / Sold EUR, due 03/01/24	Westpac Banking Corporation	2,720,000	2,474,477	(13,432)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(1,311,140)	(0.05)
Total Forward Foreign Exchange Contracts Hedge				480,392	0.02

Futures Contracts – 0.02%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
MSCI EAFE INDEX FUTURE, due 15/03/24	USD	42	4,730,040	133,000	0.01
S&P EMINI INDEX FUTURE, due 15/03/24	USD	47	11,327,000	253,184	0.01
Unrealised Gain on Futures Contracts			16,057,040	386,184	0.02
Total Futures Contracts			16,057,040	386,184	0.02
Other Net Assets/(Liabilities)				17,558,925	0.73
TOTAL NET ASSETS				2,407,054,160	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 291,467 held as cash at Barclays Capital Inc.

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

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 99.23%				Common and Preferred Stocks - 99.23% <i>(continued)</i>			
Brazil				Brazil <i>(continued)</i>			
BRL 412,935	Ambev SA	1,167,160	0.19	BRL 110,200	Vibra Energia SA	516,336	0.08
BRL 60,500	Atacadao SA	155,061	0.02	BRL 144,992	WEG SA	1,101,708	0.18
BRL 514,722	B3 SA - Brasil Bolsa Balcao	1,541,750	0.25	Total Brazil		31,619,518	5.08
BRL 150,350	Banco Bradesco SA	472,939	0.08	Cayman Islands			
BRL 460,052	Banco Bradesco SA—Preferred Stock	1,618,554	0.26	TWD 6,000	Alchip Technologies Ltd	640,263	0.10
BRL 110,664	Banco BTG Pactual SA	856,817	0.14	HKD 370,000	Bosideng International Holdings Ltd	166,318	0.03
BRL 71,800	Banco do Brasil SA	818,717	0.13	HKD 236,500	China Hongqiao Group Ltd	193,536	0.03
BRL 35,500	Banco Santander Brasil SA	236,053	0.04	HKD 207,000	Country Garden Services Holdings Co Ltd	178,938	0.03
BRL 66,644	BB Seguridade Participacoes SA	461,662	0.07	USD 5,800	Daqo New Energy Corp—ADR	154,280	0.02
BRL 94,660	CCR SA	276,325	0.04	HKD 63,000	Haitian International Holdings Ltd	155,875	0.03
BRL 102,238	Centrais Eletricas Brasileiras SA	893,025	0.14	USD 41,600	iQIYI Inc—ADR	203,008	0.03
BRL 24,300	Centrais Eletricas Brasileiras SA—Preferred Stock	235,016	0.04	HKD 224,000	Li Ning Co Ltd	599,548	0.10
BRL 32,378	Cia de Saneamento Basico do Estado de Sao Paulo SABESP	502,374	0.08	USD 41,600	TAL Education Group—ADR	525,408	0.08
BRL 134,938	Cia Energetica de Minas Gerais—Preferred Stock	318,900	0.05	USD 31,900	Vipshop Holdings Ltd—ADR	566,544	0.09
BRL 88,900	Cia Paranaense de Energia—Preferred Stock	189,601	0.03	USD 8,540	Weibo Corp—ADR	93,513	0.02
BRL 61,799	Cia Siderurgica Nacional SA	250,117	0.04	HKD 140,500	Xtep International Holdings Ltd	79,350	0.01
BRL 115,284	Cosan SA	459,465	0.07	Total Cayman Islands		3,556,581	0.57
BRL 20,900	CPFL Energia SA	165,691	0.03	Chile			
BRL 19,500	Energisa S/A	216,091	0.03	CLP 4,277,284	Banco de Chile	506,886	0.08
BRL 75,800	Eneva SA	212,376	0.03	CLP 7,558	Banco de Credito e Inversiones SA	206,414	0.03
BRL 18,106	Engie Brasil Energia SA	168,961	0.03	CLP 6,176,518	Banco Santander Chile	304,128	0.05
BRL 96,217	Equatorial Energia SA	707,525	0.11	CLP 119,987	Cencosud SA	227,392	0.04
BRL 109,283	Gerdau SA—Preferred Stock	534,536	0.09	CLP 1,504,177	Cia Sud Americana de Vapores SA	93,184	0.02
BRL 392,544	Hapvida Participacoes e Investimentos S/A	359,606	0.06	CLP 105,074	Empresas CMPC SA	204,545	0.03
BRL 36,348	Hypera SA	267,507	0.04	CLP 36,579	Empresas COPEC SA	268,494	0.04
BRL 428,170	Itau Unibanco Holding SA—Preferred Stock	2,994,264	0.48	CLP 2,007,040	Enel Americas SA	224,081	0.04
BRL 438,937	Itausa SA—Preferred Stock	937,042	0.15	CLP 2,587,572	Enel Chile SA	168,863	0.03
BRL 73,500	JBS SA	376,911	0.06	CLP 81,253	Falabella SA	204,694	0.03
BRL 71,795	Klabin SA	328,410	0.05	CLP 16,945,814	Latam Airlines Group SA	185,315	0.03
BRL 86,049	Localiza Rent a Car SA	1,126,630	0.18	CLP 13,480	Sociedad Quimica y Minera de Chile SA—Preferred Stock	812,704	0.13
BRL 308	Localiza Rent a Car SA	1,268	0.00	Total Chile		3,406,700	0.55
BRL 91,856	Lojas Renner SA	329,408	0.05	China			
BRL 245,168	Magazine Luiza SA	109,017	0.02	CNY 44,200	360 Security Technology Inc	55,928	0.01
BRL 86,233	Natura & Co Holding SA	299,834	0.05	CNY 9,200	37 Interactive Entertainment Network Technology Group Co Ltd	24,303	0.00
BRL 323,500	Petroleo Brasileiro SA	2,595,938	0.42	CNY 509	3peak Inc	10,458	0.00
BRL 419,700	Petroleo Brasileiro SA—Preferred Stock	3,217,562	0.52	HKD 176,400	3SBio Inc	169,881	0.03
BRL 64,900	PRIO SA	615,251	0.10	HKD 63,500	AAC Technologies Holdings Inc	188,665	0.03
BRL 104,919	Raia Drogasil SA	635,009	0.10	CNY 6,500	Accelink Technologies Co Ltd	26,016	0.00
BRL 54,200	Rede D'Or Sao Luiz SA	320,898	0.05	CNY 3,685	Advanced Micro-Fabrication Equipment Inc China	79,490	0.01
BRL 100,760	Rumo SA	476,046	0.08	CNY 8,600	AECC Aero-Engine Control Co Ltd	24,034	0.00
BRL 127,700	Sendas Distribuidora S/A	355,686	0.06	CNY 17,200	AECC Aviation Power Co Ltd	90,292	0.02
BRL 65,705	Suzano SA	752,464	0.12	HKD 2,464,000	Agricultural Bank of China Ltd	949,810	0.15
BRL 39,324	Telefonica Brasil SA	432,616	0.07	CNY 470,500	Agricultural Bank of China Ltd	240,516	0.04
BRL 79,866	TIM SA	294,795	0.05	CNY 48,284	Aier Eye Hospital Group Co Ltd	107,274	0.02
BRL 49,500	TOTVS SA	343,308	0.06	CNY 6,400	AIMA Technology Group Co Ltd	22,506	0.00
BRL 68,400	Ultrapar Participacoes SA	373,288	0.06	HKD 182,000	Air China Ltd	115,140	0.02

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
China (continued)				China (continued)			
CNY 41,300	Air China Ltd	42,573	0.01	CNY 21,700	Beijing Enlight Media Co Ltd	24,837	0.00
HKD 49,000	Akeso Inc	291,168	0.05	CNY 2,460	Beijing Kingsoft Office Software Inc	109,240	0.02
HKD 1,448,741	Alibaba Group Holding Ltd	14,026,269	2.25	CNY 11,100	Beijing New Building Materials PLC	36,415	0.01
HKD 382,000	Aluminum Corp of China Ltd	190,791	0.03	CNY 9,400	Beijing Oriental Yuhong Waterproof Technology Co Ltd	25,346	0.00
CNY 47,200	Aluminum Corp of China Ltd	37,386	0.01	CNY 967	Beijing Roborock Technology Co Ltd	38,426	0.01
CNY 1,581	Amlogic Shanghai Co Ltd	13,906	0.00	CNY 16,600	Beijing Shiji Information Technology Co Ltd	22,707	0.00
CNY 3,000	Angel Yeast Co Ltd	14,822	0.00	CNY 6,700	Beijing Tiantan Biological Products Corp Ltd	29,112	0.01
HKD 119,500	Anhui Conch Cement Co Ltd	276,079	0.05	CNY 9,900	Beijing Tongrentang Co Ltd	74,661	0.01
CNY 22,000	Anhui Conch Cement Co Ltd	69,702	0.01	CNY 2,030	Beijing United Information Technology Co Ltd	6,275	0.00
HKD 9,200	Anhui Gujing Distillery Co Ltd	139,970	0.02	CNY 4,060	Beijing Wantai Biological Pharmacy Enterprise Co Ltd	42,837	0.01
CNY 2,600	Anhui Gujing Distillery Co Ltd	85,004	0.01	CNY 18,000	Beijing Yanjing Brewery Co Ltd	21,816	0.00
CNY 16,900	Anhui Jianghuai Automobile Group Corp Ltd	38,330	0.01	CNY 191,900	Beijing-Shanghai High Speed Railway Co Ltd	132,594	0.02
CNY 2,700	Anhui Kouzi Distillery Co Ltd	17,177	0.00	CNY 58,100	Beiqi Foton Motor Co Ltd	22,275	0.00
CNY 2,400	Anhui Yingjia Distillery Co Ltd	22,343	0.00	CNY 1,900	Bethel Automotive Safety Systems Co Ltd	18,491	0.00
CNY 1,100	Anjoy Foods Group Co Ltd	16,160	0.00	CNY 3,000	Betta Pharmaceuticals Co Ltd	21,719	0.00
CNY 2,000	Anker Innovations Technology Co Ltd	24,886	0.00	CNY 1,500	BGI Genomics Co Ltd	10,112	0.00
HKD 109,400	ANTA Sports Products Ltd	1,061,279	0.17	HKD 18,440	Bilibili Inc	221,038	0.04
CNY 5,400	Apeloa Pharmaceutical Co Ltd	11,671	0.00	CNY 3,185	Bloomage Biotechnology Corp Ltd	29,937	0.01
CNY 4,800	Asia - Potash International Investment Guangzhou Co Ltd	17,688	0.00	CNY 10,900	BOC International China Co Ltd	15,752	0.00
CNY 2,575	ASR Microelectronics Co Ltd	25,473	0.00	CNY 95,000	BOE Technology Group Co Ltd	52,032	0.01
CNY 1,400	Asymchem Laboratories Tianjin Co Ltd	22,827	0.00	HKD 94,000	BYD Co Ltd	2,580,966	0.42
CNY 4,000	Autobio Diagnostics Co Ltd	32,025	0.01	CNY 9,300	BYD Co Ltd	258,602	0.04
USD 6,600	Autohome Inc-ADR	185,196	0.03	HKD 74,000	BYD Electronic International Co Ltd	346,851	0.06
CNY 21,000	Avary Holding Shenzhen Co Ltd	65,826	0.01	CNY 5,700	By-health Co Ltd	13,632	0.00
CNY 51,000	AVIC Industry-Finance Holdings Co Ltd	22,275	0.00	CNY 2,306	Cambricon Technologies Corp Ltd	43,707	0.01
HKD 231,000	AviChina Industry & Technology Co Ltd	99,103	0.02	CNY 3,380	Canmax Technologies Co Ltd	12,033	0.00
CNY 25,800	BAIC BluePark New Energy Technology Co Ltd	22,211	0.00	CNY 17,700	CECEP Solar Energy Co Ltd	13,870	0.00
HKD 197,900	Baidu Inc	2,942,440	0.47	CNY 34,500	CECEP Wind-Power Corp	14,535	0.00
CNY 111,200	Bank of Beijing Co Ltd	70,743	0.01	CNY 4,300	CETC Cyberspace Security Technology Co Ltd	13,563	0.00
CNY 24,800	Bank of Changsha Co Ltd	23,753	0.00	HKD 992,600	CGN Power Co Ltd	259,319	0.04
CNY 15,300	Bank of Chengdu Co Ltd	24,194	0.00	CNY 2,400	Changchun High & New Technology Industry Group Inc	49,142	0.01
HKD 7,084,000	Bank of China Ltd	2,703,488	0.43	CNY 118,900	Changjiang Securities Co Ltd	89,835	0.02
CNY 299,300	Bank of China Ltd	167,712	0.03	CNY 900	Changzhou Xingyu Automotive Lighting Systems Co Ltd	16,572	0.00
HKD 813,600	Bank of Communications Co Ltd	507,422	0.08	CNY 10,900	Chaozhou Three-Circle Group Co Ltd	45,081	0.01
CNY 223,000	Bank of Communications Co Ltd	179,763	0.03	CNY 4,400	Chengxin Lithium Group Co Ltd	14,058	0.00
CNY 30,700	Bank of Hangzhou Co Ltd	43,157	0.01	CNY 12,400	Chifeng Jilong Gold Mining Co Ltd	24,397	0.00
CNY 86,230	Bank of Jiangsu Co Ltd	81,015	0.01	CNY 9,500	China Baoan Group Co Ltd	15,663	0.00
CNY 35,100	Bank of Nanjing Co Ltd	36,379	0.01	HKD 909,700	China Cinda Asset Management Co Ltd	90,870	0.02
CNY 38,550	Bank of Ningbo Co Ltd	108,873	0.02	HKD 829,800	China CITIC Bank Corp Ltd	391,067	0.06
CNY 75,990	Bank of Shanghai Co Ltd	63,711	0.01				
CNY 159,490	Baoshan Iron & Steel Co Ltd	132,822	0.02				
CNY 18,900	Beijing Dabeinong Technology Group Co Ltd	15,819	0.00				
CNY 3,900	Beijing Easpring Material Technology Co Ltd	20,922	0.00				
CNY 6,000	Beijing E-Hualu Information Technology Co Ltd	26,501	0.00				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
China (continued)				China (continued)			
HKD 196,000	China Coal Energy Co Ltd	178,215	0.03	HKD 240,000	China Pacific Insurance Group Co Ltd	484,392	0.08
HKD 254,000	China Communications Services Corp Ltd	105,392	0.02	CNY 44,400	China Pacific Insurance Group Co Ltd	148,279	0.02
HKD 8,438,000	China Construction Bank Corp	5,024,838	0.81	HKD 2,068,000	China Petroleum & Chemical Corp	1,083,187	0.17
CNY 124,000	China Construction Bank Corp	113,367	0.02	CNY 229,491	China Petroleum & Chemical Corp	179,839	0.03
CNY 28,200	China CSSC Holdings Ltd	116,592	0.02	HKD 400,000	China Railway Group Ltd	178,266	0.03
CNY 83,500	China Eastern Airlines Corp Ltd	45,499	0.01	CNY 104,600	China Railway Group Ltd	83,438	0.01
CNY 184,300	China Energy Engineering Corp Ltd	54,354	0.01	CNY 39,063	China Railway Signal & Communication Corp Ltd	24,028	0.00
HKD 153,000	China Everbright Bank Co Ltd	45,458	0.01	CNY 5,500	China Rare Earth Resources And Technology Co Ltd	21,373	0.00
CNY 258,800	China Everbright Bank Co Ltd	105,401	0.02	CNY 7,448	China Resources Microelectronics Ltd	46,745	0.01
HKD 342,000	China Feihe Ltd	187,018	0.03	HKD 64,600	China Resources Mixc Lifestyle Services Ltd	230,403	0.04
CNY 14,200	China Film Co Ltd	24,409	0.00	HKD 144,000	China Resources Pharmaceutical Group Ltd	94,604	0.02
HKD 298,500	China Galaxy Securities Co Ltd	157,879	0.03	CNY 3,400	China Resources Sanjiu Medical & Pharmaceutical Co Ltd	23,745	0.00
CNY 30,200	China Galaxy Securities Co Ltd	51,107	0.01	HKD 564,000	China Ruyi Holdings Ltd	124,955	0.02
CNY 14,600	China Great Wall Securities Co Ltd	16,403	0.00	HKD 296,000	China Shenhua Energy Co Ltd	1,014,017	0.16
CNY 13,700	China Greatwall Technology Group Co Ltd	19,471	0.00	CNY 29,500	China Shenhua Energy Co Ltd	129,880	0.02
HKD 150,800	China International Capital Corp Ltd	221,317	0.04	CNY 44,000	China Southern Airlines Co Ltd	35,593	0.01
CNY 7,800	China International Capital Corp Ltd	41,680	0.01	CNY 227,600	China State Construction Engineering Corp Ltd	153,745	0.03
CNY 13,716	China Jushi Co Ltd	18,935	0.00	CNY 267,900	China Three Gorges Renewables Group Co Ltd	164,414	0.03
HKD 675,000	China Life Insurance Co Ltd	874,810	0.14	CNY 10,600	China Tourism Group Duty Free Corp Ltd	124,584	0.02
CNY 23,600	China Life Insurance Co Ltd	93,961	0.02	HKD 8,300	China Tourism Group Duty Free Corp Ltd	81,474	0.01
HKD 40,400	China Literature Ltd	150,299	0.02	HKD 4,196,000	China Tower Corp Ltd	440,635	0.07
HKD 314,000	China Longyuan Power Group Corp Ltd	238,057	0.04	CNY 193,800	China United Network Communications Ltd	119,210	0.02
HKD 127,000	China Medical System Holdings Ltd	225,097	0.04	HKD 222,400	China Vanke Co Ltd	205,637	0.03
CNY 7,700	China Meheco Co Ltd	12,079	0.00	CNY 42,500	China Vanke Co Ltd	62,432	0.01
HKD 260,000	China Mengniu Dairy Co Ltd	699,234	0.11	CNY 132,013	China Yangtze Power Co Ltd	432,714	0.07
HKD 340,686	China Merchants Bank Co Ltd	1,186,732	0.19	CNY 2,300	China Zhenhua Group Science & Technology Co Ltd	19,006	0.00
CNY 109,000	China Merchants Bank Co Ltd	425,860	0.07	CNY 308,230	China Zheshang Bank Co Ltd	109,083	0.02
CNY 29,300	China Merchants Energy Shipping Co Ltd	24,195	0.00	HKD 266,000	Chinasoft International Ltd	204,051	0.03
CNY 89,170	China Merchants Securities Co Ltd	170,811	0.03	CNY 3,400	Chongqing Brewery Co Ltd	31,729	0.01
CNY 46,326	China Merchants Shekou Industrial Zone Holdings Co Ltd	62,001	0.01	CNY 57,720	Chongqing Changan Automobile Co Ltd	136,425	0.02
HKD 550,260	China Minsheng Banking Corp Ltd	186,743	0.03	CNY 74,900	Chongqing Rural Commercial Bank Co Ltd	42,917	0.01
CNY 257,422	China Minsheng Banking Corp Ltd	135,207	0.02	CNY 4,100	Chongqing Taiji Industry Group Co Ltd	26,751	0.00
HKD 364,000	China National Building Material Co Ltd	155,696	0.03	CNY 14,250	Chongqing Zhifei Biological Products Co Ltd	122,296	0.02
CNY 29,300	China National Chemical Engineering Co Ltd	26,170	0.00	HKD 137,224	CITIC Securities Co Ltd	280,122	0.05
CNY 98,200	China National Nuclear Power Co Ltd	103,432	0.02	CNY 63,240	CITIC Securities Co Ltd	180,912	0.03
CNY 3,640	China National Software & Service Co Ltd	18,536	0.00	HKD 399,000	CMOC Group Ltd	218,188	0.04
CNY 16,200	China Northern Rare Earth Group High-Tech Co Ltd	44,000	0.01	CNY 47,100	CMOC Group Ltd	34,396	0.01
HKD 174,000	China Oilfield Services Ltd	177,820	0.03	CNY 3,000	CNGR Advanced Material Co Ltd	20,699	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
China (continued)				China (continued)			
CNY 39,800	CNPC Capital Co Ltd	30,183	0.01	CNY 122,800	GEM Co Ltd	94,162	0.02
CNY 24,580	Contemporary Amperex Technology Co Ltd	563,566	0.09	CNY 19,700	Gemdale Corp	12,062	0.00
HKD 140,000	COSCO SHIPPING Energy Transportation Co Ltd	132,137	0.02	HKD 110,000	Genscript Biotech Corp	279,770	0.05
CNY 10,000	COSCO SHIPPING Energy Transportation Co Ltd	17,190	0.00	HKD 99,000	GF Securities Co Ltd	118,416	0.02
HKD 194,900	Cosco Shipping Holdings Co Ltd	195,935	0.03	CNY 27,000	GF Securities Co Ltd	54,185	0.01
CNY 63,631	Cosco Shipping Holdings Co Ltd	85,609	0.01	CNY 14,000	Giant Network Group Co Ltd	21,903	0.00
HKD 1,221,504	Country Garden Holdings Co Ltd	122,017	0.02	CNY 3,952	GigaDevice Semiconductor Inc	51,277	0.01
HKD 316,000	CRRC Corp Ltd	139,212	0.02	CNY 1,650	Ginlong Technologies Co Ltd	16,197	0.00
CNY 187,900	CRRC Corp Ltd	138,802	0.02	CNY 14,200	GoerTek Inc	41,898	0.01
CNY 17,700	CSC Financial Co Ltd	58,813	0.01	CNY 16,900	Goldwind Science & Technology Co Ltd	18,987	0.00
HKD 730,000	CSPC Pharmaceutical Group Ltd	678,718	0.11	CNY 3,600	Gongniu Group Co Ltd	48,358	0.01
CNY 75,600	Daqin Railway Co Ltd	76,549	0.01	CNY 751	GoodWe Technologies Co Ltd	13,772	0.00
CNY 4,147	DaShenLin Pharmaceutical Group Co Ltd	14,502	0.00	CNY 6,400	Gotion High-tech Co Ltd	19,324	0.00
CNY 71,400	Datang International Power Generation Co Ltd	24,266	0.00	HKD 217,500	Great Wall Motor Co Ltd	282,440	0.05
CNY 3,780	Do-Fluoride New Materials Co Ltd	8,080	0.00	CNY 14,200	Great Wall Motor Co Ltd	50,294	0.01
CNY 3,900	Dong-E-E-Jiao Co Ltd	27,013	0.01	CNY 14,200	Gree Electric Appliances Inc of Zhuhai	64,154	0.01
CNY 20,700	Dongfang Electric Corp Ltd	42,501	0.01	HKD 95,500	Greentown China Holdings Ltd	97,230	0.02
HKD 238,000	Dongfeng Motor Group Co Ltd	118,565	0.02	CNY 15,500	GRG Banking Equipment Co Ltd	26,687	0.00
HKD 37,000	East Buy Holding Ltd	131,727	0.02	CNY 9,400	Guangdong Haid Group Co Ltd	59,286	0.01
CNY 80,498	East Money Information Co Ltd	158,721	0.03	CNY 33,600	Guanghui Energy Co Ltd	33,692	0.01
CNY 1,700	Eastroc Beverage Group Co Ltd	43,573	0.01	HKD 298,800	Guangzhou Automobile Group Co Ltd	138,905	0.02
CNY 1,600	Ecovacs Robotics Co Ltd	9,312	0.00	CNY 16,600	Guangzhou Automobile Group Co Ltd	20,399	0.00
HKD 74,600	ENN Energy Holdings Ltd	549,334	0.09	CNY 16,800	Guangzhou Baiyun International Airport Co Ltd	23,074	0.00
CNY 8,900	ENN Natural Gas Co Ltd	21,023	0.00	CNY 6,400	Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd	25,706	0.00
CNY 5,600	Eoptolink Technology Inc Ltd	38,788	0.01	CNY 14,500	Guangzhou Haige Communications Group Inc Co	26,167	0.00
CNY 12,383	Eve Energy Co Ltd	73,387	0.01	CNY 2,000	Guangzhou Kingmed Diagnostics Group Co Ltd	17,574	0.00
CNY 19,100	Everbright Securities Co Ltd	41,362	0.01	CNY 2,300	Guangzhou Shiyuan Electronic Technology Co Ltd	14,781	0.00
CNY 86,100	Fangda Carbon New Material Co Ltd	63,360	0.01	CNY 13,400	Guangzhou Tinci Materials Technology Co Ltd	47,197	0.01
CNY 9,690	Farasis Energy Gan Zhou Co Ltd	22,195	0.00	CNY 15,200	Guolian Securities Co Ltd	23,140	0.00
HKD 46,700	Flat Glass Group Co Ltd	98,824	0.02	CNY 91,000	Guosen Securities Co Ltd	109,140	0.02
CNY 106,875	Focus Media Information Technology Co Ltd	94,859	0.02	CNY 47,100	Guotai Junan Securities Co Ltd	98,425	0.02
CNY 23,821	Foshan Haitian Flavouring & Food Co Ltd	126,957	0.02	CNY 18,700	Guoyuan Securities Co Ltd	17,937	0.00
HKD 227,204	Fosun International Ltd	133,554	0.02	USD 16,600	H World Group Ltd-ADR	555,104	0.09
CNY 31,700	Founder Securities Co Ltd	35,882	0.01	HKD 158,000	Haidilao International Holding Ltd	294,206	0.05
CNY 55,500	Foxconn Industrial Internet Co Ltd	117,850	0.02	CNY 36,100	Haier Smart Home Co Ltd	106,466	0.02
HKD 60,900	Fuyao Glass Industry Group Co Ltd	296,367	0.05	HKD 190,000	Haier Smart Home Co Ltd	536,527	0.09
CNY 6,100	Fuyao Glass Industry Group Co Ltd	32,031	0.01	CNY 289,700	Hainan Airlines Holding Co Ltd	55,738	0.01
CNY 9,124	GalaxyCore Inc	26,229	0.00	CNY 104,000	Hainan Airport Infrastructure Co Ltd	54,040	0.01
CNY 50,360	Ganfeng Lithium Group Co Ltd	204,010	0.04	HKD 26,800	Haitong Securities Co Ltd	14,312	0.00
CNY 600	G-bits Network Technology Xiamen Co Ltd	20,654	0.00	CNY 119,800	Haitong Securities Co Ltd	157,645	0.03
CNY 117,100	GD Power Development Co Ltd	68,412	0.01	CNY 9,000	Hang Zhou Great Star Industrial Co Ltd	28,464	0.01
HKD 93,300	GDS Holdings Ltd	108,253	0.02	CNY 12,900	Hangzhou Binjiang Real Estate Group Co Ltd	13,171	0.00
HKD 468,000	Geely Automobile Holdings Ltd	514,836	0.08				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
China (continued)				China (continued)			
CNY 3,200	Hangzhou Chang Chuan Technology Co Ltd	17,073	0.00	CNY 6,800	Hubei Jumpcan Pharmaceutical Co Ltd	30,015	0.01
CNY 7,996	Hangzhou First Applied Material Co Ltd	27,254	0.01	CNY 6,600	Hubei Xingfa Chemicals Group Co Ltd	16,916	0.00
CNY 6,100	Hangzhou Lion Electronics Co Ltd	23,464	0.00	CNY 3,500	Huizhou Desay Sv Automotive Co Ltd	63,658	0.01
CNY 3,400	Hangzhou Oxygen Plant Group Co Ltd	13,947	0.00	CNY 6,900	Humanwell Healthcare Group Co Ltd	24,090	0.00
CNY 7,600	Hangzhou Robam Appliances Co Ltd	23,246	0.00	CNY 32,900	Hunan Valin Steel Co Ltd	23,795	0.00
CNY 4,000	Hangzhou Silan Microelectronics Co Ltd	12,825	0.00	CNY 11,913	Hundsun Technologies Inc	48,116	0.01
CNY 3,100	Hangzhou Tigermid Consulting Co Ltd	23,932	0.00	HKD 32,800	Hygeia Healthcare Holdings Co Ltd	148,278	0.02
HKD 116,000	Hansoh Pharmaceutical Group Co Ltd	234,123	0.04	CNY 14,012	Hygon Information Technology Co Ltd	139,675	0.02
CNY 5,900	Haohua Chemical Science & Technology Co Ltd	25,255	0.00	CNY 10,052	IEIT Systems Co Ltd	46,868	0.01
CNY 7,700	Hebei Hengshui Laobaigan Liquor Co Ltd	24,385	0.00	CNY 12,700	Iflytek Co Ltd	82,721	0.01
CNY 7,400	Hebei Yangyuan Zhihui Beverage Co Ltd	22,094	0.00	CNY 1,300	Imeik Technology Development Co Ltd	53,736	0.01
CNY 9,200	Henan Shenhua Coal & Power Co Ltd	21,706	0.00	HKD 5,723,000	Industrial & Commercial Bank of China Ltd	2,799,734	0.45
CNY 17,500	Henan Shuanghui Investment & Development Co Ltd	65,644	0.01	CNY 333,900	Industrial & Commercial Bank of China Ltd	224,144	0.04
HKD 60,500	Hengan International Group Co Ltd	225,077	0.04	CNY 114,600	Industrial Bank Co Ltd	260,886	0.04
CNY 6,200	Hengdian Group DMEGC Magnetics Co Ltd	11,789	0.00	CNY 43,830	Industrial Securities Co Ltd	36,132	0.01
CNY 34,800	Hengli Petrochemical Co Ltd	64,365	0.01	CNY 3,600	Ingenic Semiconductor Co Ltd	32,685	0.01
CNY 24,200	Hengtong Optic-electric Co Ltd	40,579	0.01	CNY 223,800	Inner Mongolia BaoTou Steel Union Co Ltd	45,888	0.01
CNY 21,086	Hengyi Petrochemical Co Ltd	19,900	0.00	CNY 13,500	Inner Mongolia Dian Tou Energy Corp Ltd	27,055	0.01
CNY 7,800	Hisense Visual Technology Co Ltd	22,894	0.00	CNY 26,500	Inner Mongolia Junzheng Energy & Chemical Industry Group Co Ltd	13,919	0.00
CNY 3,400	Hithink RoyalFlush Information Network Co Ltd	74,904	0.01	CNY 42,300	Inner Mongolia Yili Industrial Group Co Ltd	158,909	0.03
HKD 5,037	Horizon Construction Development Ltd	2,961	0.00	USD 103,600	Inner Mongolia Yitai Coal Co Ltd	159,648	0.03
CNY 768	Hoymiles Power Electronics Inc	29,121	0.01	CNY 14,900	Inner Mongolia Yuan Xing Energy Co Ltd	12,283	0.00
CNY 1,565	Hoyuan Green Energy Co Ltd	7,314	0.00	HKD 109,000	Innovent Biologics Inc	596,750	0.10
CNY 30,400	Huadian Power International Corp Ltd	21,944	0.00	CNY 478	iRay Technology Co Ltd	21,834	0.00
CNY 10,700	Huadong Medicine Co Ltd	62,301	0.01	CNY 5,200	Isoftstone Information Technology Group Co Ltd	33,739	0.01
CNY 15,200	Huafon Chemical Co Ltd	14,324	0.00	CNY 19,292	JA Solar Technology Co Ltd	56,137	0.01
CNY 9,400	Huagong Tech Co Ltd	39,287	0.01	CNY 3,000	Jason Furniture Hangzhou Co Ltd	14,746	0.00
CNY 13,000	Huaibei Mining Holdings Co Ltd	30,361	0.01	CNY 14,600	JCET Group Co Ltd	61,225	0.01
CNY 8,320	Hualan Biological Engineering Inc	25,858	0.00	HKD 104,750	JD Health International Inc	524,518	0.08
HKD 420,000	Huaneng Power International Inc	222,679	0.04	HKD 185,800	JD Logistics Inc	232,710	0.04
CNY 36,000	Huaneng Power International Inc	38,929	0.01	HKD 205,564	JD.com Inc	2,961,619	0.48
HKD 92,600	Huatai Securities Co Ltd	116,928	0.02	CNY 39,100	Jiangsu Eastern Shenghong Co Ltd	52,715	0.01
CNY 62,000	Huatai Securities Co Ltd	121,464	0.02	HKD 124,000	Jiangsu Expressway Co Ltd	111,478	0.02
CNY 133,700	Huaxia Bank Co Ltd	105,524	0.02	CNY 7,156	Jiangsu Hengli Hydraulic Co Ltd	54,952	0.01
CNY 12,500	Huayu Automotive Systems Co Ltd	28,579	0.01	CNY 36,498	Jiangsu Hengrui Pharmaceuticals Co Ltd	231,835	0.04
CNY 4,700	Hubei Feilihua Quartz Glass Co Ltd	24,132	0.00	CNY 7,400	Jiangsu King's Luck Brewery JSC Ltd	50,663	0.01
				CNY 6,900	Jiangsu Nhwa Pharmaceutical Co Ltd	26,280	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
China (continued)				China (continued)			
CNY 2,600	Jiangsu Pacific Quartz Co Ltd	31,723	0.01	HKD 451,220	Meituan	4,732,622	0.76
CNY 5,900	Jiangsu Phoenix Publishing & Media Corp Ltd	7,300	0.00	CNY 98,300	Metallurgical Corp of China Ltd	42,243	0.01
CNY 10,200	Jiangsu Yanghe Brewery Joint-Stock Co Ltd	157,428	0.03	HKD 84,117	Microport Scientific Corp	90,704	0.02
CNY 2,700	Jiangsu Yangnong Chemical Co Ltd	23,934	0.00	CNY 11,800	Ming Yang Smart Energy Group Ltd	20,781	0.00
CNY 5,000	Jiangsu Yoke Technology Co Ltd	39,133	0.01	HKD 37,600	MINISO Group Holding Ltd	193,332	0.03
CNY 4,400	Jiangsu Yuyue Medical Equipment & Supply Co Ltd	21,368	0.00	HKD 68,000	Minth Group Ltd	137,419	0.02
CNY 12,400	Jiangsu Zhongtian Technology Co Ltd	21,750	0.00	CNY 6,241	Montage Technology Co Ltd	51,501	0.01
HKD 77,000	Jiangxi Copper Co Ltd	108,865	0.02	CNY 30,450	Muyuan Foods Co Ltd	176,099	0.03
CNY 36,800	Jiangxi Copper Co Ltd	92,302	0.02	CNY 41,745	NARI Technology Co Ltd	130,853	0.02
CNY 5,500	Jiangxi Special Electric Motor Co Ltd	10,427	0.00	CNY 26,601	National Silicon Industry Group Co Ltd	64,704	0.01
CNY 18,000	Jinduicheng Molybdenum Co Ltd	23,888	0.00	CNY 3,000	NAURA Technology Group Co Ltd	103,521	0.02
CNY 600	JiuGui Liqueur Co Ltd	6,164	0.00	CNY 17,900	NavInfo Co Ltd	22,373	0.00
CNY 28,700	Jizhong Energy Resources Co Ltd	28,778	0.01	HKD 171,000	NetEase Inc	3,079,010	0.49
CNY 25,000	Jointown Pharmaceutical Group Co Ltd	24,612	0.00	HKD 88,700	New China Life Insurance Co Ltd	172,889	0.03
CNY 4,500	Jonjee Hi-Tech Industrial And Commercial Holding Co Ltd	17,758	0.00	CNY 4,800	New China Life Insurance Co Ltd	20,985	0.00
USD 4,200	JOYY Inc-ADR	166,740	0.03	CNY 15,500	New Hope Liuhe Co Ltd	20,288	0.00
CNY 2,500	Juewei Food Co Ltd	9,430	0.00	HKD 129,100	New Oriental Education & Technology Group Inc	913,457	0.15
CNY 8,200	Juneyao Airlines Co Ltd	13,819	0.00	CNY 4,800	Ninestar Corp	15,255	0.00
USD 20,600	Kanzhun Ltd	342,166	0.06	CNY 1,080	Ningbo Deye Technology Co Ltd	12,725	0.00
USD 55,700	KE Holdings Inc	902,897	0.15	CNY 6,200	Ningbo Joyson Electronic Corp	15,638	0.00
CNY 6,600	Keda Industrial Group Co Ltd	9,779	0.00	CNY 5,100	Ningbo Orient Wires & Cables Co Ltd	30,619	0.01
HKD 262,000	Kingdee International Software Group Co Ltd	381,833	0.06	CNY 3,101	Ningbo Ronbay New Energy Technology Co Ltd	17,333	0.00
CNY 15,200	Kingnet Network Co Ltd	23,844	0.00	CNY 19,700	Ningbo Shanshan Co Ltd	37,681	0.01
HKD 91,200	Kingsoft Corp Ltd	281,476	0.05	CNY 6,700	Ningbo Tuopu Group Co Ltd	69,159	0.01
HKD 204,000	Kuaishou Technology	1,383,330	0.22	CNY 46,200	Ningxia Baofeng Energy Group Co Ltd	95,831	0.02
CNY 9,400	Kuang-Chi Technologies Co Ltd	19,511	0.00	USD 117,800	NIO Inc-ADR	1,068,446	0.17
CNY 7,200	Kunlun Tech Co Ltd	37,817	0.01	HKD 170,000	Nongfu Spring Co Ltd	982,961	0.16
CNY 7,000	Kweichow Moutai Co Ltd	1,696,767	0.27	CNY 4,200	North Industries Group Red Arrow Co Ltd	8,281	0.00
CNY 6,400	LB Group Co Ltd	15,396	0.00	CNY 44,600	Offcn Education Technology Co Ltd	25,555	0.00
HKD 608,000	Lenovo Group Ltd	850,268	0.14	CNY 30,500	Offshore Oil Engineering Co Ltd	25,443	0.00
CNY 6,300	Lepu Medical Technology Beijing Co Ltd	14,298	0.00	CNY 2,500	Oppein Home Group Inc	24,440	0.00
HKD 100,100	Li Auto Inc	1,885,716	0.30	CNY 38,744	Orient Securities Co Ltd/China	47,338	0.01
CNY 404,400	Liaoning Port Co Ltd	82,350	0.01	CNY 1,880	Ovctek China Inc	5,962	0.00
CNY 19,800	Lingyi iTech Guangdong Co	18,797	0.00	CNY 63,400	Pangang Group Vanadium Titanium & Resources Co Ltd	29,204	0.01
CNY 5,200	Livzon Pharmaceutical Group Inc	25,567	0.00	USD 53,200	PDD Holdings Inc-ADR	7,783,692	1.25
HKD 185,837	Longfor Group Holdings Ltd	297,490	0.05	CNY 6,600	People.cn Co Ltd	25,934	0.00
CNY 42,367	LONGi Green Energy Technology Co Ltd	136,253	0.02	HKD 747,000	People's Insurance Co Group of China Ltd	229,594	0.04
USD 17,075	Lufax Holding Ltd	52,420	0.01	CNY 83,300	People's Insurance Co Group of China Ltd	56,621	0.01
CNY 8,300	Luzhou Laojiao Co Ltd	209,138	0.03	CNY 9,300	Perfect World Co Ltd/China	15,464	0.00
CNY 11,900	Mango Excellent Media Co Ltd	42,114	0.01	CNY 5,625	Pharmaron Beijing Co Ltd	22,893	0.00
CNY 2,891	Maxscend Microelectronics Co Ltd	57,247	0.01	HKD 560,310	PICC Property & Casualty Co Ltd	665,895	0.11
CNY 19,200	Meihua Holdings Group Co Ltd	25,751	0.00	CNY 105,100	Ping An Bank Co Ltd	138,596	0.02
CNY 14,100	Meinian Onehealth Healthcare Holdings Co Ltd	11,901	0.00	HKD 60,200	Ping An Healthcare and Technology Co Ltd	136,921	0.02

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
China (continued)				China (continued)			
HKD 603,500	Ping An Insurance Group Co of China Ltd	2,732,098	0.44	USD 59,040	Shanghai Baosight Software Co Ltd	125,165	0.02
CNY 44,300	Ping An Insurance Group Co of China Ltd	250,722	0.04	CNY 536	Shanghai BOCHU Electronic Technology Corp Ltd	19,053	0.00
CNY 1,237	Piotech Inc	40,182	0.01	CNY 12,400	Shanghai Construction Group Co Ltd	4,075	0.00
CNY 65,900	Poly Developments and Holdings Group Co Ltd	91,623	0.02	CNY 49,100	Shanghai Electric Group Co Ltd	28,754	0.01
HKD 41,200	Pop Mart International Group Ltd	106,844	0.02	CNY 13,700	Shanghai Electric Power Co Ltd	16,277	0.00
HKD 731,000	Postal Savings Bank of China Co Ltd	349,185	0.06	HKD 54,000	Shanghai Fosun Pharmaceutical Group Co Ltd	117,563	0.02
CNY 184,600	Postal Savings Bank of China Co Ltd	112,773	0.02	CNY 8,200	Shanghai Fosun Pharmaceutical Group Co Ltd	28,824	0.01
CNY 105,600	Power Construction Corp of China Ltd	72,520	0.01	CNY 2,300	Shanghai Fudan Microelectronics Group Co Ltd	12,478	0.00
CNY 967	Pylon Technologies Co Ltd	14,395	0.00	CNY 10,900	Shanghai International Airport Co Ltd	50,179	0.01
CNY 5,802	Qi An Xin Technology Group Inc	32,666	0.01	CNY 6,900	Shanghai Jinjiang International Hotels Co Ltd	28,974	0.01
USD 11,200	Qifu Technology Inc	177,184	0.03	CNY 4,592	Shanghai Junshi Biosciences Co Ltd	26,976	0.01
CNY 29,900	Qinghai Salt Lake Industry Co Ltd	66,975	0.01	CNY 54,800	Shanghai Lingang Holdings Corp Ltd	77,345	0.01
CNY 9,900	Risen Energy Co Ltd	24,539	0.00	CNY 6,200	Shanghai M&G Stationery Inc	32,695	0.01
CNY 2,600	Rockchip Electronics Co Ltd	23,150	0.00	CNY 3,300	Shanghai Moons' Electric Co Ltd	30,518	0.01
CNY 58,500	Rongsheng Petrochemical Co Ltd	85,031	0.01	HKD 87,900	Shanghai Pharmaceuticals Holding Co Ltd	128,554	0.02
CNY 10,600	Sailun Group Co Ltd	17,492	0.00	CNY 3,000	Shanghai Pharmaceuticals Holding Co Ltd	7,049	0.00
CNY 37,100	Sanan Optoelectronics Co Ltd	72,162	0.01	CNY 142,090	Shanghai Pudong Development Bank Co Ltd	132,101	0.02
CNY 1,000	Sangfor Technologies Inc	10,152	0.00	CNY 7,540	Shanghai Putailai New Energy Technology Co Ltd	22,163	0.00
HKD 109,000	Sany Heavy Equipment International Holdings Co Ltd	105,391	0.02	CNY 67,100	Shanghai RAAS Blood Products Co Ltd	75,387	0.01
CNY 62,500	Sany Heavy Industry Co Ltd	120,864	0.02	CNY 77,100	Shanghai Rural Commercial Bank Co Ltd	62,151	0.01
CNY 21,094	Satellite Chemical Co Ltd	43,695	0.01	CNY 6,852	Shanghai United Imaging Healthcare Co Ltd	131,842	0.02
CNY 25,800	SDIC Capital Co Ltd	24,421	0.00	CNY 8,791	Shanghai Yuyuan Tourist Mart Group Co Ltd	7,667	0.00
CNY 48,500	SDIC Power Holdings Co Ltd	89,772	0.02	CNY 12,000	Shanxi Coal International Energy Group Co Ltd	29,509	0.01
CNY 6,500	Seazen Holdings Co Ltd	10,416	0.00	CNY 26,900	Shanxi Coking Coal Energy Group Co Ltd	37,324	0.01
CNY 10,400	Seres Group Co Ltd	111,294	0.02	CNY 19,600	Shanxi Lu'an Environmental Energy Development Co Ltd	60,309	0.01
CNY 26,100	SF Holding Co Ltd	148,083	0.02	CNY 28,700	Shanxi Meijin Energy Co Ltd	26,844	0.00
CNY 2,047	SG Micro Corp	25,588	0.00	CNY 17,500	Shanxi Taigang Stainless Steel Co Ltd	9,167	0.00
CNY 55,100	Shaanxi Coal Industry Co Ltd	161,649	0.03	CNY 6,500	Shanxi Xinghuacun Fen Wine Factory Co Ltd	210,621	0.03
CNY 10,950	Shan Xi Hua Yang Group New Energy Co Ltd	15,009	0.00	CNY 3,000	Shede Spirits Co Ltd	40,741	0.01
CNY 14,420	Shandong Gold Mining Co Ltd	46,314	0.01	CNY 6,600	Shenghe Resources Holding Co Ltd	9,436	0.00
HKD 84,000	Shandong Gold Mining Co Ltd	159,425	0.03	CNY 9,500	Shengyi Technology Co Ltd	24,428	0.00
CNY 8,710	Shandong Hualu Hengsheng Chemical Co Ltd	33,748	0.01	CNY 1,820	Shennan Circuits Co Ltd	18,145	0.00
CNY 2,400	Shandong Linglong Tyre Co Ltd	6,481	0.00	CNY 177,800	Shenwan Hongyuan Group Co Ltd	110,866	0.02
CNY 268,000	Shandong Nanshan Aluminum Co Ltd	110,654	0.02				
CNY 15,000	Shandong Sun Paper Industry JSC Ltd	25,637	0.00				
HKD 236,000	Shandong Weigao Group Medical Polymer Co Ltd	229,999	0.04				
CNY 13,440	Shanghai Aiko Solar Energy Co Ltd	33,295	0.01				
CNY 4,900	Shanghai Bairun Investment Holding Group Co Ltd	16,935	0.00				
CNY 7,909	Shanghai Baosight Software Co Ltd	54,203	0.01				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
China (continued)				China (continued)			
CNY 5,040	Shenzhen Capchem Technology Co Ltd	33,479	0.01	CNY 5,400	Sunwoda Electronic Co Ltd	11,193	0.00
CNY 1,280	Shenzhen Dynanonic Co Ltd	10,971	0.00	CNY 3,387	SUPCON Technology Co Ltd	21,571	0.00
CNY 23,200	Shenzhen Energy Group Co Ltd	21,015	0.00	CNY 4,700	Suzhou Dongshan Precision Manufacturing Co Ltd	12,000	0.00
CNY 11,919	Shenzhen Inovance Technology Co Ltd	105,689	0.02	CNY 768	Suzhou Maxwell Technologies Co Ltd	13,968	0.00
CNY 10,600	Shenzhen Kaifa Technology Co Ltd	24,131	0.00	CNY 3,100	Suzhou TFC Optical Communication Co Ltd	39,844	0.01
CNY 3,700	Shenzhen Kangtai Biological Products Co Ltd	14,108	0.00	CNY 98,900	TCL Technology Group Corp	59,724	0.01
CNY 900	Shenzhen Kedali Industry Co Ltd	10,675	0.00	CNY 24,375	TCL Zhonghuan Renewable Energy Technology Co Ltd	53,538	0.01
CNY 6,700	Shenzhen Mindray Bio-Medical Electronics Co Ltd	273,435	0.04	HKD 593,100	Tencent Holdings Ltd	22,300,448	3.58
CNY 3,000	Shenzhen New Industries Biomedical Engineering Co Ltd	32,947	0.01	USD 70,600	Tencent Music Entertainment Group-ADR	636,106	0.10
CNY 3,700	Shenzhen Salubris Pharmaceuticals Co Ltd	16,971	0.00	CNY 2,000	Thunder Software Technology Co Ltd	22,487	0.00
CNY 1,500	Shenzhen SC New Energy Technology Corp	15,591	0.00	CNY 10,100	Tianqi Lithium Corp	79,134	0.01
CNY 9,300	Shenzhen SED Industry Co Ltd	27,663	0.01	CNY 15,200	Tianshan Aluminum Group Co Ltd	12,829	0.00
CNY 4,400	Shenzhen Senior Technology Material Co Ltd	9,528	0.00	HKD 186,000	Tingyi Cayman Islands Holding Corp	226,767	0.04
CNY 4,417	Shenzhen Transsion Holdings Co Ltd	85,851	0.01	CNY 8,400	Titan Wind Energy Suzhou Co Ltd	13,684	0.00
HKD 68,400	Shenzhou International Group Holdings Ltd	704,274	0.11	HKD 116,800	Tongcheng Travel Holdings Ltd	215,993	0.04
CNY 8,600	Shijiazhuang Yiling Pharmaceutical Co Ltd	27,863	0.01	CNY 8,400	TongFu Microelectronics Co Ltd	27,274	0.01
CNY 24,500	Sichuan Chuantou Energy Co Ltd	52,024	0.01	CNY 7,100	Tongkun Group Co Ltd	15,086	0.00
CNY 42,600	Sichuan Hebang Biotechnology Co Ltd	14,119	0.00	CNY 5,700	Tongling Nonferrous Metals Group Co Ltd	2,626	0.00
CNY 8,700	Sichuan Kelun Pharmaceutical Co Ltd	35,494	0.01	CNY 28,300	Tongwei Co Ltd	99,479	0.02
CNY 61,460	Sichuan Road and Bridge Group Co Ltd	64,648	0.01	CNY 900	Topchoice Medical Corp	9,663	0.00
CNY 2,100	Sichuan Swellfun Co Ltd	17,332	0.00	HKD 166,000	Topsports International Holdings Ltd	129,253	0.02
CNY 3,100	Sieyuan Electric Co Ltd	22,656	0.00	HKD 89,000	TravelSky Technology Ltd	153,870	0.03
TWD 31,000	Silergy Corp	505,042	0.08	HKD 48,700	Trip.com Group Ltd	1,731,323	0.28
CNY 18,300	Sinoma International Engineering Co	24,004	0.00	HKD 56,000	Tsingtao Brewery Co Ltd	375,793	0.06
CNY 4,400	Sinoma Science & Technology Co Ltd	9,837	0.00	CNY 5,900	Tsingtao Brewery Co Ltd	61,936	0.01
CNY 2,100	Sinomine Resource Group Co Ltd	11,003	0.00	CNY 5,379	Unigroup Guoxin Microelectronics Co Ltd	50,953	0.01
HKD 126,400	Sinopharm Group Co Ltd	331,032	0.05	HKD 115,000	Uni-President China Holdings Ltd	81,737	0.01
CNY 2,352	Skshu Paint Co Ltd	15,726	0.00	CNY 10,640	Unisplendour Corp Ltd	28,914	0.01
HKD 176,000	Smooere International Holdings Ltd	146,506	0.02	CNY 12,100	Universal Scientific Industrial Shanghai Co Ltd	25,676	0.00
CNY 13,680	Songcheng Performance Development Co Ltd	18,962	0.00	CNY 3,193	Verisilicon Microelectronics Shanghai Co Ltd	22,403	0.00
CNY 22,500	SooChow Securities Co Ltd	23,098	0.00	CNY 8,900	Walvax Biotechnology Co Ltd	29,385	0.01
CNY 41,000	Southwest Securities Co Ltd	23,550	0.00	CNY 14,200	Wanda Film Holding Co Ltd	25,965	0.00
CNY 9,800	Spring Airlines Co Ltd	69,090	0.01	CNY 17,700	Wanhua Chemical Group Co Ltd	190,955	0.03
CNY 1,100	StarPower Semiconductor Ltd	27,961	0.01	HKD 448,000	Want Want China Holdings Ltd	270,801	0.04
CNY 8,100	Sungrow Power Supply Co Ltd	99,638	0.02	HKD 189,000	Weichai Power Co Ltd	315,623	0.05
HKD 67,100	Sunny Optical Technology Group Co Ltd	608,824	0.10	CNY 29,600	Weichai Power Co Ltd	56,742	0.01
CNY 4,300	Sunresin New Materials Co Ltd	32,042	0.01	CNY 3,040	Weihai Guangwei Composites Co Ltd	11,386	0.00
				CNY 37,100	Wens Foodstuffs Group Co Ltd	104,517	0.02
				CNY 14,900	Western Mining Co Ltd	29,860	0.01
				CNY 116,900	Western Securities Co Ltd	104,577	0.02
				CNY 1,909	Western Superconducting Technologies Co Ltd	14,271	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
China (continued)				China (continued)			
CNY 7,210	Will Semiconductor Co Ltd Shanghai	108,050	0.02	CNY 26,700	Zhejiang China Commodities City Group Co Ltd	27,448	0.01
CNY 7,800	Wingtech Technology Co Ltd	46,347	0.01	CNY 9,100	Zhejiang Chint Electrics Co Ltd	27,489	0.01
CNY 28,600	Wuchan Zhongda Group Co Ltd	17,793	0.00	CNY 20,100	Zhejiang Dahua Technology Co Ltd	52,081	0.01
CNY 14,778	Wuhan Guide Infrared Co Ltd	15,150	0.00	CNY 3,400	Zhejiang Dingli Machinery Co Ltd	24,433	0.00
CNY 21,300	Wuliangye Yibin Co Ltd	419,712	0.07	HKD 168,360	Zhejiang Expressway Co Ltd	112,333	0.02
CNY 15,500	WUS Printed Circuit Kunshan Co Ltd	48,150	0.01	CNY 6,100	Zhejiang Huahai Pharmaceutical Co Ltd	12,567	0.00
HKD 34,445	WuXi AppTec Co Ltd	350,469	0.06	CNY 9,320	Zhejiang Huayou Cobalt Co Ltd	43,101	0.01
CNY 13,696	WuXi AppTec Co Ltd	139,949	0.02	CNY 9,600	Zhejiang Jingsheng Mechanical & Electrical Co Ltd	59,442	0.01
CNY 891	Wuxi Autowell Technology Co Ltd	11,324	0.00	CNY 8,600	Zhejiang Jiuzhou Pharmaceutical Co Ltd	29,240	0.01
HKD 333,500	Wuxi Biologics Cayman Inc	1,264,204	0.20	CNY 7,800	Zhejiang Juhua Co Ltd	18,063	0.00
CNY 63,200	XCMG Construction Machinery Co Ltd	48,461	0.01	HKD 45,000	Zhejiang Leapmotor Technology Co Ltd	205,736	0.03
CNY 11,500	Xiamen C & D Inc	15,553	0.00	CNY 14,112	Zhejiang NHU Co Ltd	33,612	0.01
CNY 1,700	Xiamen Faratronic Co Ltd	22,108	0.00	CNY 2,800	Zhejiang Supor Co Ltd	20,845	0.00
HKD 1,336,200	Xiaomi Corp	2,669,474	0.43	CNY 4,300	Zhejiang Weiming Environment Protection Co Ltd	9,662	0.00
CNY 14,575	Xinjiang Daqo New Energy Co Ltd	60,526	0.01	CNY 5,800	Zhejiang Weixing New Building Materials Co Ltd	11,786	0.00
HKD 458,514	Xinyi Solar Holdings Ltd	267,761	0.04	CNY 13,500	Zheshang Securities Co Ltd	19,774	0.00
HKD 84,800	XPeng Inc	615,756	0.10	HKD 66,400	ZhongAn Online P&C Insurance Co Ltd	151,702	0.03
HKD 114,000	Yadea Group Holdings Ltd	200,304	0.03	CNY 4,400	Zhongji Innolight Co Ltd	69,770	0.01
HKD 223,000	Yankuang Energy Group Co Ltd	423,807	0.07	HKD 79,500	Zhongsheng Group Holdings Ltd	190,184	0.03
CNY 15,600	Yankuang Energy Group Co Ltd	43,400	0.01	CNY 36,200	Zhongtai Securities Co Ltd	34,875	0.01
CNY 3,800	Yantai Jereh Oilfield Services Group Co Ltd	15,001	0.00	HKD 53,900	Zhuzhou CRRC Times Electric Co Ltd	153,930	0.03
CNY 4,340	Yealink Network Technology Corp Ltd	18,011	0.00	CNY 2,381	Zhuzhou CRRC Times Electric Co Ltd	12,148	0.00
CNY 3,640	Yifeng Pharmacy Chain Co Ltd	20,468	0.00	CNY 8,500	Zhuzhou Kibing Group Co Ltd	8,165	0.00
CNY 13,500	Yihai Kerry Arawana Holdings Co Ltd	63,285	0.01	CNY 84,600	Zoomlion Heavy Industry Science and Technology Co Ltd	77,583	0.01
CNY 10,700	Yintai Gold Co Ltd	22,540	0.00	HKD 66,432	ZTE Corp	148,373	0.02
CNY 59,500	Yonghui Superstores Co Ltd	23,564	0.00	CNY 26,300	ZTE Corp	97,804	0.02
CNY 2,470	YongXing Special Materials Technology Co Ltd	18,111	0.00	USD 35,400	ZTO Express Cayman Inc-ADR	753,312	0.12
CNY 12,520	Yonyou Network Technology Co Ltd	31,280	0.01	Total China		150,954,759	24.23
CNY 22,400	YTO Express Group Co Ltd	38,662	0.01	Colombia			
CNY 9,880	Yunda Holding Co Ltd	10,351	0.00	COP 24,405	Bancolombia SA	209,150	0.04
CNY 13,400	Yunnan Aluminium Co Ltd	22,996	0.00	COP 35,042	Bancolombia SA-Preferred Stock	270,639	0.04
CNY 9,660	Yunnan Baiyao Group Co Ltd	66,678	0.01	COP 32,505	Interconexion Electrica SA ESP	129,886	0.02
CNY 2,100	Yunnan Botanee Bio-Technology Group Co Ltd	20,105	0.00	Total Colombia		609,675	0.10
CNY 35,200	Yunnan Chihong Zinc&Germanium Co Ltd	24,964	0.00	Cyprus			
CNY 6,800	Yunnan Energy New Material Co Ltd	54,262	0.01	USD 6,121	TCS Group Holding PLC-GDR*	0	0.00
CNY 8,200	Yunnan Yuntianhua Co Ltd	17,965	0.00	Total Cyprus		0	0.00
CNY 13,700	Yutong Bus Co Ltd	25,493	0.00	Czech Republic			
HKD 90,960	Zai Lab Ltd	250,449	0.04	CZK 15,182	CEZ AS	651,106	0.10
CNY 6,500	Zangge Mining Co Ltd	23,131	0.00	CZK 7,185	Komerčni Banka AS	232,914	0.04
CNY 3,500	Zhangzhou Pientzehuang Pharmaceutical Co Ltd	118,946	0.02	CZK 30,609	Moneta Money Bank AS	128,190	0.02
HKD 120,500	Zhaojin Mining Industry Co Ltd	149,843	0.02	Total Czech Republic		1,012,210	0.16
CNY 31,100	Zhejiang Century Huatong Group Co Ltd	22,537	0.00				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
Egypt				Hong Kong (continued)			
EGP 197,519	Commercial International Bank - Egypt (CIB)	281,157	0.05	HKD 189,000	Chow Tai Fook Jewellery Group Ltd	281,253	0.04
EGP 51,770	Eastern Co SAE	28,358	0.00	HKD 546,000	CITIC Ltd	545,402	0.09
EGP 73,530	EFG Holding S.A.E.	23,920	0.00	HKD 136,237	Cosco Shipping Ports Ltd	98,402	0.02
Total Egypt		333,435	0.05	HKD 136,000	Far East Horizon Ltd	106,939	0.02
Greece				HKD 266,000	Guangdong Investment Ltd	193,490	0.03
EUR 209,235	Alpha Services and Holdings SA	355,711	0.06	HKD 56,000	Hua Hong Semiconductor Ltd	135,400	0.02
EUR 243,285	Eurobank Ergasias Services and Holdings SA	432,679	0.07	HKD 67,500	Kingboard Holdings Ltd	161,477	0.03
EUR 1,608	FF Group*	0	0.00	HKD 87,000	Kingboard Laminates Holdings Ltd	74,872	0.01
EUR 18,116	Hellenic Telecommunications Organization SA	258,153	0.04	HKD 364,000	Kunlun Energy Co Ltd	328,174	0.05
EUR 6,024	JUMBO SA	167,159	0.02	HKD 12,500	Orient Overseas International Ltd	174,488	0.03
EUR 6,466	Motor Oil Hellas Corinth Refineries SA	169,710	0.03	HKD 978,000	Sino Biopharmaceutical Ltd	434,608	0.07
EUR 7,035	Mytilineos SA	285,204	0.04	HKD 64,000	Sinotruk Hong Kong Ltd	125,565	0.02
EUR 70,006	National Bank of Greece SA	486,419	0.08	HKD 35,000	Vinda International Holdings Ltd	101,972	0.02
EUR 10,204	OPAP SA	173,248	0.03	HKD 143,520	Yuexiu Property Co Ltd	116,896	0.02
EUR 65,515	Piraeus Financial Holdings SA	231,588	0.04	Total Hong Kong		7,687,378	1.23
EUR 19,549	Public Power Corp SA	240,998	0.04	Hungary			
Total Greece		2,800,869	0.45	HUF 42,850	MOL Hungarian Oil & Gas PLC	349,977	0.06
Hong Kong				HUF 22,470	OTP Bank Nyrt	1,026,070	0.16
HKD 508,508	Alibaba Health Information Technology Ltd	276,117	0.04	HUF 12,885	Richter Gedeon Nyrt	325,844	0.05
HKD 48,000	Beijing Enterprises Holdings Ltd	166,894	0.03	Total Hungary		1,701,891	0.27
HKD 328,000	Beijing Enterprises Water Group Ltd	73,089	0.01	India			
HKD 254,000	Brilliance China Automotive Holdings Ltd	141,499	0.02	INR 5,155	ABB India Ltd	289,602	0.05
HKD 69,872	C&D International Investment Group Ltd	148,897	0.02	INR 16,189	Adani Enterprises Ltd	554,255	0.09
HKD 341,296	China Everbright Environment Group Ltd	111,018	0.02	INR 29,845	Adani Green Energy Ltd	572,771	0.09
HKD 268,200	China Gas Holdings Ltd	264,815	0.04	INR 49,661	Adani Ports & Special Economic Zone Ltd	611,320	0.10
HKD 127,268	China Merchants Port Holdings Co Ltd	173,417	0.03	INR 72,592	Adani Power Ltd	458,118	0.07
HKD 301,000	China Overseas Land & Investment Ltd	530,413	0.08	INR 56,378	Ambuja Cements Ltd	352,914	0.06
HKD 120,000	China Overseas Property Holdings Ltd	90,055	0.01	INR 14,088	APL Apollo Tubes Ltd	260,179	0.04
HKD 442,000	China Power International Development Ltd	162,455	0.03	INR 9,508	Apollo Hospitals Enterprise Ltd	651,750	0.10
HKD 128,257	China Resources Beer Holdings Co Ltd	561,742	0.09	INR 136,905	Ashok Leyland Ltd	298,690	0.05
HKD 86,900	China Resources Gas Group Ltd	284,898	0.05	INR 33,656	Asian Paints Ltd	1,376,109	0.22
HKD 269,111	China Resources Land Ltd	964,982	0.15	INR 11,410	Astral Ltd	261,557	0.04
HKD 180,211	China Resources Power Holdings Co Ltd	360,951	0.06	INR 15,011	AU Small Finance Bank Ltd	142,040	0.02
HKD 200,000	China State Construction International Holdings Ltd	231,285	0.04	INR 24,745	Aurobindo Pharma Ltd	322,346	0.05
HKD 142,898	China Taiping Insurance Holdings Co Ltd	122,977	0.02	INR 13,262	Avenue Supermarts Ltd	650,663	0.10
HKD 284,000	China Traditional Chinese Medicine Holdings Co Ltd	142,936	0.02	INR 205,690	Axis Bank Ltd	2,724,695	0.44
				INR 6,351	Bajaj Auto Ltd	518,776	0.08
				INR 24,505	Bajaj Finance Ltd	2,157,895	0.35
				INR 35,950	Bajaj Finserv Ltd	728,299	0.12
				INR 2,519	Bajaj Holdings & Investment Ltd	232,321	0.04
				INR 7,679	Balkrishna Industries Ltd	237,027	0.04
				INR 68,449	Bandhan Bank Ltd	198,568	0.03
				INR 97,047	Bank of Baroda	269,517	0.04
				INR 27,045	Berger Paints India Ltd	196,515	0.03
				INR 293,256	Bharat Electronics Ltd	649,145	0.10
				INR 24,214	Bharat Forge Ltd	360,342	0.06
				INR 71,535	Bharat Petroleum Corp Ltd	387,403	0.06
				INR 200,986	Bharti Airtel Ltd	2,493,071	0.40
				INR 10,237	Britannia Industries Ltd	656,739	0.11

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
India (continued)				India (continued)			
INR 55,246	CG Power & Industrial Solutions Ltd	301,678	0.05	INR 11,973	Maruti Suzuki India Ltd	1,482,328	0.24
INR 38,500	Cholamandalam Investment and Finance Co Ltd	582,864	0.09	INR 73,296	Max Healthcare Institute Ltd	604,460	0.10
INR 42,682	Cipla Ltd	639,252	0.10	INR 7,527	Mphasis Ltd	247,821	0.04
INR 121,527	Coal India Ltd	549,118	0.09	INR 187	MRF Ltd	291,194	0.05
INR 11,652	Colgate-Palmolive India Ltd	354,221	0.06	INR 11,968	Muthoot Finance Ltd	212,325	0.03
INR 26,961	Container Corp Of India Ltd	278,524	0.04	INR 2,815	Nestle India Ltd	899,173	0.14
INR 12,960	Cummins India Ltd	305,872	0.05	INR 381,192	NTPC Ltd	1,425,340	0.23
INR 58,592	Dabur India Ltd	392,333	0.06	INR 253,280	Oil & Natural Gas Corp Ltd	624,116	0.10
INR 11,279	Divi's Laboratories Ltd	529,144	0.09	INR 19,204	One 97 Communications Ltd	146,649	0.02
INR 58,255	DLF Ltd	508,527	0.08	INR 583	Page Industries Ltd	269,822	0.04
INR 8,736	Dr Reddy's Laboratories Ltd	608,679	0.10	INR 3,712	Persistent Systems Ltd	329,626	0.05
INR 12,870	Eicher Motors Ltd	640,842	0.10	INR 76,277	Petronet LNG Ltd	204,090	0.03
INR 215,052	GAIL India Ltd	418,920	0.07	INR 7,907	PI Industries Ltd	334,082	0.05
INR 38,537	Godrej Consumer Products Ltd	523,868	0.08	INR 14,496	Pidilite Industries Ltd	472,976	0.08
INR 11,793	Godrej Properties Ltd	285,331	0.05	INR 3,640	Polycab India Ltd	239,923	0.04
INR 24,781	Grasim Industries Ltd	635,742	0.10	INR 127,052	Power Finance Corp Ltd	584,159	0.09
INR 23,682	Havells India Ltd	389,308	0.06	INR 402,739	Power Grid Corp of India Ltd	1,148,004	0.18
INR 82,164	HCL Technologies Ltd	1,447,605	0.23	INR 111,422	REC Ltd	552,800	0.09
INR 7,946	HDFC Asset Management Co Ltd	306,042	0.05	INR 270,820	Reliance Industries Ltd	8,412,746	1.35
INR 248,281	HDFC Bank Ltd	5,099,810	0.82	INR 223,777	Samvardhana Motherson International Ltd	274,162	0.04
INR 78,948	HDFC Life Insurance Co Ltd	613,548	0.10	INR 26,535	SBI Cards & Payment Services Ltd	242,235	0.04
INR 10,315	Hero MotoCorp Ltd	513,130	0.08	INR 36,775	SBI Life Insurance Co Ltd	633,115	0.10
INR 100,013	Hindalco Industries Ltd	738,976	0.12	INR 851	Shree Cement Ltd	293,028	0.05
INR 16,298	Hindustan Aeronautics Ltd	549,183	0.09	INR 26,429	Shriram Finance Ltd	652,136	0.10
INR 54,594	Hindustan Petroleum Corp Ltd	261,706	0.04	INR 8,472	Siemens Ltd	409,755	0.07
INR 72,383	Hindustan Unilever Ltd	2,317,221	0.37	INR 38,750	Sona Blw Precision Forgings Ltd	300,123	0.05
INR 458,307	ICICI Bank Ltd	5,488,862	0.88	INR 14,078	SRF Ltd	419,436	0.07
INR 22,672	ICICI Lombard General Insurance Co Ltd	386,913	0.06	INR 152,825	State Bank of India	1,179,148	0.19
INR 34,012	ICICI Prudential Life Insurance Co Ltd	218,609	0.04	INR 81,870	Sun Pharmaceutical Industries Ltd	1,239,112	0.20
INR 324,369	IDFC First Bank Ltd	346,534	0.06	INR 5,983	Supreme Industries Ltd	326,634	0.05
INR 80,758	Indian Hotels Co Ltd	425,414	0.07	INR 823,033	Suzlon Energy Ltd	377,820	0.06
INR 265,115	Indian Oil Corp Ltd	413,696	0.07	INR 7,249	Tata Communications Ltd	154,216	0.03
INR 22,157	Indian Railway Catering & Tourism Corp Ltd	236,311	0.04	INR 81,292	Tata Consultancy Services Ltd	3,705,795	0.60
INR 31,393	Indraprastha Gas Ltd	157,826	0.03	INR 43,769	Tata Consumer Products Ltd	571,638	0.09
INR 23,387	IndusInd Bank Ltd	449,381	0.07	INR 3,219	Tata Elxsi Ltd	338,614	0.05
INR 6,667	Info Edge India Ltd	411,824	0.07	INR 139,214	Tata Motors Ltd	1,304,832	0.21
INR 294,714	Infosys Ltd	5,464,412	0.88	INR 54,305	Tata Motors Ltd	338,893	0.05
INR 12,730	InterGlobe Aviation Ltd	453,906	0.07	INR 110,748	Tata Power Co Ltd	442,054	0.07
INR 258,167	ITC Ltd	1,433,645	0.23	INR 625,011	Tata Steel Ltd	1,048,523	0.17
INR 31,948	Jindal Steel & Power Ltd	287,216	0.05	INR 43,820	Tech Mahindra Ltd	670,172	0.11
INR 286,621	Jio Financial Services Ltd	802,372	0.13	INR 30,468	Titan Co Ltd	1,345,734	0.22
INR 56,518	JSW Steel Ltd	597,858	0.10	INR 9,657	Torrent Pharmaceuticals Ltd	267,560	0.04
INR 36,263	Jubilant Foodworks Ltd	246,238	0.04	INR 17,072	Trent Ltd	626,749	0.10
INR 98,338	Kotak Mahindra Bank Ltd	2,254,901	0.36	INR 10,037	Tube Investments of India Ltd	427,183	0.07
INR 19,140	Lupin Ltd	304,292	0.05	INR 22,187	TVS Motor Co Ltd	540,132	0.09
INR 20,350	Macrotech Developers Ltd	250,310	0.04	INR 9,945	UltraTech Cement Ltd	1,255,235	0.20
INR 82,481	Mahindra & Mahindra Ltd	1,714,172	0.28	INR 27,452	United Spirits Ltd	368,743	0.06
INR 48,843	Marico Ltd	321,947	0.05	INR 44,116	UPL Ltd	311,332	0.05
				INR 42,798	Varun Beverages Ltd	636,155	0.10
				INR 68,530	Vedanta Ltd	212,927	0.03
				INR 121,813	Wipro Ltd	689,916	0.11

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
India (continued)				Korea (continued)			
INR 1,218,434	Yes Bank Ltd	314,076	0.05	KRW 2,000	HD Hyundai Heavy Industries Co Ltd	200,326	0.03
INR 428,642	Zomato Ltd	637,191	0.10	KRW 3,977	HD Korea Shipbuilding & Offshore Engineering Co Ltd	373,336	0.06
Total India		102,106,718	16.39	KRW 10,989	HLB Inc	432,597	0.07
Indonesia				KRW 22,889	HMM Co Ltd	347,982	0.06
IDR 1,365,500	Adaro Energy Indonesia Tbk PT	211,073	0.03	KRW 2,844	Hotel Shilla Co Ltd	144,419	0.02
IDR 573,800	Amman Mineral Internasional PT	244,099	0.04	KRW 1,760	HYBE Co Ltd	319,093	0.05
IDR 1,632,200	Astra International Tbk PT	598,943	0.10	KRW 7,311	Hyundai Engineering & Construction Co Ltd	198,116	0.03
IDR 4,955,400	Bank Central Asia Tbk PT	3,025,314	0.49	KRW 1,780	Hyundai Glovis Co Ltd	264,671	0.04
IDR 3,248,900	Bank Mandiri Persero Tbk PT	1,276,602	0.21	KRW 2,281	Hyundai Mipo Dockyard Co Ltd	150,366	0.02
IDR 1,397,200	Bank Negara Indonesia Persero Tbk PT	487,754	0.08	KRW 5,199	Hyundai Mobis Co Ltd	956,723	0.15
IDR 6,083,673	Bank Rakyat Indonesia Persero Tbk PT	2,262,066	0.36	KRW 11,802	Hyundai Motor Co	1,864,824	0.30
IDR 2,807,707	Barito Pacific Tbk PT	242,531	0.04	KRW 3,852	Hyundai Motor Co—Preferred Stock	341,563	0.05
IDR 692,300	Charoen Pokphand Indonesia Tbk PT	225,941	0.04	KRW 2,020	Hyundai Motor Co—Preferred Stock	178,018	0.03
IDR 78,051,700	GoTo Gojek Tokopedia Tbk PT	435,958	0.07	KRW 8,075	Hyundai Steel Co	228,851	0.04
IDR 248,400	Indah Kiat Pulp & Paper Tbk PT	134,307	0.02	KRW 12,279	Industrial Bank of Korea	113,075	0.02
IDR 223,500	Indofood CBP Sukses Makmur Tbk PT	153,505	0.02	KRW 2,685	JYP Entertainment Corp	211,189	0.03
IDR 438,500	Indofood Sukses Makmur Tbk PT	183,693	0.03	KRW 26,937	Kakao Corp	1,135,709	0.18
IDR 1,989,500	Kalbe Farma Tbk PT	208,034	0.03	KRW 15,753	KakaoBank Corp	348,599	0.06
IDR 463,816	Merdeka Copper Gold Tbk PT	81,334	0.01	KRW 2,223	Kakaopay Corp	85,095	0.01
IDR 1,919,600	Sarana Menara Nusantara Tbk PT	123,427	0.02	KRW 9,606	Kangwon Land Inc	119,338	0.02
IDR 329,879	Semen Indonesia Persero Tbk PT	137,119	0.02	KRW 33,636	KB Financial Group Inc	1,412,926	0.23
IDR 1,603,100	Sumber Alfaria Trijaya Tbk PT	305,065	0.05	KRW 23,130	Kia Corp	1,795,947	0.29
IDR 4,265,300	Telkom Indonesia Persero Tbk PT	1,094,235	0.18	KRW 24,094	Korea Electric Power Corp	353,581	0.06
IDR 759,300	Unilever Indonesia Tbk PT	174,081	0.03	KRW 3,846	Korea Investment Holdings Co Ltd	183,058	0.03
IDR 133,269	United Tractors Tbk PT	195,831	0.03	KRW 791	Korea Zinc Co Ltd	305,861	0.05
Total Indonesia		11,800,912	1.90	KRW 16,578	Korean Air Lines Co Ltd	307,644	0.05
Korea				KRW 2,730	Krafton Inc	410,380	0.07
KRW 2,853	Amorepacific Corp	321,209	0.05	KRW 6,266	KT Corp	167,366	0.03
KRW 14,154	Celltrion Inc	2,214,482	0.36	KRW 9,783	KT&G Corp	660,100	0.11
KRW 1,785	Celltrion Pharm Inc	127,787	0.02	KRW 2,902	Kum Yang Co Ltd	246,058	0.04
KRW 741	CJ CheilJedang Corp	186,415	0.03	KRW 1,636	Kumho Petrochemical Co Ltd	168,821	0.03
KRW 2,359	CosmoAM&T Co Ltd	269,804	0.04	KRW 2,391	L&F Co Ltd	378,728	0.06
KRW 5,614	Coway Co Ltd	249,337	0.04	KRW 4,388	LG Chem Ltd	1,700,141	0.27
KRW 4,343	DB Insurance Co Ltd	282,249	0.05	KRW 697	LG Chem Ltd—Preferred Stock	168,310	0.03
KRW 5,421	Doosan Bobcat Inc	212,143	0.03	KRW 8,921	LG Corp	595,010	0.10
KRW 34,205	Doosan Enerbility Co Ltd	422,284	0.07	KRW 21,755	LG Display Co Ltd	215,202	0.03
KRW 4,203	Ecopro BM Co Ltd	939,874	0.15	KRW 8,689	LG Electronics Inc	686,808	0.11
KRW 1,669	Ecopro Co Ltd	838,453	0.13	KRW 4,106	LG Energy Solution Ltd	1,362,928	0.22
KRW 1,519	F&F Co Ltd / New	105,206	0.02	KRW 862	LG H&H Co Ltd	237,604	0.04
KRW 4,000	GS Holdings Corp	127,028	0.02	KRW 1,344	LG Innotek Co Ltd	249,932	0.04
KRW 24,818	Hana Financial Group Inc	836,324	0.13	KRW 19,111	LG Uplus Corp	151,802	0.02
KRW 7,210	Hankook Tire & Technology Co Ltd	254,161	0.04	KRW 1,832	Lotte Chemical Corp	217,923	0.03
KRW 671	Hanmi Pharm Co Ltd	183,654	0.03	KRW 9,809	Meritz Financial Group Inc	450,122	0.07
KRW 4,163	Hanmi Semiconductor Co Ltd	199,439	0.03	KRW 24,843	Mirae Asset Securities Co Ltd	147,179	0.02
KRW 17,812	Hanon Systems	100,823	0.02	KRW 11,409	Naver Corp	1,984,328	0.32
KRW 3,344	Hanwha Aerospace Co Ltd	323,261	0.05	KRW 1,355	NCSOFT Corp	253,030	0.04
KRW 5,725	Hanwha Ocean Co Ltd	111,575	0.02	KRW 2,926	Netmarble Corp	131,998	0.02
KRW 10,031	Hanwha Solutions Corp	307,652	0.05	KRW 2,247	Orion Corp/Republic of Korea	202,560	0.03
KRW 4,033	HD Hyundai Co Ltd	198,221	0.03				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
Korea (continued)				Malaysia (continued)			
KRW 3,131	Pearl Abyss Corp	94,205	0.02	MYR 311,000	Dialog Group Bhd	140,102	0.02
KRW 4,729	Posco DX Co Ltd	263,273	0.04	MYR 171,207	Gamuda Bhd	171,021	0.03
KRW 2,551	POSCO FUTURE M Co Ltd	711,087	0.11	MYR 201,900	Genting Bhd	202,999	0.03
KRW 6,467	POSCO Holdings Inc	2,508,166	0.40	MYR 271,600	Genting Malaysia Bhd	159,000	0.03
KRW 4,834	Posco International Corp	234,212	0.04	MYR 61,684	Hong Leong Bank Bhd	253,717	0.04
KRW 1,497	Samsung Biologics Co Ltd	883,392	0.14	MYR 208,900	IHH Healthcare Bhd	274,139	0.04
KRW 6,956	Samsung C&T Corp	699,435	0.11	MYR 238,500	Inari Amertron Bhd	156,232	0.03
KRW 4,434	Samsung Electro-Mechanics Co Ltd	527,439	0.08	MYR 236,100	IOI Corp Bhd	201,931	0.03
KRW 426,998	Samsung Electronics Co Ltd	26,026,355	4.18	MYR 45,698	Kuala Lumpur Kepong Bhd	217,003	0.04
KRW 72,859	Samsung Electronics Co Ltd-Preferred Stock	3,524,432	0.57	MYR 446,340	Malayan Banking Bhd	863,539	0.14
KRW 15,118	Samsung Engineering Co Ltd	340,416	0.05	MYR 75,081	Malaysia Airports Holdings Bhd	120,260	0.02
KRW 2,907	Samsung Fire & Marine Insurance Co Ltd	593,634	0.10	MYR 212,000	Maxis Bhd	177,628	0.03
KRW 61,962	Samsung Heavy Industries Co Ltd	372,859	0.06	MYR 133,000	MISC Bhd	211,006	0.03
KRW 7,557	Samsung Life Insurance Co Ltd	405,457	0.07	MYR 280,900	MR DIY Group M Bhd	88,641	0.01
KRW 4,896	Samsung SDI Co Ltd	1,794,326	0.29	MYR 6,700	Nestle Malaysia Bhd	171,473	0.03
KRW 3,690	Samsung SDS Co Ltd	487,072	0.08	MYR 264,500	Petronas Chemicals Group Bhd	412,148	0.07
KRW 5,683	Samsung Securities Co Ltd	169,885	0.03	MYR 29,200	Petronas Dagangan Bhd	138,787	0.02
KRW 36,739	Shinhan Financial Group Co Ltd	1,145,330	0.18	MYR 73,300	Petronas Gas Bhd	277,567	0.04
KRW 3,015	SK Biopharmaceuticals Co Ltd	235,038	0.04	MYR 59,440	PPB Group Bhd	187,310	0.03
KRW 2,535	SK Bioscience Co Ltd	141,719	0.02	MYR 354,000	Press Metal Aluminium Holdings Bhd	370,564	0.06
KRW 48,657	SK Hynix Inc	5,345,885	0.86	MYR 1,218,400	Public Bank Bhd	1,137,527	0.18
KRW 2,169	SK IE Technology Co Ltd	132,878	0.02	MYR 102,150	QL Resources Bhd	126,937	0.02
KRW 3,471	SK Inc	479,725	0.08	MYR 144,742	RHB Bank Bhd	171,674	0.03
KRW 5,620	SK Innovation Co Ltd	612,226	0.10	MYR 279,834	Sime Darby Bhd	143,114	0.02
KRW 9,326	SK Square Co Ltd	380,890	0.06	MYR 201,704	Sime Darby Plantation Bhd	195,778	0.03
KRW 2,415	SK Telecom Co Ltd	93,945	0.01	MYR 105,359	Telekom Malaysia Bhd	127,256	0.02
KRW 1,766	SKC Co Ltd	124,233	0.02	MYR 244,000	Tenaga Nasional Bhd	533,136	0.09
KRW 4,291	S-Oil Corp	231,892	0.04	Total Malaysia		8,462,992	1.36
KRW 47,499	Woori Financial Group Inc	479,453	0.08	Mexico			
KRW 5,341	Yuhan Corp	285,318	0.05	MXN 291,600	Alfa SAB de CV	234,871	0.04
Total Korea		81,294,795	13.05	MXN 1,653,900	America Movil SAB de CV	1,537,240	0.25
Kuwait				MXN 40,450	Arca Continental SAB de CV	442,873	0.07
KWD 150,877	Agility Public Warehousing Co KSC	249,948	0.04	MXN 71,400	Banco del Bajio SA	239,483	0.04
KWD 131,599	Boubyan Bank KSCP	256,987	0.04	MXN 1,300,387	Cemex SAB de CV	1,015,153	0.16
KWD 175,571	Gulf Bank KSCP	160,571	0.03	MXN 49,660	Coca-Cola Femsa SAB de CV	472,041	0.08
KWD 765,724	Kuwait Finance House KSCP	1,809,327	0.29	MXN 271,900	Fibra Uno Administracion SA de CV REIT	490,831	0.08
KWD 62,488	Mabanee Co KPSC	171,448	0.03	MXN 172,700	Fomento Economico Mexicano SAB de CV	2,253,784	0.36
KWD 181,551	Mobile Telecommunications Co KSCP	299,581	0.05	MXN 17,780	Gruma SAB de CV	326,674	0.05
KWD 711,025	National Bank of Kuwait SAKP	2,068,857	0.33	MXN 17,000	Grupo Aeroportuario del Centro Norte SAB de CV	180,455	0.03
Total Kuwait		5,016,719	0.81	MXN 37,000	Grupo Aeroportuario del Pacifico SAB de CV	647,667	0.10
Luxembourg				MXN 14,780	Grupo Aeroportuario del Sureste SAB de CV	434,170	0.07
ZAR 12,636	Reinet Investments SCA	322,134	0.05	MXN 106,000	Grupo Bimbo SAB de CV	537,996	0.09
Total Luxembourg		322,134	0.05	MXN 52,964	Grupo Carso SAB de CV	592,958	0.09
Malaysia				MXN 233,873	Grupo Financiero Banorte SAB de CV	2,358,272	0.38
MYR 167,900	AMMB Holdings Bhd	146,524	0.02	MXN 173,300	Grupo Financiero Inbursa SAB de CV	478,009	0.08
MYR 276,086	Axiata Group Bhd	143,000	0.02	MXN 273,100	Grupo Mexico SAB de CV	1,518,826	0.24
MYR 328,000	CELCOMDIGI Bhd	291,238	0.05				
MYR 511,923	CIMB Group Holdings Bhd	651,741	0.11				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
Mexico (continued)				Poland (continued)			
MXN 18,710	Industrias Penoles SAB de CV	274,267	0.04	PLN 56,539	Powszechny Zaklad Ubezpieczen SA	679,661	0.11
MXN 144,400	Kimberly-Clark de Mexico SAB de CV	325,475	0.05	PLN 3,386	Santander Bank Polska SA	421,759	0.07
MXN 122,600	Operadora De Sites Mexicanos SAB de CV	173,317	0.03	Total Poland		6,084,647	0.98
MXN 99,137	Orbia Advance Corp SAB de CV	220,233	0.04	Qatar			
MXN 64,800	Prologis Property Mexico SA de CV REIT	308,991	0.05	QAR 215,942	Barwa Real Estate Co	170,868	0.03
MXN 16,695	Promotora y Operadora de Infraestructura SAB de CV	181,122	0.03	QAR 303,245	Commercial Bank PSQC	495,553	0.08
MXN 464,300	Wal-Mart de Mexico SAB de CV	1,962,263	0.31	QAR 172,069	Dukhan Bank	188,893	0.03
Total Mexico		17,206,971	2.76	QAR 142,460	Industries Qatar QSC	504,733	0.08
Netherlands				QAR 524,298	Masraf Al Rayan QSC	373,244	0.06
ZAR 45,078	NEPI Rockcastle NV	311,522	0.05	QAR 429,800	Mesaieed Petrochemical Holding Co	208,939	0.03
Total Netherlands		311,522	0.05	QAR 70,372	Ooredoo QPSC	210,671	0.03
Peru				QAR 41,499	Qatar Electricity & Water Co QSC	206,070	0.03
USD 20,146	Cia de Minas Buenaventura SAA-ADR	307,025	0.05	QAR 55,965	Qatar Fuel QSC	251,312	0.04
USD 6,373	Credicorp Ltd	955,504	0.15	QAR 241,855	Qatar Gas Transport Co Ltd	229,832	0.04
Total Peru		1,262,529	0.20	QAR 94,469	Qatar International Islamic Bank QSC	273,470	0.05
Philippines				QAR 155,449	Qatar Islamic Bank SAQ	892,305	0.14
PHP 149,970	Aboitiz Equity Ventures Inc	120,789	0.02	QAR 434,421	Qatar National Bank QPSC	1,914,984	0.31
PHP 23,466	Ayala Corp	288,584	0.05	Total Qatar		5,920,874	0.95
PHP 644,510	Ayala Land Inc	400,964	0.06	Russia			
PHP 187,834	Bank of the Philippine Islands	352,093	0.06	RUB 609,155	Gazprom PJSC*	0	0.00
PHP 223,162	BDO Unibank Inc	525,917	0.08	RUB 2,086,320	Inter RAO UES PJSC*	0	0.00
PHP 95,420	International Container Terminal Services Inc	425,276	0.07	RUB 21,289	LUKOIL PJSC*	0	0.00
PHP 248,751	JG Summit Holdings Inc	171,374	0.03	USD 22,838	Mobile TeleSystems PJSC-ADR*	0	0.00
PHP 39,850	Jollibee Foods Corp	180,917	0.03	USD 2,585	Ozon Holdings PLC*	0	0.00
PHP 25,730	Manila Electric Co	185,396	0.03	RUB 1,100	United Co RUSAL International PJSC*	0	0.00
PHP 169,155	Metropolitan Bank & Trust Co	156,707	0.02	USD 2,000	VK IPJSC*	0	0.00
PHP 7,170	PLDT Inc	165,606	0.03	USD 6,010	X5 Retail Group NV-GDR*	0	0.00
PHP 23,142	SM Investments Corp	364,421	0.06	Total Russia		0	0.00
PHP 955,050	SM Prime Holdings Inc	567,425	0.09	Saudi Arabia			
PHP 83,950	Universal Robina Corp	179,194	0.03	SAR 7,436	ACWA Power Co	509,614	0.08
Total Philippines		4,084,663	0.66	SAR 175,740	AI Rajhi Bank	4,077,168	0.65
Poland				SAR 82,169	Alinma Bank	849,080	0.14
PLN 44,615	Allegro.eu SA	378,103	0.06	SAR 23,392	Almarai Co JSC	350,568	0.06
PLN 17,218	Bank Polska Kasa Opieki SA	665,776	0.11	SAR 63,411	Arab National Bank	428,658	0.07
PLN 1,181	Budimex SA	188,011	0.03	SAR 2,368	Arabian Internet & Communications Services Co	218,614	0.04
PLN 6,529	CD Projekt SA	190,943	0.03	SAR 46,010	Bank AlBilad	551,507	0.09
PLN 24,623	Cyfrowy Polsat SA	77,208	0.01	SAR 39,132	Bank Al-Jazira	195,138	0.03
PLN 4,603	Dino Polska SA	539,285	0.09	SAR 45,845	Banque Saudi Fransi	489,013	0.08
PLN 13,011	KGHM Polska Miedz SA	405,989	0.06	SAR 7,201	Bupa Arabia for Cooperative Insurance Co	409,401	0.07
PLN 105	LPP SA	432,310	0.07	SAR 6,954	Co for Cooperative Insurance	241,814	0.04
PLN 1,380	mBank SA	187,755	0.03	SAR 3,207	Dallah Healthcare Co	146,752	0.02
PLN 48,193	ORLEN SA	802,757	0.13	SAR 50,731	Dar Al Arkan Real Estate Development Co	188,314	0.03
PLN 86,437	PGE Polska Grupa Energetyczna SA	190,756	0.03	SAR 6,882	Dr Sulaiman Al Habib Medical Services Group Co	520,830	0.08
PLN 72,232	Powszechna Kasa Oszczednosci Bank Polski SA	924,334	0.15	SAR 2,247	Elm Co	488,348	0.08
				SAR 35,285	Etiihad Etisalat Co	464,821	0.07

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
Saudi Arabia (continued)				South Africa (continued)			
SAR 55,456	Jarir Marketing Co	231,289	0.04	ZAR 79,184	OUTsurance Group Ltd	182,724	0.03
SAR 43,256	Mobile Telecommunications Co Saudi Arabia	162,873	0.03	ZAR 192,106	Pepkor Holdings Ltd	206,209	0.03
SAR 9,208	Mouwasat Medical Services Co	274,521	0.04	ZAR 49,862	Remgro Ltd	443,012	0.07
SAR 4,010	Nahdi Medical Co	146,499	0.02	ZAR 166,093	Sanlam Ltd	661,193	0.11
SAR 31,144	National Industrialization Co	102,152	0.02	ZAR 53,891	Sasol Ltd	546,027	0.09
SAR 7,065	Power & Water Utility Co for Jubail & Yanbu	118,127	0.02	ZAR 40,487	Shoprite Holdings Ltd	608,938	0.10
SAR 39,293	Rabigh Refining & Petrochemical Co	109,182	0.02	ZAR 266,858	Sibanye Stillwater Ltd	363,350	0.06
SAR 125,073	Riyad Bank	952,223	0.15	ZAR 113,730	Standard Bank Group Ltd	1,294,174	0.21
SAR 19,266	SABIC Agri-Nutrients Co	710,016	0.11	ZAR 58,937	Vodacom Group Ltd	341,617	0.05
SAR 33,929	Sahara International Petrochemical Co	308,075	0.05	ZAR 88,651	Woolworths Holdings Ltd	349,999	0.06
SAR 112,084	Saudi Arabian Mining Co	1,319,602	0.21		Total South Africa	18,072,434	2.90
SAR 238,696	Saudi Arabian Oil Co	2,103,707	0.34	Taiwan			
SAR 4,795	Saudi Aramco Base Oil Co	181,059	0.03	TWD 47,000	Accton Technology Corp	800,932	0.13
SAR 83,979	Saudi Awwal Bank	842,029	0.14	TWD 271,000	Acer Inc	475,059	0.08
SAR 77,327	Saudi Basic Industries Corp	1,717,690	0.28	TWD 43,909	Advantech Co Ltd	532,222	0.09
SAR 77,330	Saudi Electricity Co	390,981	0.06	TWD 13,510	Airtac International Group	444,603	0.07
SAR 34,597	Saudi Industrial Investment Group	204,814	0.03	TWD 263,483	ASE Technology Holding Co Ltd	1,158,997	0.19
SAR 47,131	Saudi Investment Bank	199,835	0.03	TWD 220,000	Asia Cement Corp	297,128	0.05
SAR 70,582	Saudi Kayan Petrochemical Co	204,406	0.03	TWD 58,000	Asustek Computer Inc	925,075	0.15
SAR 263,821	Saudi National Bank	2,722,633	0.44	TWD 613,600	AUO Corp	362,876	0.06
SAR 3,159	Saudi Research & Media Group	143,882	0.02	TWD 54,000	Catcher Technology Co Ltd	341,343	0.05
SAR 4,439	Saudi Tadawul Group Holding Co	217,333	0.03	TWD 826,229	Cathay Financial Holding Co Ltd	1,231,651	0.20
SAR 176,193	Saudi Telecom Co	1,900,535	0.31	TWD 126,953	Chailease Holding Co Ltd	798,355	0.13
SAR 25,429	Savola Group	253,273	0.04	TWD 514,098	Chang Hwa Commercial Bank Ltd	299,844	0.05
SAR 27,236	Yanbu National Petrochemical Co	275,992	0.04	TWD 184,000	Cheng Shin Rubber Industry Co Ltd	269,191	0.04
Total Saudi Arabia		25,922,368	4.16	TWD 279,000	China Airlines Ltd	196,815	0.03
Singapore				TWD 1,256,445	China Development Financial Holding Corp	513,787	0.08
HKD 18,800	BOC Aviation Ltd	143,735	0.02	TWD 1,110,000	China Steel Corp	976,524	0.16
Total Singapore		143,735	0.02	TWD 333,000	Chunghwa Telecom Co Ltd	1,302,032	0.21
South Africa				TWD 393,000	Compal Electronics Inc	510,290	0.08
ZAR 68,495	Absa Group Ltd	613,168	0.10	TWD 1,515,360	CTBC Financial Holding Co Ltd	1,399,797	0.22
ZAR 6,264	Anglo American Platinum Ltd	330,198	0.05	TWD 183,152	Delta Electronics Inc	1,870,877	0.30
ZAR 35,824	Aspen Pharmacare Holdings Ltd	398,643	0.06	TWD 81,000	E Ink Holdings Inc	519,933	0.08
ZAR 31,546	Bid Corp Ltd	735,973	0.12	TWD 1,204,911	E.Sun Financial Holding Co Ltd	1,012,910	0.16
ZAR 27,330	Bidvest Group Ltd	377,038	0.06	TWD 17,169	Eclat Textile Co Ltd	314,396	0.05
ZAR 8,216	Capitec Bank Holdings Ltd	910,380	0.15	TWD 6,000	eMemory Technology Inc	478,976	0.08
ZAR 23,008	Clicks Group Ltd	409,785	0.07	TWD 255,000	Eva Airways Corp	261,311	0.04
ZAR 50,747	Discovery Ltd	398,706	0.06	TWD 95,264	Evergreen Marine Corp Taiwan Ltd	445,427	0.07
ZAR 23,226	Exxaro Resources Ltd	259,699	0.04	TWD 282,000	Far Eastern New Century Corp	286,682	0.05
ZAR 431,304	FirstRand Ltd	1,733,706	0.28	TWD 151,000	Far EasTone Telecommunications Co Ltd	392,623	0.06
ZAR 78,155	Gold Fields Ltd	1,187,144	0.19	TWD 47,208	Feng TAY Enterprise Co Ltd	269,184	0.04
ZAR 50,001	Harmony Gold Mining Co Ltd	326,978	0.05	TWD 1,027,746	First Financial Holding Co Ltd	917,556	0.15
ZAR 81,681	Impala Platinum Holdings Ltd	407,657	0.06	TWD 333,000	Formosa Chemicals & Fibre Corp	675,971	0.11
ZAR 6,064	Kumba Iron Ore Ltd	203,856	0.03	TWD 75,000	Formosa Petrochemical Corp	197,211	0.03
ZAR 143,835	MTN Group Ltd	908,432	0.15	TWD 304,000	Formosa Plastics Corp	784,503	0.13
ZAR 16,336	Naspers Ltd	2,794,204	0.45	TWD 683,213	Fubon Financial Holding Co Ltd	1,442,538	0.23
ZAR 41,662	Nedbank Group Ltd	492,608	0.08	TWD 48,000	Gigabyte Technology Co Ltd	416,025	0.07
ZAR 33,668	Northam Platinum Holdings Ltd	258,537	0.04	TWD 8,000	Global Unichip Corp	453,561	0.07
ZAR 459,958	Old Mutual Ltd	328,479	0.05	TWD 20,000	Globalwafers Co Ltd	382,529	0.06

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
Taiwan (continued)				Taiwan (continued)			
TWD 1,090,000	Hon Hai Precision Industry Co Ltd	3,711,409	0.60	TWD 147,640	WPG Holdings Ltd	392,546	0.06
TWD 28,480	Hotai Motor Co Ltd	657,934	0.11	TWD 31,521	Yageo Corp	613,155	0.10
TWD 837,288	Hua Nan Financial Holdings Co Ltd	609,745	0.10	TWD 167,000	Yang Ming Marine Transport Corp	279,145	0.04
TWD 827,434	Innolux Corp	385,536	0.06	TWD 953,691	Yuanta Financial Holding Co Ltd	857,655	0.14
TWD 253,000	Inventec Corp	435,262	0.07	TWD 62,000	Zhen Ding Technology Holding Ltd	220,198	0.04
TWD 8,500	Largan Precision Co Ltd	794,871	0.13	Total Taiwan		99,512,839	15.98
TWD 162,219	Lite-On Technology Corp	618,420	0.10	Thailand			
TWD 136,000	MediaTek Inc	4,497,809	0.72	THB 83,614	Advanced Info Service PCL	531,582	0.09
TWD 961,484	Mega Financial Holding Co Ltd	1,228,073	0.20	THB 12,012	Advanced Info Service PCL-NVDR	76,367	0.01
TWD 52,000	Micro-Star International Co Ltd	345,644	0.06	THB 213,379	Airports of Thailand PCL	373,527	0.06
TWD 9,040	momo.com Inc	149,928	0.02	THB 129,036	Airports of Thailand PCL-NVDR	225,882	0.04
TWD 383,000	Nan Ya Plastics Corp	829,882	0.13	THB 543,301	Bangkok Dusit Medical Services PCL	441,708	0.07
TWD 21,000	Nan Ya Printed Circuit Board Corp	172,089	0.03	THB 370,099	Bangkok Dusit Medical Services PCL-NVDR	300,893	0.05
TWD 111,000	Nanya Technology Corp	282,107	0.05	THB 252,275	Bangkok Expressway & Metro PCL	58,759	0.01
TWD 17,000	Nien Made Enterprise Co Ltd	195,533	0.03	THB 451,283	Bangkok Expressway & Metro PCL-NVDR	105,111	0.02
TWD 48,000	Novatek Microelectronics Corp	808,589	0.13	THB 683,400	Banpu PCL-NVDR	136,149	0.02
TWD 7,000	Parade Technologies Ltd	273,700	0.04	THB 729,904	BTS Group Holdings PCL-NVDR	155,037	0.02
TWD 187,000	Pegatron Corp	531,927	0.09	THB 34,999	Bumrungrad Hospital PCL	227,636	0.04
TWD 23,000	PharmaEssentia Corp	259,298	0.04	THB 21,100	Bumrungrad Hospital PCL	137,236	0.02
TWD 210,000	Pou Chen Corp	211,434	0.03	THB 68,014	Central Pattana PCL	139,485	0.02
TWD 271,000	Powerchip Semiconductor Manufacturing Corp	260,046	0.04	THB 117,554	Central Pattana PCL-NVDR	241,083	0.04
TWD 54,000	President Chain Store Corp	474,186	0.08	THB 66,896	Central Retail Corp PCL	80,356	0.01
TWD 239,000	Quanta Computer Inc	1,748,277	0.28	THB 101,900	Central Retail Corp PCL-NVDR	122,402	0.02
TWD 39,000	Realtek Semiconductor Corp	599,159	0.10	THB 359,945	Charoen Pokphand Foods PCL-NVDR	206,692	0.03
TWD 148,895	Ruentex Development Co Ltd	183,144	0.03	THB 410,672	CP ALL PCL	673,775	0.11
TWD 296,293	Shanghai Commercial & Savings Bank Ltd	451,818	0.07	THB 71,717	CP ALL PCL-NVDR	117,664	0.02
TWD 1,262,477	Shin Kong Financial Holding Co Ltd	364,051	0.06	THB 203,000	CP Aextra PCL-NVDR	160,580	0.03
TWD 991,382	SinoPac Financial Holdings Co Ltd	636,361	0.10	THB 293,390	Delta Electronics Thailand PCL	756,415	0.12
TWD 116,350	Synnex Technology International Corp	266,134	0.04	THB 7,552	Energy Absolute PCL	9,791	0.00
TWD 1,055,048	Taishin Financial Holding Co Ltd	622,224	0.10	THB 148,900	Energy Absolute PCL-NVDR	193,037	0.03
TWD 579,664	Taiwan Business Bank	258,757	0.04	THB 73,800	Global Power Synergy PCL-NVDR	104,865	0.02
TWD 609,232	Taiwan Cement Corp	691,802	0.11	THB 275,170	Gulf Energy Development PCL	358,751	0.06
TWD 854,433	Taiwan Cooperative Financial Holding Co Ltd	743,336	0.12	THB 527,725	Home Product Center PCL	180,895	0.03
TWD 179,000	Taiwan High Speed Rail Corp	179,055	0.03	THB 65,600	Inorama Ventures PCL	52,372	0.01
TWD 163,000	Taiwan Mobile Co Ltd	523,673	0.08	THB 93,872	Inorama Ventures PCL-NVDR	74,944	0.01
TWD 2,196,000	Taiwan Semiconductor Manufacturing Co Ltd	42,430,980	6.81	THB 89,555	Intouch Holdings PCL-NVDR	187,598	0.03
TWD 112,000	Unimicron Technology Corp	642,283	0.10	THB 54,900	Kasikornbank PCL	217,139	0.03
TWD 394,000	Uni-President Enterprises Corp	956,420	0.15	THB 325,100	Krung Thai Bank PCL	175,253	0.03
TWD 995,000	United Microelectronics Corp	1,705,316	0.27	THB 105,863	Krungthai Card PCL	134,917	0.02
TWD 84,000	Vanguard International Semiconductor Corp	223,066	0.04	THB 622,297	Land & Houses PCL	148,589	0.02
TWD 6,000	Voltronic Power Technology Corp	334,305	0.05	THB 182,300	Land & Houses PCL-NVDR	43,529	0.01
TWD 267,211	Walsin Lihwa Corp	336,511	0.05	THB 92,455	Minor International PCL	79,907	0.01
TWD 68,410	Wan Hai Lines Ltd	122,597	0.02	THB 218,302	Minor International PCL-NVDR	188,674	0.03
TWD 287,366	Winbond Electronics Corp	285,114	0.05	THB 62,932	Muangthai Capital PCL	82,969	0.01
TWD 211,000	Wistron Corp	677,884	0.11	THB 153,800	Osotspa PCL-NVDR	99,131	0.02
TWD 8,000	Wiwynn Corp	475,717	0.08	THB 121,791	PTT Exploration & Production PCL	532,658	0.08

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.23% (continued)				Common and Preferred Stocks - 99.23% (continued)			
Thailand (continued)				United Kingdom			
THB 32,052	PTT Global Chemical PCL	36,153	0.01	ZAR 39,518	Anglogold Ashanti Plc	763,694	0.12
THB 179,597	PTT Global Chemical PCL–NVDR	202,578	0.03	PLN 18,935	Pepco Group NV	125,487	0.02
THB 276,118	PTT Oil & Retail Business PCL	154,511	0.02	Total United Kingdom		889,181	0.14
THB 495,502	PTT PCL	518,983	0.08	United States			
THB 403,829	PTT PCL–NVDR	422,966	0.07	HKD 58,000	BeiGene Ltd	817,796	0.13
THB 78,920	SCB X PCL	243,368	0.04	USD 5,900	Legend Biotech Corp	355,003	0.06
THB 130,605	SCG Packaging PCL	137,751	0.02	USD 8,000	Southern Copper Corp	688,560	0.11
THB 73,213	Siam Cement PCL–NVDR	656,359	0.11	USD 36,700	Yum China Holdings Inc	1,557,181	0.25
THB 9,481	Thai Oil PCL	14,930	0.00	Total United States		3,418,540	0.55
THB 101,020	Thai Oil PCL–NVDR	159,081	0.03	Total Common and Preferred Stocks		618,130,406	99.23
THB 2,241,200	TMBThanachart Bank PCL–NVDR	109,655	0.02	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		618,130,406	99.23
THB 922,094	True Corp PCL	136,426	0.02				
Total Thailand		10,926,119	1.75				
Turkey				Other transferable securities			
TRY 294,711	Akbank TAS	364,422	0.06	Common and Preferred Stocks - 0.00%			
TRY 132,784	Aselsan Elektronik Sanayi Ve Ticaret AS	202,229	0.03	Hong Kong			
TRY 42,796	BIM Birlesik Magazalar AS	435,799	0.07	HKD 283,900	China Common Rich Renewable Energy Investments Ltd*	0	0.00
TRY 127,703	Eregli Demir ve Celik Fabrikalari TAS	177,281	0.03	HKD 84,000	China Huishan Dairy Holdings Co Ltd*	0	0.00
TRY 6,765	Ford Otomotiv Sanayi AS	169,388	0.03	Total Hong Kong		0	0.00
TRY 95,976	Haci Omer Sabanci Holding AS	196,443	0.03	Russia			
TRY 100,584	Hektas Ticaret TAS	68,455	0.01	RUB 145,730	Airosa PJSC*	0	0.00
TRY 71,498	KOC Holding AS	343,279	0.06	RUB 93,068	Moscow Exchange MICEX-RTS PJSC*	0	0.00
TRY 99,532	Koza Altin Isletmeleri AS	65,818	0.01	RUB 46,580	Novatek PJSC*	0	0.00
TRY 3,832	Pegasus Hava Tasimaciligi AS	84,272	0.01	RUB 94,247	Novolipetsk Steel PJSC*	0	0.00
TRY 101,204	Sasa Polyester Sanayi AS	124,869	0.02	RUB 2,174	PhosAgro PJSC*	0	0.00
TRY 12,054	Tofas Turk Otomobil Fabrikasi AS	85,709	0.01	USD 2	PhosAgro PJSC–GDR*	0	0.00
TRY 51,987	Turk Hava Yollari AO	402,391	0.07	USD 42	PHOSAGRO PJSC*	0	0.00
TRY 113,640	Turkcell Iletisim Hizmetleri AS	215,860	0.04	RUB 1,674	Polyus PJSC*	0	0.00
TRY 328,993	Turkiye Is Bankasi AS	260,218	0.04	RUB 66,565	Rosneft Oil Co PJSC*	0	0.00
TRY 90,747	Turkiye Petrol Rafinerileri AS	439,386	0.07	RUB 552,724	Sberbank of Russia PJSC*	0	0.00
TRY 130,271	Turkiye Sise ve Cam Fabrikalari AS	202,107	0.03	RUB 10,464	Severstal PAO*	0	0.00
TRY 318,247	Yapi ve Kredi Bankasi AS	210,556	0.03	RUB 573,495	Surgutneftegas PJSC*	0	0.00
Total Turkey		4,048,482	0.65	RUB 71,818	Tatneft PJSC*	0	0.00
United Arab Emirates				RUB 222,152,814	VTB Bank PJSC*	0	0.00
AED 230,481	Abu Dhabi Commercial Bank PJSC	576,085	0.09	RUB 15,564	Yandex NV*	0	0.00
AED 104,201	Abu Dhabi Islamic Bank PJSC	287,118	0.05	Total Russia		0	0.00
AED 296,744	Abu Dhabi National Oil Co for Distribution PJSC	298,946	0.05	Taiwan			
AED 294,060	Aldar Properties PJSC	428,350	0.07	TWD 22,045	Mega Financial Holding Co Ltd	4,454	0.00
AED 239,004	Americana Restaurants International PLC	203,685	0.03	Total Taiwan		4,454	0.00
AED 271,487	Dubai Islamic Bank PJSC	422,818	0.07	Total Common and Preferred Stocks		4,454	0.00
AED 575,160	Emaar Properties PJSC	1,240,288	0.20	Total Other transferable securities		4,454	0.00
AED 156,238	Emirates NBD Bank PJSC	735,938	0.12	TOTAL INVESTMENTS		618,134,860	99.23
AED 308,032	Emirates Telecommunications Group Co PJSC	1,647,198	0.26				
AED 388,699	First Abu Dhabi Bank PJSC	1,477,432	0.24				
AED 369,999	Multiply Group PJSC	320,358	0.05				
Total United Arab Emirates		7,638,216	1.23				

Schedule of Investments *(continued)*

as at 31 December 2023 (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 15/03/24	USD	90	4,651,650	83,405	0.02
Unrealised Gain on Futures Contracts			4,651,650	83,405	0.02
Total Futures Contracts			4,651,650	83,405	0.02
Other Net Assets/(Liabilities)				4,697,510	0.75
TOTAL NET ASSETS				622,915,775	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 53,474 held as cash at Goldman Sachs & Co.

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

Schedule of Investments

as at 31 December 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 12.26%				Corporate Bonds - 12.26% <i>(continued)</i>			
Australia				France <i>(continued)</i>			
EUR 100,000	National Australia Bank Ltd, 2.125%, 24/05/28	96,563	0.05	EUR 100,000	BNP Paribas SA, 4.375%, 13/01/29	103,532	0.05
Total Australia		96,563	0.05	EUR 100,000	BNP Paribas SA, 0.875%, 11/07/30	86,190	0.04
Belgium				EUR 100,000	BNP Paribas SA, 4.750%, 13/11/32	106,091	0.05
EUR 295,000	Anheuser-Busch InBev SA/NV, 2.125%, 02/12/27	287,298	0.15	EUR 100,000	BNP Paribas SA, 4.250%, perpetual	103,415	0.05
EUR 100,000	Anheuser-Busch InBev SA/NV, 2.875%, 02/04/32	98,934	0.05	EUR 100,000	Bouygues SA, 1.125%, 24/07/28	93,184	0.05
EUR 100,000	KBC Group NV, 4.375%, perpetual	103,801	0.05	EUR 100,000	Bouygues SA, 4.625%, 07/06/32	109,857	0.06
Total Belgium		490,033	0.25	EUR 100,000	BPCE SA, 3.500%, 25/01/28	101,104	0.05
Canada				EUR 200,000	BPCE SA, 4.375%, 13/07/28	206,752	0.11
EUR 2,000,000	Canadian Imperial Bank of Commerce, 1.000%, 05/04/24	2,000,040	1.02	EUR 100,000	BPCE SA, 1.000%, 05/10/28	91,385	0.05
EUR 100,000	Royal Bank of Canada, 2.125%, 26/04/29	94,232	0.05	EUR 100,000	BPCE SA, 0.250%, 14/01/31	80,510	0.04
EUR 100,000	Toronto-Dominion Bank, 1.952%, 08/04/30	91,795	0.05	EUR 100,000	Capp Gemini SE, 2.000%, 15/04/29	95,693	0.05
EUR 100,000	Toronto-Dominion Bank, 3.129%, 03/08/32	97,806	0.05	EUR 100,000	Carrefour SA, 2.625%, 15/12/27	98,081	0.05
Total Canada		2,283,873	1.17	EUR 100,000	Cie de Saint-Gobain SA, 1.875%, 15/03/31	92,292	0.05
Denmark				EUR 100,000	Credit Agricole SA, 3.375%, 28/07/27	100,700	0.05
EUR 100,000	Danske Bank A/S, 4.125%, 10/01/31	103,604	0.05	EUR 100,000	Credit Agricole SA, 0.125%, 09/12/27	88,722	0.05
Total Denmark		103,604	0.05	EUR 200,000	Credit Agricole SA, 0.375%, 20/04/28	176,694	0.09
Finland				EUR 100,000	Credit Agricole SA, 0.875%, 14/01/32	82,248	0.04
EUR 100,000	Nordea Bank Abp, 1.125%, 27/09/27	94,405	0.05	EUR 100,000	Credit Agricole SA, 3.875%, perpetual	103,350	0.05
EUR 100,000	Nordea Bank Abp, 4.125%, 05/05/28	103,235	0.05	EUR 100,000	Danone SA, 1.208%, 03/11/28	93,173	0.05
EUR 100,000	Nordea Bank Abp, 2.500%, 23/05/29	96,173	0.05	EUR 100,000	Engie SA, 3.625%, 11/01/30	102,699	0.05
Total Finland		293,813	0.15	EUR 100,000	EssilorLuxottica SA, 0.375%, 27/11/27	91,466	0.05
France				EUR 100,000	EssilorLuxottica SA, 0.500%, 05/06/28	91,222	0.05
EUR 100,000	Autoroutes du Sud de la France SA, 1.250%, 18/01/27	95,415	0.05	EUR 100,000	HSBC Continental Europe SA, 0.100%, 03/09/27	89,728	0.05
EUR 100,000	Banque Federative du Credit Mutuel SA, 1.250%, 26/05/27	93,797	0.05	EUR 100,000	L'Oreal SA, 2.875%, 19/05/28	100,506	0.05
EUR 100,000	Banque Federative du Credit Mutuel SA, 3.875%, 26/01/28	101,475	0.05	EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 0.375%, 11/02/31	85,348	0.04
EUR 100,000	Banque Federative du Credit Mutuel SA, 4.125%, 13/03/29	103,804	0.05	EUR 100,000	Orange SA, 2.000%, 15/01/29	96,074	0.05
EUR 100,000	Banque Federative du Credit Mutuel SA, 2.625%, 06/11/29	95,022	0.05	EUR 200,000	Orange SA, 0.500%, 04/09/32	163,180	0.08
EUR 200,000	Banque Federative du Credit Mutuel SA, 0.750%, 17/01/30	169,284	0.09	EUR 100,000	Sanofi SA, 1.375%, 21/03/30	92,350	0.05
EUR 100,000	Banque Federative du Credit Mutuel SA, 4.750%, 10/11/31	106,139	0.05	EUR 100,000	Sanofi SA, 1.500%, 01/04/30	92,949	0.05
EUR 100,000	Banque Federative du Credit Mutuel SA, 1.125%, 19/01/32	83,349	0.04	EUR 100,000	Societe Generale SA, 0.750%, 25/01/27	91,974	0.05
EUR 300,000	BNP Paribas SA, 1.500%, 23/05/28	281,196	0.14	EUR 100,000	Societe Generale SA, 4.125%, 02/06/27	102,584	0.05
EUR 200,000	BNP Paribas SA, 1.500%, 25/05/28	189,310	0.10	EUR 100,000	Societe Generale SA, 0.250%, 08/07/27	90,028	0.05
EUR 100,000	BNP Paribas SA, 2.750%, 25/07/28	97,376	0.05	EUR 100,000	Societe Generale SA, 2.125%, 27/09/28	94,474	0.05
				EUR 100,000	Societe Generale SA, 0.500%, 12/06/29	86,721	0.04
				EUR 100,000	Societe Generale SA, 4.750%, 28/09/29	104,208	0.05

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 12.26% (continued)				Corporate Bonds - 12.26% (continued)			
France (continued)				Japan			
EUR 100,000	Societe Generale SA, 4.875%, 21/11/31	104,582	0.05	EUR 100,000	Mizuho Financial Group Inc, 0.693%, 07/10/30	83,276	0.04
EUR 100,000	Societe Generale SA, 4.250%, 16/11/32	106,327	0.05	EUR 100,000	NTT Finance Corp, 0.342%, 03/03/30	86,035	0.05
EUR 200,000	TotalEnergies Capital International SA, 0.750%, 12/07/28	182,744	0.09	EUR 100,000	Sumitomo Mitsui Financial Group Inc, 0.632%, 23/10/29	85,559	0.04
EUR 100,000	TotalEnergies Capital International SA, 1.994%, 08/04/32	92,574	0.05	EUR 100,000	Takeda Pharmaceutical Co Ltd, 3.000%, 21/11/30	98,631	0.05
EUR 100,000	Unibail-Rodamco-Westfield SE, 0.625%, 04/05/27	91,447	0.05	Total Japan		353,501	0.18
EUR 100,000	Vinci SA, 1.750%, 26/09/30	92,938	0.05	Luxembourg			
Total France		5,675,263	2.90	EUR 100,000	Aroundtown SA, 0.375%, 15/04/27	80,375	0.04
Germany				EUR 100,000	CK Hutchison Group Telecom Finance SA, 1.125%, 17/10/28	90,172	0.05
EUR 100,000	BASF SE, 1.500%, 17/03/31	90,075	0.05	EUR 100,000	DH Europe Finance II Sarl, 0.750%, 18/09/31	84,285	0.04
EUR 200,000	Deutsche Bank AG, 5.000%, 05/09/30	206,576	0.10	EUR 100,000	Grand City Properties SA, 0.125%, 11/01/28	83,919	0.04
EUR 100,000	Deutsche Bank AG, 1.750%, 19/11/30	86,903	0.04	EUR 100,000	Holcim Finance Luxembourg SA, 0.500%, 03/09/30	83,030	0.04
EUR 100,000	Deutsche Telekom AG, 1.750%, 25/03/31	93,949	0.05	EUR 150,000	Medtronic Global Holdings SCA, 1.125%, 07/03/27	141,787	0.07
EUR 40,000	Mercedes-Benz Group AG, 1.000%, 15/11/27	37,411	0.02	EUR 100,000	Medtronic Global Holdings SCA, 1.000%, 02/07/31	86,442	0.04
EUR 47,000	Mercedes-Benz Group AG, 1.375%, 11/05/28	44,353	0.02	EUR 100,000	Medtronic Global Holdings SCA, 0.750%, 15/10/32	82,386	0.04
EUR 160,000	Mercedes-Benz Group AG, 1.500%, 03/07/29	149,675	0.08	EUR 80,000	Nestle Finance International Ltd, 1.500%, 01/04/30	74,365	0.04
EUR 100,000	Robert Bosch GmbH, 3.625%, perpetual	102,623	0.05	EUR 100,000	Novartis Finance SA, 0.010%, 23/09/28	88,472	0.05
EUR 100,000	SAP SE, 1.625%, 10/03/31	93,287	0.05	EUR 100,000	Richemont International Holding SA, 1.500%, 26/03/30	92,490	0.05
EUR 50,000	Volkswagen Financial Services AG, 0.125%, 12/02/27	45,399	0.02	EUR 100,000	Traton Finance Luxembourg SA, 0.750%, 24/03/29	86,947	0.05
EUR 60,000	Volkswagen Financial Services AG, 0.875%, 31/01/28	54,290	0.03	Total Luxembourg		1,074,670	0.55
EUR 100,000	Vonovia SE, 0.250%, 01/09/28	84,908	0.04	Netherlands			
EUR 100,000	Vonovia SE, 0.750%, 01/09/32	75,985	0.04	EUR 100,000	ABN AMRO Bank NV, 3.875%, 21/12/26	102,037	0.05
Total Germany		1,165,434	0.59	EUR 100,000	ABN AMRO Bank NV, 4.000%, 16/01/28	102,548	0.05
Italy				EUR 100,000	ABN AMRO Bank NV, 4.375%, 20/10/28	103,692	0.05
EUR 100,000	ASTM SpA, 1.500%, 25/01/30	86,947	0.04	EUR 70,000	Cooperatieve Rabobank UA, 1.375%, 03/02/27	66,556	0.03
EUR 100,000	Autostrade per l'Italia SpA, 2.000%, 15/01/30	88,593	0.05	EUR 100,000	Cooperatieve Rabobank UA, 4.625%, 27/01/28	103,546	0.05
EUR 120,000	Eni SpA, 0.625%, 23/01/30	103,325	0.05	EUR 100,000	Cooperatieve Rabobank UA, 0.875%, 05/05/28	92,177	0.05
EUR 100,000	Eni SpA, 2.000%, 18/05/31	91,721	0.05	EUR 100,000	Cooperatieve Rabobank UA, 1.125%, 07/05/31	85,890	0.04
EUR 200,000	Intesa Sanpaolo SpA, 0.750%, 16/03/28	180,156	0.09	EUR 100,000	Easyjet Finco Bv, 1.875%, perpetual	93,468	0.05
EUR 100,000	Intesa Sanpaolo SpA, 5.125%, 29/08/31	106,714	0.06	EUR 100,000	Edp Finance BV, 1.875%, 21/09/29	93,385	0.05
EUR 100,000	Intesa Sanpaolo SpA, 4.875%, perpetual	105,179	0.05	EUR 100,000	Enel Finance International NV, 3.875%, 09/03/29	103,301	0.05
EUR 100,000	UniCredit SpA, 0.925%, 18/01/28	92,854	0.05				
Total Italy		855,489	0.44				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 12.26% (continued)				Corporate Bonds - 12.26% (continued)			
Netherlands (continued)				Spain			
EUR 100,000	Enel Finance International NV, 0.500%, 17/06/30	83,747	0.04	EUR 100,000	Abertis Infraestructuras SA, 2.375%, 27/09/27	97,412	0.05
EUR 100,000	ING Groep NV, 2.000%, 20/09/28	95,056	0.05	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 4.625%, 13/01/31	104,892	0.05
EUR 100,000	ING Groep NV, 0.375%, 29/09/28	88,767	0.05	EUR 200,000	BanCo Bilbao Vizcaya Argentaria SA, 4.375%, 14/10/29	212,436	0.11
EUR 200,000	ING Groep NV, 2.500%, 15/11/30	191,478	0.10	EUR 100,000	Banco Santander SA, 1.125%, 23/06/27	93,325	0.05
EUR 200,000	ING Groep NV, 0.250%, perpetual	173,548	0.09	EUR 100,000	Banco Santander SA, 3.875%, 16/01/28	102,386	0.05
EUR 100,000	Mercedes-Benz International Finance BV, 3.700%, perpetual	104,522	0.05	EUR 100,000	Banco Santander SA, 4.875%, 18/10/31	106,481	0.05
EUR 100,000	Naturgy Finance BV, 1.375%, 19/01/27	94,798	0.05	EUR 100,000	Banco Santander SA, 1.000%, 04/11/31	85,635	0.04
EUR 100,000	Schlumberger Finance BV, 2.000%, 06/05/32	91,871	0.05	EUR 100,000	CaixaBank SA, 0.625%, 21/01/28	92,245	0.05
EUR 100,000	Shell International Finance BV, 1.625%, 20/01/27	96,338	0.05	EUR 100,000	CaixaBank SA, 0.750%, 26/05/28	91,162	0.05
EUR 200,000	Shell International Finance BV, 1.250%, 12/05/28	186,832	0.10	EUR 100,000	CaixaBank SA, 0.500%, 09/02/29	88,143	0.04
EUR 100,000	Shell International Finance BV, 1.250%, 11/11/32	85,889	0.04	EUR 100,000	CaixaBank SA, 4.250%, 06/09/30	103,811	0.05
EUR 120,000	Siemens Financieringsmaatschappij NV, 2.875%, 10/03/28	121,363	0.06	EUR 100,000	Iberdrola Finanzas SA, 1.375%, 11/03/32	88,706	0.05
EUR 50,000	Siemens Financieringsmaatschappij NV, 0.125%, 05/09/29	44,598	0.02	EUR 100,000	Telefonica Emisiones SA, 1.201%, 21/08/27	93,332	0.05
EUR 60,000	Siemens Financieringsmaatschappij NV, 1.375%, 06/09/30	55,061	0.03	EUR 100,000	Telefonica Emisiones SA, 1.788%, 12/03/29	94,153	0.05
EUR 100,000	Stellantis NV, 0.625%, 30/03/27	92,150	0.05	EUR 100,000	Telefonica Emisiones SA, 2.592%, 25/05/31	96,087	0.05
EUR 100,000	Stellantis NV, 4.500%, 07/07/28	105,282	0.05	Total Spain		1,550,206	0.79
EUR 100,000	Stellantis NV, 4.250%, 16/06/31	103,756	0.05	Sweden			
EUR 100,000	Stellantis NV, 2.750%, 01/04/32	93,528	0.05	EUR 100,000	Skandinaviska Enskilda Banken AB, 4.125%, 29/06/27	103,002	0.05
EUR 100,000	Thermo Fisher Scientific Finance I BV, 0.800%, 18/10/30	86,791	0.04	EUR 100,000	Skandinaviska Enskilda Banken AB, 3.750%, 07/02/28	101,102	0.05
EUR 100,000	Unilever Finance Netherlands BV, 1.750%, 25/03/30	93,836	0.05	EUR 200,000	Skandinaviska Enskilda Banken AB, 0.375%, 21/06/28	174,842	0.09
EUR 100,000	Upjohn Finance BV, 1.908%, 23/06/32	83,981	0.04	EUR 100,000	Svenska Handelsbanken AB, 3.375%, 17/02/28	100,922	0.05
EUR 100,000	Volkswagen International Finance NV, 1.875%, 30/03/27	95,582	0.05	EUR 100,000	Svenska Handelsbanken AB, 1.375%, 23/02/29	91,327	0.05
EUR 35,000	Volkswagen International Finance NV, 1.625%, 16/01/30	31,654	0.02	EUR 100,000	Swedbank AB, 2.100%, 25/05/27	96,253	0.05
EUR 100,000	Volkswagen International Finance NV, 3.250%, 18/11/30	98,926	0.05	Total Sweden		667,448	0.34
EUR 100,000	Wintershall Dea Finance BV, 1.332%, 25/09/28	89,434	0.05	United Kingdom			
Total Netherlands		3,435,388	1.75	EUR 100,000	Barclays PLC, 0.877%, 28/01/28	91,799	0.05
Norway				EUR 100,000	Barclays PLC, 4.918%, 08/08/30	104,240	0.05
EUR 100,000	DNB Bank ASA, 0.250%, 23/02/29	87,715	0.05	EUR 100,000	BAT International Finance PLC, 2.250%, 16/01/30	88,990	0.05
EUR 100,000	DNB Bank ASA, 4.000%, perpetual	103,067	0.05	EUR 100,000	BP Capital Markets PLC, 2.519%, 07/04/28	98,167	0.05
Total Norway		190,782	0.10	EUR 100,000	HSBC Holdings PLC, 4.752%, 10/03/28	103,716	0.05
				EUR 200,000	HSBC Holdings PLC, 0.770%, 13/11/31	167,638	0.09
				EUR 100,000	HSBC Holdings PLC, 4.856%, perpetual	106,016	0.05
				EUR 150,000	Lloyds Banking Group PLC, 1.500%, 12/09/27	141,725	0.07

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 12.26% (continued)				Corporate Bonds - 12.26% (continued)			
United Kingdom (continued)				United States (continued)			
EUR 100,000	Natwest Group PLC, 0.780%, 26/02/30	86,115	0.04	EUR 100,000	JPMorgan Chase & Co, 1.047%, 04/11/32	83,685	0.04
EUR 100,000	NatWest Group PLC, 4.771%, 16/02/29	103,991	0.05	EUR 200,000	JPMorgan Chase & Co, 0.597%, 17/02/33	160,824	0.08
EUR 100,000	NatWest Markets PLC, 1.375%, 02/03/27	94,116	0.05	EUR 100,000	Kraft Heinz Foods Co, 2.250%, 25/05/28	96,589	0.05
EUR 100,000	Thames Water Utilities Finance PLC, 4.375%, 18/01/31	94,375	0.05	EUR 100,000	Microsoft Corp, 3.125%, 06/12/28	103,004	0.05
EUR 100,000	Vodafone Group PLC, 1.625%, 24/11/30	90,697	0.05	EUR 100,000	Morgan Stanley, 4.813%, 25/10/28	104,654	0.05
Total United Kingdom		1,371,585	0.70	EUR 100,000	Morgan Stanley, 4.656%, 02/03/29	103,826	0.05
United States				EUR 100,000	Morgan Stanley, 0.497%, 07/02/31	82,818	0.04
EUR 100,000	Altria Group Inc, 2.200%, 15/06/27	96,311	0.05	EUR 100,000	Morgan Stanley, 2.950%, 07/05/32	94,642	0.05
EUR 100,000	Apple Inc, 1.375%, 24/05/29	93,956	0.05	EUR 100,000	Morgan Stanley, 1.102%, 29/04/33	81,177	0.04
EUR 100,000	AT&T Inc, 1.600%, 19/05/28	93,861	0.05	EUR 100,000	Netflix Inc, 3.625%, 15/05/27	101,183	0.05
EUR 100,000	AT&T Inc, 0.800%, 04/03/30	86,919	0.04	EUR 100,000	Netflix Inc, 4.625%, 15/05/29	106,857	0.05
EUR 100,000	Bank of America Corp, 1.662%, 25/04/28	94,505	0.05	EUR 100,000	Toyota Motor Credit Corp, 4.050%, 13/09/29	104,915	0.05
EUR 200,000	Bank of America Corp, 3.648%, 31/03/29	201,348	0.10	EUR 100,000	Verizon Communications Inc, 1.375%, 02/11/28	92,657	0.05
EUR 200,000	Bank of America Corp, 0.694%, 22/03/31	167,126	0.09	EUR 100,000	Verizon Communications Inc, 1.250%, 08/04/30	89,075	0.05
EUR 100,000	Bank of America Corp, 2.824%, 27/04/33	93,826	0.05	EUR 100,000	Verizon Communications Inc, 0.750%, 22/03/32	82,007	0.04
EUR 100,000	Berkshire Hathaway Inc, 1.125%, 16/03/27	94,258	0.05	EUR 100,000	Visa Inc, 2.000%, 15/06/29	96,155	0.05
EUR 100,000	Booking Holdings Inc, 4.500%, 15/11/31	108,853	0.06	Total United States		4,399,732	2.25
EUR 100,000	Citigroup Inc, 3.713%, 22/09/28	101,463	0.05	Total Corporate Bonds		24,007,384	12.26
EUR 100,000	Citigroup Inc, 1.500%, 26/10/28	92,090	0.05	Government Bonds - 2.04%			
EUR 100,000	Citigroup Inc, 1.250%, 10/04/29	89,906	0.05	Netherlands			
EUR 100,000	Coca-Cola Co, 0.125%, 15/03/29	87,197	0.04	EUR 4,000,000	State of Netherlands, 0.010%, 19/01/24	3,991,118	2.04
EUR 100,000	Comcast Corp, 0.750%, 20/02/32	84,086	0.04	Total Netherlands		3,991,118	2.04
EUR 100,000	Exxon Mobil Corp, 0.835%, 26/06/32	82,807	0.04	Total Government Bonds		3,991,118	2.04
EUR 100,000	Fidelity National Information Services Inc, 1.500%, 21/05/27	94,645	0.05	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		27,998,502	14.30
EUR 100,000	Goldman Sachs Group Inc, 1.250%, 07/02/29	89,477	0.05	Other transferable securities			
EUR 100,000	Goldman Sachs Group Inc, 4.000%, 21/09/29	103,190	0.05	Corporate Bonds - 14.74%			
EUR 200,000	Goldman Sachs Group Inc, 3.000%, 12/02/31	196,796	0.10	Australia			
EUR 100,000	International Business Machines Corp, 1.250%, 29/01/27	95,005	0.05	EUR 3,000,000	Mizuho Bank Ltd, 0.010%, 11/01/24	2,995,651	1.53
EUR 175,000	International Business Machines Corp, 3.375%, 06/02/27	177,103	0.09	Total Australia		2,995,651	1.53
EUR 100,000	International Business Machines Corp, 0.875%, 09/02/30	88,462	0.05	Belgium			
EUR 100,000	JPMorgan Chase & Co, 0.389%, 24/02/28	91,104	0.05	EUR 2,000,000	KBC Bank NV, 0.010%, 31/01/24	1,993,057	1.02
EUR 100,000	JPMorgan Chase & Co, 1.638%, 18/05/28	94,461	0.05	EUR 1,000,000	Sumitomo Mitsui Banking Corp, 0.010%, 01/03/24	992,955	0.51
EUR 125,000	JPMorgan Chase & Co, 1.812%, 12/06/29	116,909	0.06	Total Belgium		2,986,012	1.53
				Finland			
				EUR 3,000,000	Nordea Bank Abp, 1.000%, 16/04/24	2,999,871	1.53
				Total Finland		2,999,871	1.53

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Other transferable securities (continued)				Certificate of Deposits - 52.69% (continued)			
Corporate Bonds - 14.74% (continued)				Austria			
France				EUR 3,000,000	Oesterreichische Kontrollbank AG, zero coupon, 16/01/24	2,994,102	1.53
EUR 2,000,000	Credit Agricole Corporate & Investment Bank SA, 0.010%, 12/06/24	1,964,977	1.00	Total Austria			
Total France				2,994,102 1.53			
Netherlands				Belgium			
EUR 500,000	ABN AMRO Bank NV, 0.010%, 02/01/24	499,781	0.26	EUR 3,000,000	Sumitomo Mitsui Banking Corp, zero coupon, 01/02/24	2,988,639	1.53
Total Netherlands				Total Belgium			
499,781 0.26				2,988,639 1.53			
United Kingdom				Canada			
EUR 1,000,000	Bank of Montreal, 1.000%, 06/12/24	999,905	0.51	EUR 1,000,000	Federation des caisses Desjardins du Quebec, zero coupon, 22/01/24	997,466	0.51
EUR 2,000,000	Citibank NA, 0.010%, 23/04/24	1,974,827	1.01	Total Canada			
EUR 3,000,000	Mitsubishi UFJ Trust & Banking Corp, 0.010%, 01/02/24	2,988,923	1.53	997,466 0.51			
EUR 2,000,000	National Australia Bank Ltd, 0.010%, 02/07/24	1,960,899	1.00	France			
EUR 3,000,000	Norinchukin Bank, 0.010%, 19/01/24	2,992,981	1.53	EUR 3,000,000	Agence Centrale des Organismes de Securite Sociale, zero coupon, 30/01/24	2,989,861	1.53
EUR 500,000	Standard Chartered Bank, 3.390%, 02/01/24	499,963	0.25	EUR 2,000,000	Antalis SA, zero coupon, 08/01/24	1,997,689	1.02
EUR 4,000,000	Sumitomo Mitsui Trust Bank Ltd, 0.010%, 09/01/24	3,995,093	2.04	EUR 3,000,000	Antalis SA, zero coupon, 18/01/24	2,993,074	1.53
EUR 2,000,000	Toronto-Dominion Bank, 1.000%, 09/08/24	2,001,089	1.02	EUR 2,000,000	Banque Federative du Credit Mutuel SA, zero coupon, 08/03/24	1,984,724	1.01
Total United Kingdom				EUR 1,000,000	BRED Banque Populaire, 1.000%, 05/01/24	999,988	0.51
17,413,680 8.89				EUR 2,000,000	HSBC Continental Europe SA, zero coupon, 28/03/24	1,980,321	1.01
Total Corporate Bonds				EUR 1,000,000	La Banque Postale SA, zero coupon, 25/01/24	997,046	0.51
28,859,972 14.74				EUR 10,715,000	LMA SA, zero coupon, 02/01/24	10,710,311	5.47
Total Other transferable securities				EUR 3,000,000	Managed & Enhanced Tap (Magenta) Funding ST, zero coupon, 11/06/24	2,947,038	1.51
28,859,972 14.74				EUR 2,000,000	Oesterreichische Kontrollbank AG, zero coupon, 15/03/24	1,983,287	1.01
Mutual Fund - 6.95%				EUR 3,000,000	Satellite SAS, zero coupon, 05/01/24	2,997,572	1.53
Ireland				EUR 3,000,000	Svenska Handelsbanken AB, zero coupon, 31/05/24	2,949,637	1.51
EUR 96,824	SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	2,922,148	1.49	Total France			
Total Ireland				35,530,548 18.15			
2,922,148 1.49				Germany			
Luxembourg				EUR 3,000,000	Deutsche Bahn AG, zero coupon, 15/01/24	2,994,612	1.53
USD 666,354	State Street Emerging Markets Local Currency Government Bond Index Fund/Lux	5,805,326	2.97	EUR 2,000,000	Deutsche Bank AG, zero coupon, 01/03/24	1,986,008	1.02
EUR 510,000	State Street Global High Yield Bond Screened Index Fund	4,872,236	2.49	Total Germany			
Total Luxembourg				4,980,620 2.55			
10,677,562 5.46				Ireland			
Total Mutual Fund				EUR 2,000,000	Caterpillar International Finance DAC, zero coupon, 20/03/24	1,982,330	1.01
13,599,710 6.95				EUR 4,000,000	Matchpoint Finance PLC, zero coupon, 06/02/24	3,982,698	2.04
Certificate of Deposits - 52.69%				Total Ireland			
Australia				5,965,028 3.05			
EUR 2,000,000	Australia & New Zealand Banking Group Ltd, zero coupon, 08/03/24	1,984,794	1.01	Luxembourg			
EUR 1,000,000	Australia & New Zealand Banking Group Ltd, zero coupon, 24/10/24	970,827	0.50	EUR 2,000,000	Albion Capital Corp SA/Albion Capital LLC, zero coupon, 25/03/24	1,980,052	1.01
EUR 2,000,000	Toyota Finance Australia Ltd, zero coupon, 13/06/24	1,964,285	1.00	EUR 3,000,000	Sunderland Receivables SA, zero coupon, 04/01/24	2,997,919	1.53
Total Australia				Total Luxembourg			
4,919,906 2.51				4,977,971 2.54			

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Certificate of Deposits - 52.69% (continued)				Certificate of Deposits - 52.69% (continued)			
Netherlands				Switzerland			
EUR 2,000,000	Linde Finance BV, zero coupon, 17/01/24	1,995,871	1.02	EUR 3,000,000	Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial, zero coupon, 15/01/24	2,994,429	1.53
EUR 1,000,000	Linde Finance BV, zero coupon, 19/01/24	997,719	0.51				
EUR 2,000,000	Linde Finance BV, zero coupon, 19/01/24	1,995,437	1.02	Total Switzerland		2,994,429	1.53
EUR 4,000,000	PACCAR Financial Europe BV, zero coupon, 12/01/24	3,993,911	2.04	United Kingdom			
EUR 2,000,000	Toyota Motor Finance Netherlands BV, zero coupon, 28/02/24	1,986,700	1.01	EUR 2,000,000	Lloyds Bank PLC, zero coupon, 11/07/24	1,960,444	1.00
Total Netherlands		10,969,638	5.60	EUR 4,000,000	Mitsubishi Corp Finance PLC, zero coupon, 05/01/24	3,996,953	2.04
Norway				Total United Kingdom			
EUR 2,000,000	Kommunalbanken AS, zero coupon, 15/01/24	1,996,305	1.02	United States			
EUR 2,000,000	Kommunalbanken AS, zero coupon, 23/01/24	1,994,570	1.02	EUR 4,000,000	Colgate-Palmolive Co, zero coupon, 09/01/24	3,995,349	2.04
Total Norway		3,990,875	2.04	EUR 3,000,000	Mont Blanc Capital Corp, zero coupon, 14/02/24	2,984,659	1.52
Spain				EUR 3,000,000	Procter & Gamble Co, zero coupon, 07/02/24	2,986,924	1.53
EUR 2,000,000	Banco Santander SA, zero coupon, 07/03/24	1,984,944	1.01	EUR 2,000,000	Sheffield Receivables Corp, zero coupon, 14/03/24	1,982,504	1.01
Total Spain		1,984,944	1.01	Total United States		11,949,436	6.10
Sweden				Total Certificate of Deposits			
EUR 2,000,000	Skandinaviska Enskilda Banken AB, zero coupon, 17/06/24	1,964,310	1.00	103,165,309			
Total Sweden		1,964,310	1.00	TOTAL INVESTMENTS			
				173,623,493			
				88.68			

Derivatives

Futures Contracts – 2.26%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
BCOM COMMODITY INDEX FUTURE, due 20/03/24	USD	324	2,893,459	24,344	0.01
EMINI RUSS 2000 FUTURE, due 15/03/24	USD	120	11,122,255	799,242	0.41
FTSE 100 INDEX FUTURE, due 15/03/24	GBP	50	4,475,618	115,714	0.06
HANG SENG INDEX FUTURE, due 30/01/24	HKD	7	695,154	25,705	0.01
MSCI EMERGING MARKETS INDEX FUTURE, due 15/03/24	USD	292	13,662,262	628,899	0.32
MSCI ENERGY INDEX FUTURE, due 15/03/24	USD	91	3,832,437	26,803	0.01
MSCI WORLD COMMODITY FUTURE, due 15/03/24	USD	113	1,930,948	99,666	0.05
MSCI WORLD FINANCIALS INDEX, due 15/03/24	USD	81	1,987,666	95,097	0.05
MSCI WORLD IT, due 15/03/24	USD	59	3,895,527	102,986	0.05
MSCI WORLD NTR INDEX, due 15/03/24	EUR	637	29,346,590	227,409	0.12
OMXS30 INDEX FUTURE, due 19/01/24	SEK	31	668,662	14,256	0.01
S&P EMINI INDEX FUTURE, due 15/03/24	USD	231	50,396,952	1,952,238	1.00
S&P/TSX 60 INDEX FUTURE, due 14/03/24	CAD	5	872,173	28,998	0.02
SPI 200 FUTURE, due 21/03/24	AUD	32	3,748,244	61,551	0.03
SWISS MARKET INDEX FUTURE, due 15/03/24	CHF	12	1,430,223	4,905	0.00
TOPIX INDEX FUTURE, due 07/03/24	JPY	12	1,823,114	18,493	0.01
XAI EMINIIndustr, due 15/03/24	USD	11	1,156,113	53,006	0.03
XAP CONS STAPLES, due 15/03/24	USD	44	2,917,666	86,873	0.05
XAU UTILITIES, due 15/03/24	USD	16	934,232	5,504	0.00
XAV HEALTH CARE, due 15/03/24	USD	20	2,520,798	83,683	0.04
Unrealised Gain on Futures Contracts			140,310,093	4,455,372	2.28

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in Euro)

Derivatives *(continued)*

Futures Contracts – 2.26% *(continued)*

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 15/03/24	EUR	157	7,132,510	(40,426)	(0.02)
Unrealised Loss on Futures Contracts			7,132,510	(40,426)	(0.02)
Total Futures Contracts			147,442,603	4,414,946	2.26
Other Net Assets/(Liabilities)				17,747,337	9.06
TOTAL NET ASSETS				195,785,776	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes EUR 2,909,751 held as cash at Goldman Sachs & Co.

Schedule of Investments

as at 31 December 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 98.30%				Common and Preferred Stocks - 98.30% <i>(continued)</i>			
Austria				United Kingdom			
EUR 13,142	Andritz AG	741,209	3.66	GBP 5,853	Astrazeneca PLC	715,981	3.53
EUR 12,106	OMV AG	481,456	2.37	GBP 321,514	Barclays PLC	570,580	2.82
Total Austria		1,222,665	6.03	EUR 60,083	CNH Industrial NV	665,720	3.28
Belgium				GBP 273,530	Direct Line Insurance Group PLC	574,347	2.83
EUR 10,538	KBC Group NV	618,791	3.05	GBP 9,713	Rio Tinto PLC	654,835	3.23
EUR 8,472	Ucb SA	668,441	3.30	GBP 336,469	Serco Group PLC	629,427	3.11
Total Belgium		1,287,232	6.35	Total United Kingdom		3,810,890	18.80
France				Total Common and Preferred Stocks		19,928,791	98.30
EUR 4,806	Alten SA	646,888	3.19	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
EUR 21,961	AXA SA	647,630	3.20			19,928,791	98.30
EUR 10,112	BNP Paribas SA	632,910	3.12	Mutual Fund - 0.36%			
EUR 17,578	Cie Generale des Etablissements Michelin SCA	570,582	2.81	Ireland			
EUR 4,929	Ipsen SA	531,839	2.62	EUR 73,703	State Street EUR Liquidity LVNAV Fund	73,703	0.36
EUR 7,361	Sanofi SA	660,723	3.26	Total Ireland		73,703	0.36
EUR 4,888	SEB SA	552,344	2.72	Total Mutual Fund		73,703	0.36
EUR 20,930	Societe Generale SA	502,843	2.48	TOTAL INVESTMENTS		20,002,494	98.66
EUR 7,421	TotalEnergies SE	457,134	2.26	Other Net Assets/(Liabilities)		270,751	1.34
Total France		5,202,893	25.66	TOTAL NET ASSETS		20,273,245	100.00
Germany							
EUR 2,643	Allianz SE	639,474	3.15				
EUR 7,753	Continental AG	596,361	2.94				
EUR 22,149	Duerr AG	473,545	2.34				
EUR 14,158	KION Group AG	547,490	2.70				
EUR 2,683	SAP SE	374,225	1.85				
Total Germany		2,631,095	12.98				
Hungary							
HUF 24,034	Richter Gedeon Nyrt	550,207	2.71				
Total Hungary		550,207	2.71				
Ireland							
GBP 7,527	CRH PLC	469,933	2.32				
EUR 31,957	Glanbia PLC	476,479	2.35				
GBP 66,102	Grafton Group PLC	695,021	3.43				
EUR 19,448	Smurfit Kappa Group PLC	697,794	3.44				
Total Ireland		2,339,227	11.54				
Italy							
EUR 27,100	Assicurazioni Generali SpA	517,745	2.56				
EUR 85,338	Enel SpA	574,325	2.83				
Total Italy		1,092,070	5.39				
Spain							
EUR 63,578	Banco Bilbao Vizcaya Argentaria SA	522,993	2.58				
Total Spain		522,993	2.58				
Sweden							
SEK 58,011	Hexpol AB	635,737	3.13				
Total Sweden		635,737	3.13				
Switzerland							
CHF 2,410	Roche Holding AG	633,782	3.13				
Total Switzerland		633,782	3.13				

Schedule of Investments

as at 31 December 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 96.51%				Common and Preferred Stocks - 96.51% <i>(continued)</i>			
Austria				United Kingdom			
EUR 22,559	Andritz AG	1,272,328	3.31	EUR 92,515	CNH Industrial NV	1,025,066	2.67
EUR 26,929	OMV AG	1,070,966	2.79	Total United Kingdom		1,025,066	2.67
Total Austria		2,343,294	6.10	Total Common and Preferred Stocks		37,088,783	96.51
Belgium				Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
EUR 22,455	Colruyt Group N.V	916,164	2.39			37,088,783	96.51
EUR 16,836	KBC Group NV	988,610	2.57	Mutual Fund - 2.89%			
EUR 14,856	Ucb SA	1,172,138	3.05	Ireland			
Total Belgium		3,076,912	8.01	EUR 1,109,631	State Street EUR Liquidity LVNAV Fund	1,109,631	2.89
France				Total Ireland		1,109,631	2.89
EUR 8,440	Alten SA	1,136,024	2.96	Total Mutual Fund		1,109,631	2.89
EUR 36,966	AXA SA	1,090,127	2.84	TOTAL INVESTMENTS		38,198,414	99.40
EUR 18,491	BNP Paribas SA	1,157,352	3.01	Other Net Assets/(Liabilities)		231,025	0.60
EUR 36,497	Cie Generale des Etablissements Michelin SCA	1,184,693	3.08	TOTAL NET ASSETS		38,429,439	100.00
EUR 5,707	Dassault Aviation SA	1,022,694	2.66				
EUR 9,009	Ipsen SA	972,071	2.53				
EUR 99,402	Orange SA	1,024,238	2.67				
EUR 14,958	Publicis Groupe SA	1,256,472	3.27				
EUR 13,671	Sanofi SA	1,227,109	3.19				
EUR 11,924	SEB SA	1,347,412	3.51				
EUR 44,386	Societe Generale SA	1,066,374	2.77				
Total France		12,484,566	32.49				
Germany							
EUR 4,845	Allianz SE	1,172,248	3.05				
EUR 9,722	Bayerische Motoren Werke AG	979,783	2.55				
EUR 14,329	Continental AG	1,102,187	2.87				
EUR 47,488	Duerr AG	1,015,293	2.64				
EUR 15,736	Henkel AG & Co KGaA--Preferred Stock	1,146,525	2.98				
EUR 24,612	KION Group AG	951,746	2.48				
EUR 8,885	SAP SE	1,239,280	3.22				
Total Germany		7,607,062	19.79				
Ireland							
GBP 21,480	CRH PLC	1,341,061	3.49				
EUR 74,528	Glanbia PLC	1,111,212	2.89				
GBP 116,678	Grafton Group PLC	1,226,796	3.19				
EUR 61,701	Ryanair Holdings PLC	1,176,947	3.06				
EUR 32,711	Smurfit Kappa Group PLC	1,173,671	3.06				
Total Ireland		6,029,687	15.69				
Italy							
EUR 57,058	Assicurazioni Generali SpA	1,090,093	2.84				
EUR 172,070	Enel SpA	1,158,031	3.01				
EUR 68,827	Leonardo SpA	1,027,932	2.67				
Total Italy		3,276,056	8.52				
Spain							
EUR 151,488	Banco Bilbao Vizcaya Argentaria SA	1,246,140	3.24				
Total Spain		1,246,140	3.24				

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Mutual Fund - 1.35%			
Common and Preferred Stocks - 96.73%				Ireland			
United Kingdom				USD 373,683	State Street USD Liquidity LVNAV Fund	373,683	1.35
USD 72,175	CNH Industrial NV	879,092	3.17	Total Ireland			
Total United Kingdom				373,683 1.35			
United States				Total Mutual Fund			
USD 49,566	AT&T Inc	831,718	3.00	373,683 1.35			
USD 21,655	Avient Corp	900,198	3.25	TOTAL INVESTMENTS			
USD 17,011	Avnet Inc	857,354	3.09	27,187,569 98.08			
USD 14,665	Bristol-Myers Squibb Co	752,461	2.71	Other Net Assets/(Liabilities)			
USD 2,550	Cigna Group	763,598	2.75	533,447 1.92			
USD 15,868	Cisco Systems Inc	801,651	2.89	TOTAL NET ASSETS			
USD 16,312	Citigroup Inc	839,089	3.03	27,721,016 100.00			
USD 11,129	Cognizant Technology Solutions Corp	840,573	3.03				
USD 29,213	Coterra Energy Inc	745,516	2.69				
USD 3,266	Cummins Inc	782,436	2.82				
USD 4,755	F5 Inc	851,050	3.07				
USD 23,288	frontdoor Inc	820,203	2.96				
USD 38,222	Gen Digital Inc	872,226	3.15				
USD 9,573	Hartford Financial Services Group Inc	769,478	2.78				
USD 45,130	Hewlett Packard Enterprise Co	766,307	2.76				
USD 5,302	Lear Corp	748,695	2.70				
USD 5,850	M&T Bank Corp	801,918	2.89				
USD 10,249	ManpowerGroup Inc	814,488	2.94				
USD 8,896	Maximus Inc	746,019	2.69				
USD 9,219	Micron Technology Inc	786,749	2.84				
USD 25,287	NCR Atleos Corp	614,221	2.22				
USD 33,073	NCR Corp	559,264	2.02				
USD 9,818	Omnicom Group Inc	849,355	3.06				
USD 7,177	Philip Morris International Inc	675,212	2.44				
USD 8,754	Polaris Inc	829,617	2.99				
USD 6,104	Qualcomm Inc	882,822	3.19				
USD 4,504	Reinsurance Group of America Inc	728,657	2.63				
USD 42,441	Resideo Technologies Inc	798,740	2.88				
USD 22,021	Sensata Technologies Holding PLC	827,329	2.98				
USD 12,049	Skechers USA Inc	751,135	2.71				
USD 47,432	TEGNA Inc	725,710	2.62				
USD 66,765	Warner Bros Discovery Inc	759,786	2.74				
USD 17,091	Wells Fargo & Co	841,219	3.04				
Total United States		25,934,794	93.56				
Total Common and Preferred Stocks		26,813,886	96.73				
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				26,813,886 96.73			

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 98.06%				Common and Preferred Stocks - 98.06% <i>(continued)</i>			
Australia				Singapore			
AUD 99,585	Woodside Energy Group Ltd	2,110,583	3.22	SGD 81,000	United Overseas Bank Ltd	1,746,987	2.67
Total Australia				Total Singapore			
		2,110,583	3.22			1,746,987	2.67
Cayman Islands				Taiwan			
HKD 768,000	Haitian International Holdings Ltd	1,900,194	2.90	TWD 209,000	Catcher Technology Co Ltd	1,321,126	2.01
Total Cayman Islands				Total Taiwan			
		1,900,194	2.90			3,091,510	4.72
China				United Kingdom			
HKD 198,400	Alibaba Group Holding Ltd	1,920,848	2.93	AUD 26,603	Rio Tinto Ltd	2,462,575	3.76
HKD 2,855,772	China Construction Bank Corp	1,700,615	2.59	HKD 189,917	Standard Chartered PLC	1,589,421	2.42
HKD 754,600	CITIC Securities Co Ltd	1,540,404	2.35	Total United Kingdom			
CNY 293,854	Gree Electric Appliances Inc of Zhuhai	1,327,597	2.02			4,051,996	6.18
HKD 469,000	Haier Smart Home Co Ltd	1,324,375	2.02	Total Common and Preferred Stocks			
HKD 340,000	Ping An Insurance Group Co of China Ltd	1,539,210	2.35			64,286,728	98.06
HKD 1,098,404	Weichai Power Co Ltd	1,834,296	2.80	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
Total China						64,286,728	98.06
		11,187,345	17.06	Mutual Fund - 0.01%			
Hong Kong				Ireland			
HKD 2,761,232	WH Group Ltd	1,782,227	2.72	USD 8,105	State Street USD Liquidity LVNAV Fund	8,105	0.01
Total Hong Kong				Total Ireland			
		1,782,227	2.72			8,105	0.01
Indonesia				Total Mutual Fund			
IDR 4,311,300	Bank Mandiri Persero Tbk PT	1,694,055	2.58			8,105	0.01
Total Indonesia				TOTAL INVESTMENTS			
		1,694,055	2.58			64,294,833	98.07
Japan				Other Net Assets/(Liabilities)			
JPY 88,522	Alfresa Holdings Corp	1,504,774	2.29			1,268,053	1.93
JPY 134,900	Astellas Pharma Inc	1,613,288	2.46	TOTAL NET ASSETS			
JPY 59,689	KDDI Corp	1,899,311	2.90			65,562,886	100.00
JPY 102,700	Kinden Corp	1,745,419	2.66				
JPY 47,300	Komatsu Ltd	1,237,356	1.89				
JPY 56,300	Nihon Kohden Corp	1,782,288	2.72				
JPY 37,900	NOF Corp	1,883,440	2.87				
JPY 42,579	Sumitomo Mitsui Financial Group Inc	2,077,908	3.17				
JPY 48,500	Suntory Beverage & Food Ltd	1,599,695	2.44				
JPY 40,400	Suzuki Motor Corp	1,728,849	2.64				
JPY 109,100	TBS Holdings Inc	2,320,832	3.54				
JPY 108,810	Toyota Motor Corp	1,999,378	3.05				
JPY 44,500	Trend Micro Inc	2,382,508	3.63				
Total Japan							
		23,775,046	36.26				
Korea							
KRW 7,577	Hyundai Mobis Co Ltd	1,394,323	2.13				
KRW 30,148	KB Financial Group Inc	1,266,408	1.93				
KRW 22,946	KT&G Corp	1,548,263	2.36				
KRW 60,914	Samsung Electronics Co Ltd-Preferred Stock	2,946,612	4.49				
KRW 21,934	Samsung Life Insurance Co Ltd	1,176,830	1.80				
KRW 44,699	Shinhan Financial Group Co Ltd	1,393,482	2.13				
Total Korea							
		9,725,918	14.84				
Macau							
HKD 649,200	Sands China Ltd	1,899,741	2.90				
Total Macau							
		1,899,741	2.90				

Schedule of Investments

as at 31 December 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 99.43%				Common and Preferred Stocks - 99.43% <i>(continued)</i>			
Austria				Taiwan			
EUR 29,075	Andritz AG	1,639,830	3.15	TWD 78,000	Taiwan Semiconductor Manufacturing Co Ltd	1,364,334	2.62
Total Austria		1,639,830	3.15	Total Taiwan		1,364,334	2.62
China				United Kingdom			
CNY 267,708	Gree Electric Appliances Inc of Zhuhai	1,094,891	2.10	USD 125,038	CNH Industrial NV	1,378,683	2.65
HKD 414,200	Haier Smart Home Co Ltd	1,058,823	2.04	Total United Kingdom		1,378,683	2.65
HKD 187,500	Ping An Insurance Group Co of China Ltd	768,415	1.48	United States			
Total China		2,922,129	5.62	USD 38,282	Avient Corp	1,440,622	2.77
France				USD 27,225	Bristol-Myers Squibb Co	1,264,577	2.43
EUR 11,245	Alten SA	1,513,577	2.91	USD 5,539	Cigna Group	1,501,519	2.89
EUR 23,005	BNP Paribas SA	1,439,883	2.77	USD 29,580	Cisco Systems Inc	1,352,810	2.60
Total France		2,953,460	5.68	USD 21,309	Cognizant Technology Solutions Corp	1,456,994	2.80
Germany				USD 5,934	Cummins Inc	1,286,931	2.47
EUR 21,360	Continental AG	1,643,011	3.16	USD 9,862	F5 Inc	1,597,882	3.07
Total Germany		1,643,011	3.16	USD 38,702	frontdoor Inc	1,233,951	2.37
Hong Kong				USD 11,553	M&T Bank Corp	1,433,653	2.76
HKD 3,040,197	WH Group Ltd	1,776,385	3.42	USD 55,743	NCR Corp	853,315	1.64
Total Hong Kong		1,776,385	3.42	USD 17,133	Omnicom Group Inc	1,341,760	2.58
Hungary				USD 17,209	Philip Morris International Inc	1,465,643	2.82
HUF 63,127	Richter Gedeon Nyrt	1,445,158	2.78	USD 16,178	Polaris Inc	1,387,941	2.67
Total Hungary		1,445,158	2.78	USD 11,592	Qualcomm Inc	1,517,721	2.92
Ireland				USD 9,980	Reinsurance Group of America Inc	1,461,607	2.81
EUR 101,479	Glanbia PLC	1,513,052	2.91	USD 27,139	Resideo Technologies Inc	462,369	0.89
EUR 39,501	Smurfit Kappa Group PLC	1,417,296	2.72	USD 26,558	Skechers USA Inc	1,498,778	2.88
Total Ireland		2,930,348	5.63	USD 29,646	Wells Fargo & Co	1,320,940	2.54
Italy				Total United States		23,879,013	45.91
EUR 98,176	Leonardo SpA	1,466,259	2.82	Total Common and Preferred Stocks		51,715,214	99.43
Total Italy		1,466,259	2.82	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		51,715,214	99.43
Japan				Mutual Fund - 0.01%			
JPY 28,500	NOF Corp	1,282,132	2.47	Ireland			
Total Japan		1,282,132	2.47	USD 7,772	State Street USD Liquidity LVNAV Fund	7,036	0.01
Korea				Total Ireland		7,036	0.01
KRW 38,470	Samsung Electronics Co Ltd-Preferred Stock	1,684,625	3.24	Total Mutual Fund		7,036	0.01
KRW 51,149	Shinhan Financial Group Co Ltd	1,443,497	2.77	TOTAL INVESTMENTS		51,722,250	99.44
Total Korea		3,128,122	6.01				
Sweden							
SEK 133,877	Hexpol AB	1,467,145	2.82				
Total Sweden		1,467,145	2.82				
Switzerland							
CHF 17,607	Holcim AG	1,250,273	2.40				
CHF 4,521	Roche Holding AG	1,188,932	2.29				
Total Switzerland		2,439,205	4.69				

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in Euro)

Derivatives

Forward Foreign Exchange Contracts – (0.36)%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold USD, due 26/01/24	JPMorgan Chase Bank NA London	77,976	83,654	2,315	0.00
Bought KRW / Sold USD, due 26/01/24	HSBC Bank PLC	175,894,000	133,581	2,868	0.00
Bought KRW / Sold USD, due 26/01/24	JPMorgan Chase Bank NA London	175,894,000	133,568	2,880	0.01
Bought KRW / Sold USD, due 26/01/24	UBS AG	175,894,000	133,582	2,868	0.01
Total Unrealised Gain on Forward Foreign Exchange Contracts				10,931	0.02
Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold EUR, due 26/01/24	Bank of Montreal	385,935	364,000	(14,940)	(0.03)
Bought USD / Sold EUR, due 26/01/24	Royal Bank of Canada	385,941	364,000	(14,934)	(0.03)
Bought USD / Sold EUR, due 26/01/24	Standard Chartered Bank	385,906	364,000	(14,966)	(0.03)
Bought USD / Sold KRW, due 26/01/24	HSBC Bank PLC	1,071,999	1,449,664,000	(49,810)	(0.10)
Bought USD / Sold KRW, due 26/01/24	UBS AG	2,279,911	3,077,603,000	(102,053)	(0.19)
Total Unrealised Loss on Forward Foreign Exchange Contracts				(196,703)	(0.38)
Total Forward Foreign Exchange Contracts				(185,772)	(0.36)
Other Net Assets/(Liabilities)				477,697	0.92
TOTAL NET ASSETS				52,014,175	100.00

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 98.84%				Common and Preferred Stocks - 98.84% <i>(continued)</i>			
Australia				France <i>(continued)</i>			
AUD 90,957	Aurizon Holdings Ltd	235,845	0.08	EUR 17,924	Sanofi SA	1,777,225	0.58
AUD 43,911	BHP Group Ltd	1,510,418	0.50	EUR 26,768	Schneider Electric SE	5,375,103	1.77
AUD 53,565	Dexus REIT	280,705	0.09	EUR 27,166	TotalEnergies SE	1,848,550	0.61
AUD 95,395	GPT Group REIT	302,030	0.10	Total France		19,125,938	6.29
AUD 140,076	Medibank Pvt Ltd	340,268	0.11	Germany			
AUD 179,285	Mirvac Group REIT	255,680	0.08	EUR 14,989	Bayerische Motoren Werke AG	1,668,675	0.55
AUD 63,191	Suncorp Group Ltd	597,189	0.20	EUR 2,928	Bayerische Motoren Werke AG-Preferred Stock	290,936	0.09
Total Australia		3,522,135	1.16	EUR 5,080	Beiersdorf AG	761,497	0.25
Austria				EUR 11,514	Evonik Industries AG	235,300	0.08
EUR 5,444	voestalpine AG	171,752	0.06	EUR 2,974	Hannover Rueck SE	710,595	0.23
Total Austria		171,752	0.06	EUR 7,011	Heidelberg Materials AG	626,856	0.21
Belgium				EUR 5,233	Henkel AG & Co KGaA	375,626	0.12
EUR 8,055	Ageas SA/NV	349,779	0.12	EUR 8,364	Henkel AG & Co KGaA-Preferred Stock	673,175	0.22
Total Belgium		349,779	0.12	EUR 3,403	Knorr-Bremse AG	221,037	0.07
Bermuda				EUR 6,805	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	2,819,681	0.93
USD 18,800	Arch Capital Group Ltd	1,396,276	0.46	EUR 3,227	Talanx AG	230,458	0.08
USD 11,500	Liberty Global Ltd	214,360	0.07	EUR 9,391	Volkswagen AG-Preferred Stock	1,159,787	0.38
Total Bermuda		1,610,636	0.53	Total Germany		9,773,623	3.21
Canada				Hong Kong			
CAD 3,562	BCE Inc	140,929	0.05	HKD 188,000	HKT Trust & HKT Ltd	224,390	0.07
CAD 44,764	Canadian Imperial Bank of Commerce	2,165,890	0.71	HKD 184,757	Sino Land Co Ltd	200,881	0.07
CAD 7,500	CCL Industries Inc	338,939	0.11	HKD 20,000	Swire Pacific Ltd	169,302	0.06
CAD 4,200	CGI Inc	452,139	0.15	HKD 51,000	Swire Properties Ltd	103,194	0.03
CAD 7,200	Empire Co Ltd	191,385	0.06	Total Hong Kong		697,767	0.23
CAD 14,000	Great-West Lifeco Inc	465,676	0.15	Ireland			
CAD 14,959	Hydro One Ltd	450,381	0.15	USD 24,437	Accenture PLC	8,575,188	2.82
CAD 7,600	Quebecor Inc	181,671	0.06	GBP 35,562	CRH PLC	2,452,592	0.81
CAD 5,400	Stantec Inc	435,653	0.14	USD 19,200	Medtronic PLC	1,581,696	0.52
CAD 29,193	Sun Life Financial Inc	1,521,419	0.50	USD 11,500	Trane Technologies PLC	2,804,850	0.92
CAD 15,974	Telus Corp	285,657	0.10	Total Ireland		15,414,326	5.07
CAD 8,347	Telus Corp	149,266	0.05	Israel			
Total Canada		6,779,005	2.23	ILS 24,794	Bank Hapoalim BM	223,848	0.07
Denmark				ILS 1	Isracard Ltd	2	0.00
DKK 56,418	Novo Nordisk A/S	5,836,302	1.92	Total Israel		223,850	0.07
Total Denmark		5,836,302	1.92	Italy			
Finland				EUR 50,995	Assicurazioni Generali SpA	1,076,216	0.35
EUR 18,650	Stora Enso OYJ	258,037	0.09	EUR 55,724	Banco BPM SpA	294,297	0.10
Total Finland		258,037	0.09	EUR 114,461	Eni SpA	1,940,591	0.64
France				EUR 25,560	Poste Italiane SpA	290,113	0.10
EUR 2,827	Amundi SA	192,367	0.06	EUR 5,167	Recordati Industria Chimica e Farmaceutica SpA	278,708	0.09
EUR 3,032	Arkema SA	344,978	0.11	EUR 69,712	Terna - Rete Elettrica Nazionale	581,714	0.19
EUR 9,425	Bouygues SA	355,234	0.12	EUR 22,283	UniCredit SpA	604,666	0.20
EUR 28,938	Carrefour SA	529,523	0.17	Total Italy		5,066,305	1.67
EUR 9,040	Cie de Saint-Gobain SA	665,669	0.22	Japan			
EUR 33,434	Cie Generale des Etablissements Michelin SCA	1,198,841	0.39	JPY 37,400	Advantest Corp	1,272,576	0.42
EUR 4,490	Danone SA	291,046	0.10	JPY 9,200	AGC Inc	341,688	0.11
EUR 2,059	Gecina SA REIT	250,420	0.08	JPY 9,700	Ajinomoto Co Inc	374,294	0.12
EUR 11,883	L'Oreal SA	5,915,483	1.95				
EUR 9,358	Renault SA	381,499	0.13				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets	
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				
Common and Preferred Stocks - 98.84% (continued)				Common and Preferred Stocks - 98.84% (continued)				
Japan (continued)				Netherlands				
JPY 28,100	Bridgestone Corp	1,164,023	0.38	EUR 20,444	ABN AMRO Bank NV	306,909	0.10	
JPY 49,400	Canon Inc	1,268,464	0.42	EUR 5,664	Heineken Holding NV	479,266	0.16	
JPY 10,100	Dai Nippon Printing Co Ltd	298,959	0.10	EUR 3,698	Koninklijke Ahold Delhaize NV	106,271	0.03	
JPY 17,900	Daiwa House Industry Co Ltd	542,409	0.18	EUR 5,582	Randstad NV	349,745	0.12	
JPY 91	Daiwa House Investment Corp REIT	162,468	0.05	EUR 111,035	Stellantis NV	2,594,150	0.85	
JPY 231,900	Honda Motor Co Ltd	2,411,444	0.79	Total Netherlands			3,836,341	1.26
JPY 14,900	Hulic Co Ltd	156,049	0.05	New Zealand				
JPY 18,400	Japan Post Bank Co Ltd	187,419	0.06	NZD 91,666	Spark New Zealand Ltd	300,638	0.10	
JPY 104,600	Japan Post Holdings Co Ltd	934,485	0.31	Total New Zealand			300,638	0.10
JPY 9,500	Japan Post Insurance Co Ltd	168,733	0.06	Norway				
JPY 65	Japan Real Estate Investment Corp REIT	269,258	0.09	NOK 8,673	Gjensidige Forsikring ASA	160,126	0.05	
JPY 59,800	Japan Tobacco Inc	1,546,113	0.51	NOK 4,326	Kongsberg Gruppen ASA	198,245	0.07	
JPY 20,900	Kajima Corp	349,346	0.11	NOK 64,498	Norsk Hydro ASA	434,403	0.14	
JPY 35,100	Kansai Electric Power Co Inc	466,075	0.15	NOK 34,664	Orkla ASA	269,101	0.09	
JPY 9,864	KDDI Corp	313,874	0.10	NOK 3,586	Salmar ASA	200,986	0.07	
JPY 28,900	Mazda Motor Corp	312,308	0.10	NOK 8,091	Yara International ASA	287,766	0.09	
JPY 4,400	McDonald's Holdings Co Japan Ltd	190,694	0.06	Total Norway			1,550,627	0.51
JPY 11,900	MEIJI Holdings Co Ltd	282,686	0.09	Portugal				
JPY 79,000	Mitsubishi Electric Corp	1,120,166	0.37	EUR 99,218	EDP - Energias de Portugal SA	499,233	0.16	
JPY 8,700	Mitsui Chemicals Inc	258,075	0.08	EUR 14,368	Jeronimo Martins SGPS SA	365,682	0.12	
JPY 21,400	MS&AD Insurance Group Holdings Inc	841,853	0.28	Total Portugal			864,915	0.28
JPY 12,300	NEC Corp	728,508	0.24	Singapore				
JPY 1,472,825	Nippon Telegraph & Telephone Corp	1,800,027	0.59	SGD 106,200	CapitaLand Ascendas REIT	243,944	0.08	
JPY 210	Nomura Real Estate Master Fund Inc REIT	245,780	0.08	SGD 266,000	CapitaLand Integrated Commercial Trust REIT	415,404	0.14	
JPY 31,800	Obayashi Corp	275,188	0.09	SGD 282,900	Genting Singapore Ltd	214,464	0.07	
JPY 1,900	Oracle Corp Japan	146,496	0.05	SGD 71,200	Keppel Corp Ltd	381,612	0.13	
JPY 5,600	Otsuka Corp	230,904	0.08	SGD 42,400	Singapore Exchange Ltd	315,967	0.10	
JPY 23,500	Ricoh Co Ltd	180,526	0.06	SGD 77,200	Singapore Technologies Engineering Ltd	227,661	0.08	
JPY 7,800	SCSK Corp	154,694	0.05	SGD 95,000	Wilmar International Ltd	257,107	0.08	
JPY 7,000	Secom Co Ltd	504,220	0.17	Total Singapore			2,056,159	0.68
JPY 18,800	Sekisui Chemical Co Ltd	271,038	0.09	South Africa				
JPY 29,800	Sekisui House Ltd	662,034	0.22	GBP 23,992	Mondi PLC	470,244	0.15	
JPY 25,700	Shimizu Corp	170,738	0.06	Total South Africa			470,244	0.15
JPY 143,200	Softbank Corp	1,787,207	0.59	Spain				
JPY 14,700	Sompo Holdings Inc	719,047	0.24	EUR 12,686	Enagas SA	213,917	0.07	
JPY 52,300	Sumitomo Corp	1,141,118	0.38	EUR 15,697	Endesa SA	320,091	0.10	
JPY 35,600	Sumitomo Electric Industries Ltd	453,396	0.15	EUR 19,698	Redeia Corp SA	324,433	0.11	
JPY 6,200	Suntory Beverage & Food Ltd	204,497	0.07	Total Spain			858,441	0.28
JPY 47,500	Tokio Marine Holdings Inc	1,189,016	0.39	Sweden				
JPY 12,500	TOPPAN Holdings Inc	348,897	0.11	SEK 16,407	Atlas Copco AB	282,544	0.09	
JPY 43,800	Yamaha Motor Co Ltd	391,304	0.13	SEK 76,934	Atlas Copco AB	1,140,515	0.38	
Total Japan			8.83	SEK 19,765	Epiroc AB	345,961	0.12	
				SEK 3,766	Holmen AB	159,080	0.05	
Jordan				SEK 22,857	Securitas AB	223,584	0.07	
GBP 7,775	Hikma Pharmaceuticals PLC	177,318	0.06	SEK 17,254	SKF AB	344,640	0.11	
Total Jordan			0.06	SEK 43,411	Volvo AB	1,127,290	0.37	
				SEK 9,852	Volvo AB	261,016	0.09	
				Total Sweden			3,884,630	1.28

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.84% (continued)				Common and Preferred Stocks - 98.84% (continued)			
Switzerland				United States (continued)			
CHF 7,907	Adecco Group AG	387,717	0.13	USD 25,300	Cognizant Technology Solutions Corp	1,910,909	0.63
CHF 1,489	Banque Cantonale Vaudoise	191,952	0.06	USD 11,900	Colgate-Palmolive Co	948,549	0.31
CHF 923	BKW AG	163,950	0.05	USD 16,200	Constellation Energy Corp	1,893,618	0.62
CHF 48	Chocoladefabriken Lindt & Spruengli AG	575,441	0.19	USD 6,925	Cummins Inc	1,659,022	0.55
GBP 10,278	Coca-Cola HBC AG	302,010	0.10	USD 1,300	Deckers Outdoor Corp	868,959	0.29
USD 7,600	Garmin Ltd	976,904	0.32	USD 12,600	Dell Technologies Inc	963,900	0.32
CHF 1,682	Geberit AG	1,077,168	0.35	USD 19,729	Eaton Corp PLC	4,751,138	1.56
CHF 26,172	Holcim AG	2,052,962	0.68	USD 1,200	Erie Indemnity Co	401,904	0.13
CHF 23,221	Novartis AG	2,341,551	0.77	USD 49,100	Exelon Corp	1,762,690	0.58
CHF 2,600	Swatch Group AG	136,078	0.04	USD 7,300	Expeditors International of Washington Inc	928,560	0.31
CHF 1,291	Swisscom AG	776,149	0.26	USD 1,900	FactSet Research Systems Inc	906,395	0.30
Total Switzerland		8,981,882	2.95	USD 1,200	Fair Isaac Corp	1,396,812	0.46
United Kingdom				USD 21,200	Fastenal Co	1,373,124	0.45
GBP 48,906	3i Group PLC	1,509,381	0.50	USD 440	First Citizens BancShares Inc/NC	624,347	0.21
GBP 93,172	abrdn PLC	212,193	0.07	USD 7,000	Fox Corp	193,550	0.06
GBP 26,441	Aviva PLC	146,524	0.05	USD 13,388	Franklin Resources Inc	398,829	0.13
GBP 49,237	Barratt Developments PLC	353,129	0.12	USD 28,900	General Mills Inc	1,882,546	0.62
GBP 5,256	Berkeley Group Holdings PLC	314,112	0.10	USD 8,400	Graco Inc	728,784	0.24
GBP 83,525	J Sainsbury PLC	322,201	0.10	USD 15,386	Hartford Financial Services Group Inc	1,236,727	0.41
USD 8,200	Pentair PLC	596,222	0.19	USD 6,300	Henry Schein Inc	476,973	0.16
AUD 18,304	Rio Tinto Ltd	1,694,357	0.56	USD 7,100	Hershey Co	1,323,724	0.44
Total United Kingdom		5,148,119	1.69	USD 63,948	Hewlett Packard Enterprise Co	1,085,837	0.36
United States				USD 14,500	Hormel Foods Corp	465,595	0.15
USD 6,095	A O Smith Corp	502,472	0.17	USD 35,300	Host Hotels & Resorts Inc REIT	687,291	0.23
USD 11,685	Abbott Laboratories	1,286,168	0.42	USD 44,678	HP Inc	1,344,361	0.44
USD 12,200	Adobe Inc	7,278,520	2.39	USD 2,700	Hubbell Inc	888,111	0.29
USD 1,200	Air Products and Chemicals Inc	328,560	0.11	USD 46,900	Intel Corp	2,356,725	0.77
USD 7,500	Akamai Technologies Inc	887,625	0.29	USD 16,500	International Paper Co	596,475	0.20
USD 47,100	Alphabet Inc	6,637,803	2.18	USD 14,400	Iron Mountain Inc REIT	1,007,712	0.33
USD 2,800	Alphabet Inc	391,132	0.13	USD 6,500	Jabil Inc	828,100	0.27
USD 4,500	Ameriprise Financial Inc	1,709,235	0.56	USD 16,482	Johnson & Johnson	2,583,389	0.85
USD 45,979	Apple Inc	8,852,337	2.91	USD 14,387	Juniper Networks Inc	424,129	0.14
USD 14,189	Applied Materials Inc	2,299,611	0.76	USD 13,003	Kellanova	726,998	0.24
USD 2,281	Arthur J Gallagher & Co	512,951	0.17	USD 3,957	Kenvue Inc	85,194	0.03
USD 2,600	Assurant Inc	438,074	0.14	USD 24,000	Kroger Co	1,097,040	0.36
USD 7,094	AvalonBay Communities Inc REIT	1,328,139	0.44	USD 1,600	Lennox International Inc	716,032	0.24
USD 37,866	Bank of New York Mellon Corp	1,970,925	0.65	USD 13,000	LyondellBasell Industries NV	1,236,040	0.41
USD 21,400	Berkshire Hathaway Inc	7,632,524	2.51	USD 3,100	Manhattan Associates Inc	667,492	0.22
USD 2,600	BlackRock Inc	2,110,680	0.69	USD 5,700	Marathon Petroleum Corp	845,652	0.28
USD 11,300	BorgWarner Inc	405,105	0.13	USD 10,400	Merck & Co Inc	1,133,808	0.37
USD 6,200	Builders FirstSource Inc	1,035,028	0.34	USD 21,300	Meta Platforms Inc	7,539,348	2.48
USD 7,494	Bunge Global SA	756,519	0.25	USD 33,224	Microsoft Corp	12,493,553	4.11
USD 13,600	Cadence Design Systems Inc	3,704,232	1.22	USD 9,200	Molson Coors Beverage Co	563,132	0.18
USD 9,600	Campbell Soup Co	415,008	0.14	USD 14,200	Mondelez International Inc	1,028,506	0.34
USD 12,400	Cardinal Health Inc	1,249,920	0.41	USD 11,300	NRG Energy Inc	584,210	0.19
USD 5,300	Cboe Global Markets Inc	946,368	0.31	USD 11,700	Nvidia Corp	5,794,074	1.91
USD 7,986	Cbre Group Inc	743,417	0.24	USD 160	NVR Inc	1,120,072	0.37
USD 8,600	Cencora Inc	1,766,268	0.58	USD 9,900	Omnicom Group Inc	856,449	0.28
USD 5,700	CH Robinson Worldwide Inc	492,423	0.16	USD 9,600	Oracle Corp	1,012,128	0.33
USD 139,300	Cisco Systems Inc	7,037,436	2.31	USD 4,491	Owens Corning	665,701	0.22
USD 9,600	CME Group Inc	2,021,760	0.66				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.84% (continued)				Common and Preferred Stocks - 98.84% (continued)			
United States (continued)				United States (continued)			
USD 26,250	Paccar Inc	2,563,312	0.84	USD 5,300	Tradeweb Markets Inc	481,664	0.16
USD 4,524	Packaging Corp of America	737,005	0.24	USD 11,390	Travelers Cos Inc	2,169,681	0.71
USD 1,841	Procter & Gamble Co	269,780	0.09	USD 180,800	Verizon Communications Inc	6,816,160	2.24
USD 11,100	PulteGroup Inc	1,145,742	0.38	USD 3,500	Vertex Pharmaceuticals Inc	1,424,115	0.47
USD 3,000	Reliance Steel & Aluminum Co	839,040	0.28	USD 3,900	Vertiv Holdings Co	187,317	0.06
USD 10,955	Republic Services Inc	1,806,589	0.59	USD 1,600	Watsco Inc	685,552	0.23
USD 5,200	Robert Half Inc	457,184	0.15	USD 1,800	Westlake Corp	251,928	0.08
USD 3,000	Rollins Inc	131,010	0.04	USD 2,250	WW Grainger Inc	1,864,552	0.61
USD 5,595	SEI Investments Co	355,562	0.12	USD 8,899	Xylem Inc	1,017,690	0.33
USD 2,600	Snap-on Inc	750,984	0.25		Total United States	176,726,529	58.12
USD 7,900	Steel Dynamics Inc	932,990	0.31		Total Common and Preferred Stocks	300,523,392	98.84
USD 2,400	Super Micro Computer Inc	682,224	0.22		Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market	300,523,392	98.84
USD 10,000	Synchrony Financial	381,900	0.13		TOTAL INVESTMENTS	300,523,392	98.84
USD 7,700	Synopsys Inc	3,964,807	1.30				
USD 24,561	Texas Instruments Inc	4,186,668	1.38				
USD 3,807	Tractor Supply Co	818,619	0.27				

Derivatives

Futures Contracts – 0.00%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
MSCI EAFE INDEX FUTURE, due 15/03/24	USD	9	1,013,580	8,530	0.00
S&P EMINI INDEX FUTURE, due 15/03/24	USD	9	2,169,000	2,900	0.00
Unrealised Gain on Futures Contracts			3,182,580	11,430	0.00
Total Futures Contracts			3,182,580	11,430	0.00
Other Net Assets/(Liabilities)				3,513,180	1.16
TOTAL NET ASSETS				304,048,002	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 122,886 held as cash at Goldman Sachs & Co.

Schedule of Investments

as at 31 December 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 99.42%				Common and Preferred Stocks - 99.42% <i>(continued)</i>			
Austria				France <i>(continued)</i>			
EUR 39,841	voestalpine AG	1,137,859	0.32	EUR 683	Kering SA	272,517	0.08
Total Austria		1,137,859	0.32	EUR 38,855	Klepierre SA REIT	958,941	0.27
Belgium				EUR 18,871	Legrand SA	1,775,761	0.50
EUR 26,539	Ageas SA/NV	1,043,248	0.29	EUR 11,256	L'Oreal SA	5,072,517	1.42
EUR 20,962	Anheuser-Busch InBev SA/NV	1,224,600	0.34	EUR 8,819	LVMH Moët Hennessy Louis Vuitton SE	6,469,619	1.81
EUR 14,316	KBC Group NV	840,635	0.24	EUR 1,051	Pernod Ricard SA	167,897	0.05
EUR 24	Lotus Bakeries NV	197,520	0.06	EUR 21,278	Publicis Groupe SA	1,787,352	0.50
EUR 12,228	Syensqo SA	1,152,611	0.32	EUR 987	Renault SA	36,425	0.01
EUR 15,704	Umicore SA	391,030	0.11	EUR 53,128	Sanofi SA	4,768,769	1.33
Total Belgium		4,849,644	1.36	EUR 14,840	Schneider Electric SE	2,697,615	0.75
Denmark				EUR 10,118	Sodexo SA	1,007,955	0.28
DKK 183	AP Moller - Maersk A/S	298,021	0.08	EUR 573	Teleperformance SE	75,665	0.02
DKK 108	AP Moller - Maersk A/S	173,563	0.05	EUR 97,771	TotalEnergies SE	6,022,694	1.68
DKK 7,876	Carlsberg AS	894,673	0.25	EUR 5,150	Veolia Environnement SA	147,084	0.04
DKK 30,038	Demant A/S	1,192,725	0.33	EUR 12,724	Vinci SA	1,446,719	0.40
DKK 3,522	Genmab A/S	1,018,156	0.28	Total France		62,357,132	17.44
DKK 127,363	Novo Nordisk A/S	11,927,202	3.34	Germany			
DKK 14,729	Novozymes A/S	733,233	0.21	EUR 6,794	adidas AG	1,251,183	0.35
DKK 11,446	Pandora A/S	1,432,868	0.40	EUR 19,180	Allianz SE	4,640,601	1.30
DKK 168	Vestas Wind Systems A/S	4,830	0.00	EUR 27,658	BASF SE	1,349,157	0.38
Total Denmark		17,675,271	4.94	EUR 22,007	Bayerische Motoren Werke AG	2,217,866	0.62
Finland				EUR 1,959	Bayerische Motoren Werke AG–Preferred Stock	176,212	0.05
EUR 148,520	Nokia Oyj	453,283	0.13	EUR 5,772	Beiersdorf AG	783,260	0.22
SEK 214,431	Nordea Bank Abp	2,402,321	0.67	EUR 21,994	Commerzbank AG	236,655	0.07
EUR 38,486	Sampo Oyj	1,524,430	0.43	EUR 26,384	Daimler Truck Holding AG	897,584	0.25
EUR 34,342	Stora Enso OYJ	430,134	0.12	EUR 158,906	Deutsche Bank AG	1,964,714	0.55
EUR 1,700	UPM-Kymmene Oyj	57,902	0.01	EUR 1,301	Deutsche Boerse AG	242,637	0.07
EUR 76,755	Wartsila OYJ Abp	1,007,409	0.28	EUR 55,649	Deutsche Lufthansa AG	447,863	0.12
Total Finland		5,875,479	1.64	EUR 59,949	Deutsche Post AG	2,689,012	0.75
France				EUR 169,488	Deutsche Telekom AG	3,686,364	1.03
EUR 18,390	Air Liquide SA	3,238,847	0.91	EUR 123,857	EON SE	1,504,863	0.42
EUR 12,422	Arkema SA	1,279,466	0.36	EUR 11,548	Fresenius Medical Care AG & Co KGaA	438,362	0.12
EUR 73,731	AXA SA	2,174,327	0.61	EUR 51,671	Fresenius SE & Co KGaA	1,450,405	0.41
EUR 54,608	BNP Paribas SA	3,417,915	0.96	EUR 30,338	GEA Group AG	1,143,439	0.32
EUR 8,228	Capgemini SE	1,553,035	0.43	EUR 3,648	Heidelberg Materials AG	295,269	0.08
EUR 60,319	Carrefour SA	999,184	0.28	EUR 3,673	Henkel AG & Co KGaA–Preferred Stock	267,615	0.07
EUR 33,211	Cie de Saint-Gobain SA	2,213,845	0.62	EUR 21,587	Infineon Technologies AG	815,989	0.23
EUR 44,729	Cie Generale des Etablissements Michelin SCA	1,451,903	0.41	EUR 6,555	Knorr-Bremse AG	385,434	0.11
EUR 2,205	Covivio SA REIT	107,339	0.03	EUR 43,295	Mercedes-Benz Group AG	2,708,102	0.76
EUR 7,337	Danone SA	430,535	0.12	EUR 6,964	MTU Aero Engines AG	1,359,721	0.38
EUR 6,682	Dassault Aviation SA	1,197,414	0.33	EUR 3,391	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	1,271,964	0.36
EUR 7,953	Dassault Systemes SE	351,801	0.10	EUR 40,775	SAP SE	5,687,297	1.59
EUR 11,582	Edenred SE	627,050	0.18	EUR 696	Sartorius AG–Preferred Stock	231,907	0.06
EUR 12,720	Eiffage SA	1,234,094	0.34	EUR 19,984	Scout24 SE	1,282,174	0.36
EUR 91,778	Engie SA	1,460,922	0.41	EUR 33,023	Siemens AG	5,611,268	1.57
EUR 5,364	EssilorLuxottica SA	974,102	0.27	EUR 14,408	Siemens Healthineers AG	757,861	0.21
EUR 16,636	Eurazeo SE	1,195,297	0.33				
EUR 11,374	Gecina SA REIT	1,252,278	0.35				
EUR 22,236	Getlink SE	368,339	0.10				
EUR 1,613	Hermes International SCA	3,095,025	0.87				
EUR 9,517	Ipsen SA	1,026,884	0.29				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.42% (continued)				Common and Preferred Stocks - 99.42% (continued)			
Germany (continued)				Norway (continued)			
EUR 2,117	Talanx AG	136,864	0.04	NOK 58,666	Telenor ASA	609,748	0.17
EUR 4,191	Vonovia SE	119,611	0.03	NOK 1,686	Yara International ASA	54,284	0.02
Total Germany		46,051,253	12.88	Total Norway		4,029,207	1.13
Ireland				Portugal			
USD 23,300	AerCap Holdings NV	1,567,606	0.44	EUR 32,307	Galp Energia SGPS SA	430,975	0.12
EUR 147,619	AIB Group PLC	572,762	0.16	Total Portugal		430,975	0.12
GBP 29,093	CRH PLC	1,816,364	0.51	Spain			
EUR 12,096	Kingspan Group PLC	948,326	0.26	EUR 34,640	ACS Actividades de Construccion y Servicios SA	1,391,142	0.39
EUR 26,035	Smurfit Kappa Group PLC	934,136	0.26	EUR 787	Aena SME SA	129,147	0.04
Total Ireland		5,839,194	1.63	EUR 590	Amadeus IT Group SA	38,279	0.01
Italy				EUR 349,821	Banco Bilbao Vizcaya Argentaria SA	2,877,628	0.81
EUR 460,864	Enel SpA	3,101,615	0.87	EUR 880,337	Banco Santander SA	3,327,234	0.93
EUR 145,144	Eni SpA	2,227,670	0.62	EUR 16,926	Corp ACCIONA Energias Renovables SA	475,282	0.13
EUR 2,517	Ferrari NV	768,188	0.22	EUR 22,278	EDP Renovaveis SA	412,700	0.12
EUR 570,719	Intesa Sanpaolo SpA	1,508,696	0.42	EUR 22,452	Endesa SA	414,464	0.12
EUR 97,695	Poste Italiane SpA	1,003,816	0.28	EUR 311,227	Iberdrola SA	3,694,264	1.03
EUR 6,357	Prysmian SpA	261,718	0.07	EUR 22,802	Industria de Diseno Textil SA	899,083	0.25
EUR 11,856	Recordati Industria Chimica e Farmaceutica SpA	578,929	0.16	EUR 1,728	Naturgy Energy Group SA	46,656	0.01
EUR 99,990	UniCredit SpA	2,456,254	0.69	EUR 438,221	Telefonica SA	1,548,673	0.43
Total Italy		11,906,886	3.33	Total Spain		15,254,552	4.27
Jordan				Sweden			
GBP 4,524	Hikma Pharmaceuticals PLC	93,401	0.03	SEK 18,159	Alfa Laval AB	658,014	0.18
Total Jordan		93,401	0.03	SEK 18,849	Assa Abloy AB	491,522	0.14
Luxembourg				SEK 34,177	Atlas Copco AB	532,802	0.15
EUR 56,308	ArcelorMittal SA	1,445,708	0.40	SEK 26,746	Atlas Copco AB	358,936	0.10
Total Luxembourg		1,445,708	0.40	SEK 47,382	Essity AB	1,064,047	0.30
Netherlands				SEK 49,366	Getinge AB	994,637	0.28
EUR 19,223	Akzo Nobel NV	1,438,265	0.40	SEK 72,110	H & M Hennes & Mauritz AB	1,144,044	0.32
EUR 3,393	ASM International NV	1,594,540	0.45	SEK 12,099	Hexagon AB	131,451	0.04
EUR 13,395	ASML Holding NV	9,131,371	2.55	SEK 4,230	Holmen AB	161,753	0.04
EUR 7,272	BE Semiconductor Industries NV	992,264	0.28	SEK 22,189	Industrivarden AB	654,359	0.18
EUR 1,090	EXOR NV	98,645	0.03	SEK 63,061	Investor AB	1,322,681	0.37
EUR 3,030	Heineken NV	278,578	0.08	SEK 23,145	Saab AB	1,263,230	0.35
EUR 136,136	ING Groep NV	1,841,376	0.51	SEK 63,130	Securitas AB	559,026	0.16
EUR 9,669	Koninklijke Ahold Delhaize NV	251,539	0.07	SEK 123,863	Skandinaviska Enskilda Banken AB	1,544,324	0.43
EUR 409,726	Koninklijke KPN NV	1,277,526	0.36	SEK 3,467	Skanska AB	56,789	0.01
EUR 77,374	Koninklijke Philips NV	1,631,431	0.46	SEK 70,085	SKF AB	1,267,290	0.35
EUR 28,513	NN Group NV	1,019,340	0.28	SEK 12,983	Svenska Cellulosa AB SCA	176,216	0.05
EUR 27,534	Prosus NV	743,005	0.21	SEK 54,285	Swedbank AB	991,344	0.28
EUR 10,036	Qiagen Nv	395,418	0.11	SEK 29,464	Swedish Orphan Biovitrum AB	706,660	0.20
EUR 131,354	Stellantis NV	2,778,137	0.78	SEK 44,220	Tele2 AB	343,750	0.10
EUR 17,217	Wolters Kluwer NV	2,215,828	0.62	SEK 17,079	Telefonaktiebolaget LM Ericsson	96,821	0.03
Total Netherlands		25,687,263	7.19	SEK 101,480	Volvo AB	2,385,566	0.67
Norway				SEK 7,431	Volvo AB	178,224	0.05
NOK 2,990	DNB Bank ASA	57,569	0.02	Total Sweden		17,083,486	4.78
NOK 25,190	Equinor ASA	723,355	0.20				
NOK 28,576	Kongsberg Gruppen ASA	1,185,477	0.33				
NOK 5,949	Mowi ASA	96,512	0.03				
NOK 184,507	Norsk Hydro ASA	1,124,953	0.31				
NOK 25,230	Orkla ASA	177,309	0.05				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.42% (continued)				Common and Preferred Stocks - 99.42% (continued)			
Switzerland				United Kingdom (continued)			
CHF 86,170	ABB Ltd	3,457,074	0.97	GBP 10,920	Berkeley Group Holdings PLC	590,782	0.16
CHF 24,007	Adecco Group AG	1,065,654	0.30	GBP 536,220	BP PLC	2,884,602	0.81
CHF 19,188	Alcon Inc	1,354,696	0.38	GBP 103,828	British American Tobacco PLC	2,750,483	0.77
CHF 280	Barry Callebaut AG	427,350	0.12	GBP 75,587	BT Group PLC	107,816	0.03
CHF 7,128	BKW AG	1,146,179	0.32	GBP 44,106	Burberry Group PLC	720,739	0.20
CHF 112	Chocoladefabriken Lindt & Spruengli AG	1,215,494	0.34	GBP 847,308	Centrica PLC	1,375,303	0.38
CHF 5	Chocoladefabriken Lindt & Spruengli AG	548,547	0.15	USD 25,430	Coca-Cola Europacific Partners PLC	1,536,412	0.43
CHF 13,381	Cie Financiere Richemont SA	1,665,917	0.47	GBP 83,757	Compass Group PLC	2,074,283	0.58
GBP 47,338	Coca-Cola HBC AG	1,259,210	0.35	GBP 96,066	Diageo PLC	3,166,249	0.89
CHF 407	Geberit AG	235,954	0.07	GBP 3,307	Endeavour Mining PLC	67,054	0.02
CHF 466	Givaudan SA	1,746,255	0.49	GBP 5,567	Experian PLC	205,712	0.06
CHF 23,512	Holcim AG	1,669,586	0.47	GBP 215,383	GSK PLC	3,604,595	1.01
CHF 24,846	Julius Baer Group Ltd	1,260,033	0.35	GBP 29,793	Hargreaves Lansdown PLC	252,364	0.07
CHF 5,471	Kuehne & Nagel International AG	1,705,332	0.48	GBP 838,809	HSBC Holdings PLC	6,151,710	1.72
CHF 9,930	Logitech International SA	851,879	0.24	GBP 15,989	Informa PLC	144,145	0.04
CHF 1,636	Lonza Group AG	622,389	0.17	GBP 19,070	InterContinental Hotels Group PLC	1,560,322	0.44
CHF 90,739	Nestle SA	9,516,711	2.66	GBP 68,540	J Sainsbury PLC	239,348	0.07
CHF 87,842	Novartis AG	8,018,629	2.24	GBP 298,110	Kingfisher PLC	837,020	0.23
CHF 1,672	Partners Group Holding AG	2,181,428	0.61	GBP 412,043	Lloyds Banking Group PLC	226,866	0.06
CHF 23,323	Roche Holding AG	6,133,481	1.71	GBP 15,678	London Stock Exchange Group PLC	1,677,934	0.47
CHF 1,055	Schindler Holding AG	238,636	0.07	GBP 489,278	M&G PLC	1,255,763	0.35
CHF 2,201	Sika AG	647,946	0.18	GBP 221,158	Melrose Industries PLC	1,448,135	0.40
CHF 346	Sonova Holding AG	102,118	0.03	GBP 52,727	National Grid PLC	643,778	0.18
EUR 48,132	STMicroelectronics NV	2,177,732	0.61	GBP 15,501	Next PLC	1,452,198	0.41
CHF 4,123	Straumann Holding AG	601,335	0.17	GBP 30,302	Reckitt Benckiser Group PLC	1,895,343	0.53
CHF 2,852	Swatch Group AG	701,244	0.20	GBP 97,148	RELX PLC	3,486,675	0.98
CHF 2,689	Swiss Life Holding AG	1,689,069	0.47	GBP 57,655	Rio Tinto PLC	3,887,011	1.09
CHF 4,198	Swiss Prime Site AG	405,699	0.11	GBP 625,199	Rolls-Royce Holdings PLC	2,162,331	0.60
CHF 1,735	Swiss Re AG	176,462	0.05	GBP 116,026	Sage Group PLC	1,569,948	0.44
CHF 1,420	Temenos AG	119,468	0.03	GBP 277,732	Shell PLC	8,241,944	2.31
CHF 1,088	VAT Group AG	493,254	0.14	GBP 19,386	Smiths Group PLC	394,531	0.11
CHF 7,695	Zurich Insurance Group AG	3,638,397	1.02	GBP 586,392	Tesco PLC	1,965,854	0.55
Total Switzerland		57,073,158	15.97	GBP 75,242	Unilever PLC	3,299,599	0.92
United Kingdom				GBP 43,519	United Utilities Group PLC	532,105	0.15
GBP 74,589	3i Group PLC	2,083,947	0.58	GBP 33,049	Whitbread PLC	1,394,382	0.39
GBP 447,789	abrdn PLC	923,195	0.26	Total United Kingdom		78,621,219	21.99
GBP 26,692	Ashtead Group PLC	1,682,480	0.47	Total Common and Preferred Stocks		355,411,687	99.42
GBP 51,568	Associated British Foods PLC	1,408,626	0.39	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
GBP 51,057	Astrazeneca PLC	6,245,660	1.75			355,411,687	99.42
GBP 85,295	Aviva PLC	427,888	0.12	TOTAL INVESTMENTS		355,411,687	99.42
GBP 753,732	Barclays PLC	1,337,624	0.37				
GBP 109,119	Barratt Developments PLC	708,463	0.20				

Derivatives

Futures Contracts – 0.00%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
FTSE 100 INDEX FUTURE, due 15/03/24	GBP	3	268,537	6,803	0.00
SWISS MARKET INDEX FUTURE, due 15/03/24	CHF	1	119,185	409	0.00
Unrealised Gain on Futures Contracts			387,722	7,212	0.00

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in Euro)

Derivatives *(continued)*

Futures Contracts – 0.00% *(continued)*

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 15/03/24	EUR	11	499,730	(3,438)	(0.00)
Unrealised Loss on Futures Contracts			499,730	(3,438)	(0.00)
Total Futures Contracts			887,452	3,774	0.00
Other Net Assets/(Liabilities)				2,081,249	0.58
TOTAL NET ASSETS				357,496,710	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes EUR 55,046 held as cash at Barclays Capital Inc.

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 98.49%				Common and Preferred Stocks - 98.49% <i>(continued)</i>			
Bermuda				United States <i>(continued)</i>			
USD 2,316	Everest Group Ltd	818,891	0.14	USD 8,586	American Homes 4 Rent REIT	308,753	0.05
Total Bermuda		818,891	0.14	USD 30,573	American International Group Inc	2,071,321	0.35
Canada				USD 5,902	Ameriprise Financial Inc	2,241,757	0.38
CAD 5,097	Alimentation Couche-Tard Inc	301,622	0.05	USD 7,361	Amgen Inc	2,120,115	0.36
CAD 37,430	AltaGas Ltd	789,703	0.13	USD 10,376	Amphenol Corp	1,028,573	0.18
CAD 118,928	ARC Resources Ltd	1,774,089	0.30	USD 196,796	Apple Inc	37,889,134	6.46
CAD 8,330	Bank of Nova Scotia	407,466	0.07	USD 21,248	Applied Materials Inc	3,443,663	0.59
CAD 66,099	CAE Inc	1,433,666	0.24	USD 17,474	Archer-Daniels-Midland Co	1,261,972	0.22
CAD 7,464	Canadian National Railway Co	942,764	0.16	USD 11,183	Automatic Data Processing Inc	2,605,304	0.44
CAD 65,937	Empire Co Ltd	1,752,686	0.30	USD 762	AutoZone Inc	1,970,235	0.34
CAD 7,413	Firstservice Corp	1,206,735	0.21	USD 4,283	Axon Enterprise Inc	1,106,427	0.19
CAD 31,051	Great-West Lifeco Inc	1,032,835	0.18	USD 16,236	Baker Hughes Co	554,946	0.09
CAD 26,402	iA Financial Corp Inc	1,808,655	0.31	USD 145,763	Bank of America Corp	4,907,840	0.84
CAD 299,297	Kinross Gold Corp	1,820,387	0.31	USD 4,398	Bank of New York Mellon Corp	228,916	0.04
CAD 20,416	Loblaw Cos Ltd	1,986,171	0.34	USD 8,310	Becton Dickinson and Co	2,026,227	0.35
USD 1,754	Lululemon Athletica Inc	896,803	0.15	USD 12,372	Berkshire Hathaway Inc	4,412,598	0.75
CAD 103,158	Manulife Financial Corp	2,290,661	0.39	USD 961	Booking Holdings Inc	3,408,878	0.58
CAD 45,025	Open Text Corp	1,901,594	0.32	USD 7,177	Boston Scientific Corp	414,902	0.07
USD 4,977	Ovintiv Inc	218,590	0.04	USD 45,418	Bristol-Myers Squibb Co	2,330,398	0.40
CAD 59,726	Power Corp of Canada	1,716,228	0.29	USD 7,369	Broadcom Inc	8,225,646	1.40
CAD 1,130	Royal Bank of Canada	114,834	0.02	USD 4,035	Broadridge Financial Solutions Inc	830,201	0.14
CAD 19,133	Shopify Inc	1,496,861	0.26	USD 12,226	Builders FirstSource Inc	2,041,008	0.35
CAD 11,846	TFI International Inc	1,619,235	0.28	USD 5,691	Bunge Global SA	574,506	0.10
CAD 12,358	Toronto-Dominion Bank	802,436	0.14	USD 9,358	Cadence Design Systems Inc	2,548,838	0.43
Total Canada		26,314,021	4.49	USD 18,387	Capital One Financial Corp	2,410,903	0.41
Ireland				USD 45,243	Carlyle Group Inc	1,840,938	0.31
USD 3,456	Accenture PLC	1,212,745	0.21	USD 12,270	Caterpillar Inc	3,627,871	0.62
USD 647	Medtronic PLC	53,300	0.01	USD 11,096	Cboe Global Markets Inc	1,981,302	0.34
Total Ireland		1,266,045	0.22	USD 4,072	Cencora Inc	836,307	0.14
Jersey				USD 25,150	Centene Corp	1,866,382	0.32
USD 11,820	Ferguson PLC	2,282,088	0.39	USD 45,223	Charles Schwab Corp	3,111,342	0.53
Total Jersey		2,282,088	0.39	USD 11,615	Cheniere Energy Inc	1,982,797	0.34
Switzerland				USD 12,465	Chevron Corp	1,859,279	0.32
USD 14,072	Garmin Ltd	1,808,815	0.31	USD 6,811	Cigna Group	2,039,554	0.35
USD 14,798	TE Connectivity Ltd	2,079,119	0.35	USD 39,753	Cisco Systems Inc	2,008,322	0.34
Total Switzerland		3,887,934	0.66	USD 13,766	Citigroup Inc	708,123	0.12
United Kingdom				USD 58,970	Citizens Financial Group Inc	1,954,266	0.33
USD 2,206	Linde PLC	906,026	0.15	USD 12,822	CME Group Inc	2,700,313	0.46
Total United Kingdom		906,026	0.15	USD 24,315	Coca-Cola Co	1,432,883	0.24
United States				USD 6,309	Colgate-Palmolive Co	502,890	0.09
USD 38,707	Abbott Laboratories	4,260,479	0.73	USD 92,725	Comcast Corp	4,065,991	0.69
USD 25,571	AbbVie Inc	3,962,738	0.68	USD 3,022	ConocoPhillips	350,764	0.06
USD 8,502	Adobe Inc	5,072,293	0.87	USD 22,184	Consolidated Edison Inc	2,018,078	0.34
USD 8,614	Advanced Micro Devices Inc	1,269,790	0.22	USD 13,431	Constellation Energy Corp	1,569,950	0.27
USD 3,298	AECOM	304,834	0.05	USD 8,140	Costco Wholesale Corp	5,373,051	0.92
USD 14,010	Agilent Technologies Inc	1,947,810	0.33	USD 76,083	CSX Corp	2,637,798	0.45
USD 16,307	Akamai Technologies Inc	1,929,933	0.33	USD 1,630	Danaher Corp	377,084	0.06
USD 67,480	Alphabet Inc	9,509,956	1.62	USD 11,860	Darden Restaurants Inc	1,948,598	0.33
USD 75,594	Alphabet Inc	10,559,726	1.80	USD 4,774	Datadog Inc	579,468	0.10
USD 2,296	Altria Group Inc	92,621	0.02	USD 2,781	Deckers Outdoor Corp	1,858,904	0.32
USD 125,579	Amazon.com Inc	19,080,473	3.26	USD 5,521	Dell Technologies Inc	422,357	0.07
				USD 12,535	Dick's Sporting Goods Inc	1,842,018	0.31

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 98.49% <i>(continued)</i>				Common and Preferred Stocks - 98.49% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 20,197	DocuSign Inc	1,200,712	0.20	USD 48,520	JPMorgan Chase & Co	8,253,252	1.41
USD 39,542	Dow Inc	2,168,483	0.37	USD 15,171	Kenvue Inc	326,632	0.06
USD 60,762	Dropbox Inc	1,791,264	0.31	USD 32,727	KeyCorp	471,269	0.08
USD 15,494	Eastman Chemical Co	1,391,671	0.24	USD 1,665	Kimberly-Clark Corp	202,314	0.03
USD 7,289	Eaton Corp PLC	1,755,337	0.30	USD 23,621	Kinder Morgan Inc	416,674	0.07
USD 40,402	eBay Inc	1,762,335	0.30	USD 3,959	KLA Corp	2,301,367	0.39
USD 28,627	Edison International	2,046,544	0.35	USD 2,161	Lam Research Corp	1,692,625	0.29
USD 15,890	Electronic Arts Inc	2,173,911	0.37	USD 3,341	Lear Corp	471,783	0.08
USD 2,698	Elevance Health Inc	1,272,269	0.22	USD 374	Lennar Corp	55,741	0.01
USD 7,873	Eli Lilly & Co	4,589,329	0.78	USD 2,220	Liberty Media Corp-Liberty Formula One	140,149	0.02
USD 21,296	Emerson Electric Co	2,072,740	0.35	USD 687	Lowe's Cos Inc	152,892	0.03
USD 1,134	Entergy Corp	114,749	0.02	USD 21,205	LyondellBasell Industries NV	2,016,171	0.34
USD 55,534	Equitable Holdings Inc	1,849,282	0.32	USD 11,660	M&T Bank Corp	1,598,353	0.27
USD 7,450	Essex Property Trust Inc REIT	1,847,153	0.32	USD 16,374	Marathon Petroleum Corp	2,429,247	0.41
USD 22,276	Eversource Energy	1,374,875	0.23	USD 11,101	Marriott International Inc	2,503,387	0.43
USD 51,581	Exelon Corp	1,851,758	0.32	USD 11,447	Marsh & McLennan Cos Inc	2,168,863	0.37
USD 6,777	Expedia Group Inc	1,028,681	0.18	USD 250	Martin Marietta Materials Inc	124,728	0.02
USD 66,066	Exxon Mobil Corp	6,605,279	1.13	USD 3,895	Masco Corp	260,887	0.04
USD 10,439	F5 Inc	1,868,372	0.32	USD 6,980	Mastercard Inc	2,977,040	0.51
USD 1,648	Fair Isaac Corp	1,918,288	0.33	USD 3,920	McDonald's Corp	1,162,319	0.20
USD 9,350	FedEx Corp	2,365,269	0.40	USD 988	McKesson Corp	457,424	0.08
USD 2,032	Fidelity National Information Services Inc	122,062	0.02	USD 49,088	Merck & Co Inc	5,351,574	0.91
USD 45,141	Fifth Third Bancorp	1,556,913	0.27	USD 33,252	Meta Platforms Inc	11,769,878	2.01
USD 33	First Citizens BancShares Inc/NC	46,826	0.01	USD 894	Mettler-Toledo International Inc	1,084,386	0.18
USD 19,659	Fiserv Inc	2,611,502	0.45	USD 88,409	Microsoft Corp	33,245,320	5.67
USD 28,364	Ford Motor Co	345,757	0.06	USD 29,025	Molson Coors Beverage Co	1,776,620	0.30
USD 20,122	Fox Corp	556,373	0.09	USD 42,516	Mondelez International Inc	3,079,434	0.53
USD 62,404	Franklin Resources Inc	1,859,015	0.32	USD 201	MSCI Inc	113,696	0.02
USD 4,569	Gartner Inc	2,061,122	0.35	USD 21,955	NetApp Inc	1,935,553	0.33
USD 28,128	General Electric Co	3,589,977	0.61	USD 7,165	Netflix Inc	3,488,495	0.60
USD 64,121	General Motors Co	2,303,226	0.39	USD 16,906	NextEra Energy Inc	1,026,870	0.18
USD 38,110	Gilead Sciences Inc	3,087,291	0.53	USD 5,799	NIKE Inc	629,597	0.11
USD 17,861	GoDaddy Inc	1,896,124	0.32	USD 9,781	Nucor Corp	1,702,285	0.29
USD 25,608	Halliburton Co	925,729	0.16	USD 35,573	Nvidia Corp	17,616,461	3.01
USD 868	HCA Healthcare Inc	234,950	0.04	USD 29,228	ONEOK Inc	2,052,390	0.35
USD 7,961	HEICO Corp	1,423,984	0.24	USD 34,100	Oracle Corp	3,595,163	0.61
USD 1,033	HEICO Corp	147,141	0.03	USD 10,700	Owens Corning	1,586,061	0.27
USD 79,418	Hewlett Packard Enterprise Co	1,348,518	0.23	USD 24,684	Paccar Inc	2,410,393	0.41
USD 12,822	Hilton Worldwide Holdings Inc	2,334,758	0.40	USD 11,693	Packaging Corp of America	1,904,907	0.32
USD 4,316	Hologic Inc	308,378	0.05	USD 3,319	Parker-Hannifin Corp	1,529,063	0.26
USD 8,238	Home Depot Inc	2,854,879	0.49	USD 34,784	PayPal Holdings Inc	2,136,085	0.36
USD 39,151	Host Hotels & Resorts Inc REIT	762,270	0.13	USD 26,324	PepsiCo Inc	4,470,868	0.76
USD 37,552	Howmet Aerospace Inc	2,032,314	0.35	USD 85,340	Pfizer Inc	2,456,939	0.42
USD 9,844	HP Inc	296,206	0.05	USD 23,693	Philip Morris International Inc	2,229,037	0.38
USD 2,861	Humana Inc	1,309,794	0.22	USD 18,594	Phillips 66	2,475,605	0.42
USD 156,033	Huntington Bancshares Inc	1,984,740	0.34	USD 128	Pool Corp	51,035	0.01
USD 47,387	Intel Corp	2,381,197	0.41	USD 13,850	PPG Industries Inc	2,071,268	0.35
USD 11,691	International Business Machines Corp	1,912,063	0.33	USD 42,836	Procter & Gamble Co	6,277,187	1.07
USD 4,584	Intuit Inc	2,865,138	0.49	USD 7,772	Prologis Inc REIT	1,036,008	0.18
USD 28,952	Iron Mountain Inc REIT	2,026,061	0.35	USD 21,436	Prudential Financial Inc	2,223,128	0.38
USD 22,131	Johnson & Johnson	3,468,813	0.59	USD 34,371	Public Service Enterprise Group Inc	2,101,787	0.36

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.49% (continued)				Common and Preferred Stocks - 98.49% (continued)			
United States (continued)				United States (continued)			
USD 6,807	Public Storage REIT	2,076,135	0.35	USD 12,034	T-Mobile US Inc	1,929,411	0.33
USD 6,489	PulteGroup Inc	669,795	0.11	USD 2,366	TransDigm Group Inc	2,393,446	0.41
USD 26,827	Qualcomm Inc	3,879,989	0.66	USD 641	Ulta Beauty Inc	314,084	0.05
USD 2,311	Quest Diagnostics Inc	318,641	0.05	USD 9,836	Union Pacific Corp	2,415,918	0.41
USD 2,660	Regeneron Pharmaceuticals Inc	2,336,251	0.40	USD 959	United Parcel Service Inc	150,784	0.03
USD 11,827	Republic Services Inc	1,950,391	0.33	USD 1,090	United Rentals Inc	625,028	0.11
USD 1,202	Ross Stores Inc	166,345	0.03	USD 13,813	UnitedHealth Group Inc	7,272,130	1.24
USD 2,911	RPM International Inc	324,955	0.06	USD 15,796	Valero Energy Corp	2,053,480	0.35
USD 289	S&P Global Inc	127,310	0.02	USD 8,874	Ventas Inc REIT	442,280	0.08
USD 15,040	Salesforce Inc	3,957,626	0.68	USD 101,037	Verizon Communications Inc	3,809,095	0.65
USD 28,346	SEI Investments Co	1,801,388	0.31	USD 997	Vertex Pharmaceuticals Inc	405,669	0.07
USD 211	ServiceNow Inc	149,069	0.03	USD 179,255	Viatis Inc	1,941,332	0.33
USD 1,111	Sherwin-Williams Co	346,521	0.06	USD 27,755	Visa Inc	7,226,014	1.23
USD 14,423	Simon Property Group Inc REIT	2,057,297	0.35	USD 532	Vulcan Materials Co	120,769	0.02
USD 17,951	Skyworks Solutions Inc	2,018,051	0.34	USD 6,514	Walt Disney Co	588,149	0.10
USD 6,708	Snap-on Inc	1,937,539	0.33	USD 14,269	Waste Management Inc	2,555,578	0.44
USD 31,082	SS&C Technologies Holdings Inc	1,899,421	0.32	USD 5,490	West Pharmaceutical Services Inc	1,933,139	0.33
USD 920	Starbucks Corp	88,329	0.02	USD 7,960	Westinghouse Air Brake Technologies Corp	1,010,124	0.17
USD 12,845	Steel Dynamics Inc	1,516,995	0.26	USD 57,429	Weyerhaeuser Co REIT	1,996,806	0.34
USD 8,822	Steris Plc	1,939,517	0.33	USD 4,885	Yum! Brands Inc	638,274	0.11
USD 10,416	Stryker Corp	3,119,175	0.53	USD 15,274	Zimmer Biomet Holdings Inc	1,858,846	0.32
USD 4,882	Synopsys Inc	2,513,791	0.43				
USD 27,549	Sysco Corp	2,014,658	0.34	Total United States		541,792,582	92.44
USD 19,068	T Rowe Price Group Inc	2,053,433	0.35	Total Common and Preferred Stocks		577,267,587	98.49
USD 21,882	Targa Resources Corp	1,900,889	0.32	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		577,267,587	98.49
USD 30,746	Tesla Inc	7,639,766	1.30	TOTAL INVESTMENTS		577,267,587	98.49
USD 1,585	Texas Instruments Inc	270,179	0.05				
USD 3,932	Thermo Fisher Scientific Inc	2,087,066	0.36				
USD 34,002	TJX Cos Inc	3,189,728	0.54				

Derivatives

Futures Contracts – 0.04%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
S&P EMINI INDEX FUTURE, due 15/03/24	USD	33	7,953,000	223,629	0.04
S&P/TSX 60 INDEX FUTURE, due 14/03/24	CAD	2	385,378	13,081	0.00
Unrealised Gain on Futures Contracts			8,338,378	236,710	0.04
Total Futures Contracts			8,338,378	236,710	0.04
Other Net Assets/(Liabilities)				8,604,118	1.47
TOTAL NET ASSETS				586,108,415	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 152,299 held as cash at Barclays Capital Inc.

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets	
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				
Common and Preferred Stocks - 97.37%				Common and Preferred Stocks - 97.37% <i>(continued)</i>				
Argentina				Canada <i>(continued)</i>				
USD 38	MercadoLibre Inc	59,719	0.07	CAD 706	Magna International Inc	41,918	0.05	
Total Argentina				CAD 7,470	Manulife Financial Corp	165,874	0.19	
Australia				CAD 1,234	Northland Power Inc	22,526	0.03	
AUD 4,249	Ampol Ltd	104,810	0.12	CAD 929	ONEX Corp	65,191	0.08	
AUD 5,090	ANZ Group Holdings Ltd	90,024	0.10	CAD 2,545	Open Text Corp	107,486	0.12	
AUD 555	Aristocrat Leisure Ltd	15,459	0.02	CAD 3,047	Parkland Corp	98,694	0.11	
USD 361	Atlassian Corp	85,867	0.10	CAD 4,341	Power Corp of Canada	124,739	0.14	
AUD 29,906	Aurizon Holdings Ltd	77,544	0.09	CAD 2,522	Quebecor Inc	60,286	0.07	
AUD 7,301	BHP Group Ltd	251,134	0.29	CAD 874	Royal Bank of Canada	88,818	0.10	
AUD 6,566	BlueScope Steel Ltd	104,839	0.12	CAD 2,981	Shopify Inc	233,217	0.27	
AUD 13,865	Brambles Ltd	128,667	0.15	CAD 1,564	Sun Life Financial Inc	81,509	0.09	
AUD 2,396	Coles Group Ltd	26,338	0.03	CAD 839	TFI International Inc	114,683	0.13	
AUD 954	Commonwealth Bank of Australia	72,778	0.08	CAD 942	Thomson Reuters Corp	138,399	0.16	
AUD 160	CSL Ltd	31,295	0.04	CAD 1,002	Toronto-Dominion Bank	65,062	0.08	
AUD 8,034	Fortescue Ltd	159,088	0.18	Total Canada			2,678,490	3.09
AUD 3,084	Goodman Group REIT	53,240	0.06	Denmark				
AUD 19,355	GPT Group REIT	61,280	0.07	DKK 97	Carlsberg AS	12,172	0.01	
AUD 6,112	National Australia Bank Ltd	128,035	0.15	DKK 2,337	Demant A/S	102,507	0.12	
AUD 38,024	Scentre Group REIT	77,578	0.09	DKK 4,016	Novo Nordisk A/S	415,445	0.48	
AUD 32,234	Stockland REIT	97,877	0.11	DKK 797	Pandora A/S	110,213	0.13	
AUD 66,284	Vicinity Ltd REIT	92,267	0.11	Total Denmark			640,337	0.74
AUD 842	Woolworths Group Ltd	21,373	0.03	Finland				
Total Australia				SEK 12,782	Nordea Bank Abp	158,186	0.18	
				EUR 1,618	Sampo Oyj	70,796	0.08	
Austria				EUR 4,085	Wartsila OYJ Abp	59,226	0.07	
EUR 2,371	Erste Group Bank AG	96,200	0.11	Total Finland			288,208	0.33
Total Austria				France				
				EUR 216	Air Liquide SA	42,023	0.05	
Belgium				EUR 558	Arkema SA	63,489	0.07	
EUR 1,384	KBC Group NV	89,773	0.11	EUR 2,932	BNP Paribas SA	202,719	0.23	
EUR 852	Syensqo SA	88,714	0.10	EUR 5,363	Carrefour SA	98,135	0.11	
Total Belgium				EUR 2,054	Cie de Saint-Gobain SA	151,248	0.18	
				EUR 511	Dassault Aviation SA	101,154	0.12	
Bermuda				EUR 983	Eiffage SA	105,351	0.12	
USD 313	Everest Group Ltd	110,671	0.13	EUR 8,430	Engie SA	148,232	0.17	
Total Bermuda				EUR 1,300	Eurazeo SE	103,180	0.12	
				EUR 148	Gecina SA REIT	18,000	0.02	
Canada				EUR 89	Hermes International SCA	188,645	0.22	
CAD 1,706	Alimentation Couche-Tard Inc	100,955	0.12	EUR 752	Ipsen SA	89,632	0.10	
CAD 3,482	AltaGas Ltd	73,464	0.08	EUR 546	L'Oreal SA	271,805	0.31	
CAD 7,268	ARC Resources Ltd	108,419	0.13	EUR 274	LVMH Moet Hennessy Louis Vuitton SE	222,042	0.26	
CAD 1,186	BRP Inc	85,285	0.10	EUR 1,085	Publicis Groupe SA	100,678	0.12	
CAD 423	CAE Inc	9,175	0.01	EUR 2,617	Sanofi SA	259,484	0.30	
CAD 386	Canadian Apartment Properties REIT	14,285	0.02	EUR 262	Schneider Electric SE	52,610	0.06	
CAD 638	Canadian National Railway Co	80,585	0.09	EUR 3,016	Societe Generale SA	80,042	0.09	
CAD 303	CGI Inc	32,618	0.04	EUR 3,251	TotalEnergies SE	221,219	0.26	
CAD 3,301	Empire Co Ltd	87,745	0.10	Total France			2,519,688	2.91
CAD 1,153	Gildan Activewear Inc	38,317	0.04	Germany				
CAD 3,213	Great-West Lifeco Inc	106,873	0.12	EUR 832	Allianz SE	222,369	0.26	
CAD 1,431	iA Financial Corp Inc	98,030	0.11	EUR 1,364	Bayerische Motoren Werke AG	151,849	0.17	
CAD 886	Imperial Oil Ltd	50,717	0.06	EUR 444	Beiersdorf AG	66,556	0.08	
CAD 16,848	Kinross Gold Corp	102,473	0.12					
CAD 1,308	Loblaw Cos Ltd	127,249	0.15					
USD 301	Lululemon Athletica Inc	153,898	0.18					

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 97.37% (continued)				Common and Preferred Stocks - 97.37% (continued)			
Germany (continued)				Japan (continued)			
EUR 8,861	Commerzbank AG	105,322	0.12	JPY 1,900	Hulic Co Ltd	19,899	0.02
EUR 10,301	Deutsche Bank AG	140,690	0.16	JPY 8,600	Inpex Corp	116,177	0.13
EUR 3,574	Deutsche Lufthansa AG	31,774	0.04	JPY 6,500	Japan Post Holdings Co Ltd	58,070	0.07
EUR 3,334	Deutsche Post AG	165,197	0.19	JPY 5,400	Japan Post Insurance Co Ltd	95,911	0.11
EUR 8,893	Deutsche Telekom AG	213,664	0.25	JPY 4,800	Japan Tobacco Inc	124,103	0.14
EUR 4,215	EON SE	56,571	0.06	JPY 5,800	Kajima Corp	96,948	0.11
EUR 1,369	Heidelberg Materials AG	122,403	0.14	JPY 7,500	Kansai Electric Power Co Inc	99,589	0.12
EUR 381	MTU Aero Engines AG	82,175	0.09	JPY 5,200	Komatsu Ltd	136,031	0.16
EUR 1,967	SAP SE	303,069	0.35	JPY 400	Konami Group Corp	20,948	0.02
EUR 1,596	Siemens AG	299,573	0.35	JPY 5,600	Marubeni Corp	88,520	0.10
Total Germany		1,961,212	2.26	JPY 2,400	MatsukiyoCocokara & Co	42,508	0.05
Hong Kong				JPY 8,900	Mazda Motor Corp	96,178	0.11
HKD 5,195	AIA Group Ltd	45,273	0.05	JPY 4,000	Mitsubishi Chemical Group Corp	24,514	0.03
HKD 4,000	CK Asset Holdings Ltd	20,081	0.02	JPY 6,600	Mitsubishi Corp	105,498	0.12
HKD 20,493	CK Hutchison Holdings Ltd	109,832	0.13	JPY 5,108	Mitsubishi UFJ Financial Group Inc	43,895	0.05
HKD 13,500	Swire Pacific Ltd	114,279	0.13	JPY 4,500	Mitsui & Co Ltd	169,109	0.20
HKD 153,000	WH Group Ltd	98,753	0.12	JPY 3,400	Mitsui Chemicals Inc	100,857	0.12
Total Hong Kong		388,218	0.45	JPY 1,900	Mitsui Fudosan Co Ltd	46,604	0.05
Ireland				JPY 2,000	MS&AD Insurance Group Holdings Inc	78,678	0.09
USD 627	Accenture PLC	220,021	0.26	JPY 2,145	NEC Corp	127,045	0.15
EUR 3,917	AIB Group PLC	16,788	0.02	JPY 900	Nintendo Co Ltd	46,979	0.05
GBP 907	CRH PLC	62,553	0.07	JPY 3,300	Nippon Steel Corp	75,606	0.09
USD 3,130	Medtronic PLC	257,849	0.30	JPY 2,494	Nippon Yusen KK	77,325	0.09
EUR 2,021	Smurfit Kappa Group PLC	80,102	0.09	JPY 1,391	Nitto Denko Corp	104,093	0.12
USD 723	Trane Technologies PLC	176,340	0.20	JPY 24,800	Nomura Holdings Inc	112,179	0.13
USD 565	Willis Towers Watson PLC	136,278	0.16	JPY 3,670	Nomura Real Estate Holdings Inc	96,553	0.11
Total Ireland		949,931	1.10	JPY 6,900	ORIX Corp	129,993	0.15
Israel				JPY 3,300	Otsuka Holdings Co Ltd	123,803	0.14
USD 100	Check Point Software Technologies Ltd	15,279	0.02	JPY 7,800	Renesas Electronics Corp	141,029	0.16
USD 900	Wix.com Ltd	110,718	0.13	JPY 300	Secom Co Ltd	21,609	0.03
Total Israel		125,997	0.15	JPY 5,100	Shin-Etsu Chemical Co Ltd	214,050	0.25
Italy				JPY 4,500	Softbank Corp	56,162	0.07
EUR 23,564	Enel SpA	175,182	0.20	JPY 698	Sony Group Corp	66,394	0.08
EUR 1,326	Eni SpA	22,481	0.02	JPY 6,000	Subaru Corp	110,058	0.13
EUR 56,052	Intesa Sanpaolo SpA	163,680	0.19	JPY 5,100	Sumitomo Corp	111,275	0.13
EUR 5,970	UniCredit SpA	162,000	0.19	JPY 1,086	Sumitomo Mitsui Financial Group Inc	52,998	0.06
Total Italy		523,343	0.60	JPY 100	Tokyo Electron Ltd	17,914	0.02
Japan				JPY 4,500	Tokyo Gas Co Ltd	103,355	0.12
JPY 1,400	Aisin Corp	48,987	0.06	JPY 20,505	Toyota Motor Corp	376,778	0.43
JPY 2,100	Asahi Group Holdings Ltd	78,322	0.09	JPY 2,500	Yokogawa Electric Corp	47,684	0.06
JPY 1,900	Bridgestone Corp	78,706	0.09	Total Japan		4,941,015	5.70
JPY 2,800	Canon Inc	71,897	0.08	Jersey			
JPY 7,500	Chubu Electric Power Co Inc	96,902	0.11	USD 847	Ferguson PLC	163,530	0.19
JPY 400	Dai Nippon Printing Co Ltd	11,840	0.01	Total Jersey		163,530	0.19
JPY 3,800	Daiwa House Industry Co Ltd	115,148	0.13	Jordan			
JPY 15,800	Daiwa Securities Group Inc	106,368	0.12	GBP 3,236	Hikma Pharmaceuticals PLC	73,801	0.08
JPY 8,500	Denso Corp	128,242	0.15	Total Jordan		73,801	0.08
JPY 14,400	ENEOS Holdings Inc	57,240	0.07				
JPY 2,800	Hitachi Ltd	201,986	0.23				
JPY 16,200	Honda Motor Co Ltd	168,458	0.19				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 97.37% (continued)				Common and Preferred Stocks - 97.37% (continued)			
Netherlands				Switzerland (continued)			
EUR 437	ASML Holding NV	329,078	0.38	USD 162	Chubb Ltd	36,612	0.04
EUR 734	EXOR NV	73,379	0.09	GBP 3,558	Coca-Cola HBC AG	104,549	0.12
EUR 11,910	ING Groep NV	177,953	0.21	USD 483	Garmin Ltd	62,085	0.07
EUR 1,643	Koninklijke Philips NV	38,268	0.04	CHF 2,109	Holcim AG	165,432	0.19
EUR 2,319	NN Group NV	91,580	0.11	CHF 270	Kuehne & Nagel International AG	92,967	0.11
USD 767	NXP Semiconductors NV	176,165	0.20	CHF 699	Logitech International SA	66,242	0.08
EUR 7,486	Stellantis NV	174,898	0.20	CHF 2,957	Nestle SA	342,585	0.40
EUR 1,054	Wolters Kluwer NV	149,846	0.17	CHF 3,841	Novartis AG	387,317	0.45
Total Netherlands		1,211,167	1.40	CHF 8	Partners Group Holding AG	11,530	0.01
New Zealand				CHF 774	Roche Holding AG	224,848	0.26
NZD 12,964	Spark New Zealand Ltd	42,518	0.05	CHF 963	Sandoz Group AG	30,962	0.04
Total New Zealand		42,518	0.05	EUR 2,832	STMicroelectronics NV	141,543	0.16
Norway				CHF 176	Swiss Life Holding AG	122,122	0.14
NOK 1,281	Equinor ASA	40,634	0.05	USD 1,148	TE Connectivity Ltd	161,294	0.19
NOK 2,375	Kongsberg Gruppen ASA	108,838	0.12	CHF 405	Zurich Insurance Group AG	211,535	0.24
NOK 6,215	Telenor ASA	71,356	0.08	Total Switzerland		2,644,826	3.05
Total Norway		220,828	0.25	United Kingdom			
Singapore				GBP 4,584	3i Group PLC	141,476	0.16
SGD 30,000	CapitaLand Ascendas REIT	68,911	0.08	USD 536	Aon PLC	155,987	0.18
SGD 2,400	Jardine Cycle & Carriage Ltd	54,146	0.06	GBP 3,532	Associated British Foods PLC	106,576	0.12
SGD 15,600	Oversea-Chinese Banking Corp Ltd	153,741	0.18	GBP 1,674	Astrazeneca PLC	226,206	0.26
SGD 3,200	Singapore Airlines Ltd	15,914	0.02	GBP 67,651	Barclays PLC	132,622	0.15
SGD 33,200	Singapore Technologies Engineering Ltd	97,906	0.11	GBP 6,359	BP PLC	37,788	0.04
Total Singapore		390,618	0.45	GBP 20,403	BT Group PLC	32,148	0.04
Spain				GBP 57,274	Centrica PLC	102,693	0.12
EUR 2,090	ACS Actividades de Construccion y Servicios SA	92,718	0.10	USD 1,900	Coca-Cola Europacific Partners PLC	126,806	0.15
EUR 18,915	Banco Bilbao Vizcaya Argentaria SA	171,878	0.20	GBP 3,932	Diageo PLC	143,157	0.16
EUR 42,350	Banco Santander SA	176,813	0.20	GBP 11,133	GSK PLC	205,817	0.24
EUR 16,393	Iberdrola SA	214,948	0.25	GBP 39,815	HSBC Holdings PLC	322,555	0.37
EUR 6,028	Telefonica SA	23,532	0.03	GBP 1,427	InterContinental Hotels Group PLC	128,977	0.15
Total Spain		679,889	0.78	GBP 26,802	J Sainsbury PLC	103,390	0.12
Sweden				USD 452	Linde PLC	185,641	0.21
SEK 1,481	Gefinge AB	32,962	0.04	GBP 85,252	Lloyds Banking Group PLC	51,851	0.06
SEK 3,854	H & M Hennes & Mauritz AB	67,544	0.08	GBP 35,273	M&G PLC	100,004	0.12
SEK 3,068	Industrivarden AB	99,945	0.11	GBP 14,066	Melrose Industries PLC	101,742	0.12
SEK 1,724	Saab AB	103,941	0.12	GBP 6,513	NatWest Group PLC	18,216	0.02
SEK 9,796	Skandinaviska Enskilda Banken AB	134,918	0.16	GBP 1,050	Next PLC	108,663	0.13
SEK 5,086	SKF AB	101,590	0.12	AUD 910	Rio Tinto Ltd	84,237	0.10
SEK 4,794	Swedbank AB	96,709	0.11	GBP 2,185	Rio Tinto PLC	162,725	0.19
SEK 2,167	Volvo AB	56,272	0.06	GBP 39,134	Rolls-Royce Holdings PLC	149,514	0.17
Total Sweden		693,881	0.80	GBP 3,054	Sage Group PLC	45,648	0.05
Switzerland				GBP 11,862	Shell PLC	388,854	0.45
CHF 4,662	ABB Ltd	206,609	0.24	GBP 36,508	Tesco PLC	135,200	0.16
CHF 2,196	Adecco Group AG	107,680	0.12	GBP 1,708	Unilever PLC	82,740	0.10
CHF 546	BKW AG	96,984	0.11	GBP 2,493	Whitbread PLC	116,191	0.13
CHF 6	Chocoladefabriken Lindt & Spruengli AG	71,930	0.08	Total United Kingdom		3,697,424	4.27
				United States			
				USD 3,364	Abbott Laboratories	370,275	0.43
				USD 2,476	AbbVie Inc	383,706	0.44
				USD 785	Adobe Inc	468,331	0.54

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 97.37% (continued)				Common and Preferred Stocks - 97.37% (continued)			
United States (continued)				United States (continued)			
USD 1,978	Advanced Micro Devices Inc	291,577	0.34	USD 280	Cintas Corp	168,745	0.19
USD 1,058	Agilent Technologies Inc	147,094	0.17	USD 7,549	Cisco Systems Inc	381,375	0.44
USD 1,047	Akamai Technologies Inc	123,912	0.14	USD 673	Citigroup Inc	34,619	0.04
USD 272	Align Technology Inc	74,528	0.09	USD 3,881	Citizens Financial Group Inc	128,616	0.15
USD 7,728	Alphabet Inc	1,089,107	1.26	USD 991	CME Group Inc	208,705	0.24
USD 8,731	Alphabet Inc	1,219,633	1.41	USD 4,213	Coca-Cola Co	248,272	0.29
USD 577	Altria Group Inc	23,276	0.03	USD 631	Colgate-Palmolive Co	50,297	0.06
USD 13,613	Amazon.com Inc	2,068,359	2.39	USD 8,035	Comcast Corp	352,335	0.41
USD 317	American Express Co	59,387	0.07	USD 1,904	ConocoPhillips	220,997	0.25
USD 2,517	American International Group Inc	170,527	0.20	USD 1,607	Consolidated Edison Inc	146,189	0.17
USD 204	American Tower Corp REIT	44,040	0.05	USD 149	Cooper Cos Inc	56,388	0.06
USD 435	Ameriprise Financial Inc	165,226	0.19	USD 391	Corning Inc	11,906	0.01
USD 939	AMETEK Inc	154,832	0.18	USD 761	Costco Wholesale Corp	502,321	0.58
USD 1,082	Amgen Inc	311,638	0.36	USD 953	Crown Castle Inc REIT	109,776	0.13
USD 1,910	Amphenol Corp	189,338	0.22	USD 5,714	CSX Corp	198,104	0.23
USD 200	Analog Devices Inc	39,712	0.05	USD 349	Cummins Inc	83,610	0.10
USD 21,700	Apple Inc	4,177,901	4.82	USD 858	CVS Health Corp	67,748	0.08
USD 1,769	Applied Materials Inc	286,702	0.33	USD 590	Danaher Corp	136,491	0.16
USD 2,037	Archer-Daniels-Midland Co	147,112	0.17	USD 754	Darden Restaurants Inc	123,882	0.14
USD 6,610	AT&T Inc	110,916	0.13	USD 666	Datadog Inc	80,839	0.09
USD 989	Automatic Data Processing Inc	230,407	0.27	USD 181	Deckers Outdoor Corp	120,986	0.14
USD 60	AutoZone Inc	155,137	0.18	USD 414	Deere & Co	165,546	0.19
USD 77	AvalonBay Communities Inc REIT	14,416	0.02	USD 663	Dell Technologies Inc	50,720	0.06
USD 515	Axon Enterprise Inc	133,040	0.15	USD 492	Dick's Sporting Goods Inc	72,299	0.08
USD 1,137	Baker Hughes Co	38,863	0.04	USD 1,932	DocuSign Inc	114,857	0.13
USD 12,911	Bank of America Corp	434,713	0.50	USD 570	DoorDash Inc	56,367	0.06
USD 672	Becton Dickinson and Co	163,854	0.19	USD 2,740	Dow Inc	150,262	0.17
USD 1,589	Berkshire Hathaway Inc	566,733	0.65	USD 1,180	DR Horton Inc	179,336	0.21
USD 180	BlackRock Inc	146,124	0.17	USD 3,411	Dropbox Inc	100,556	0.12
USD 1,584	Blackstone Inc	207,377	0.24	USD 1,202	Eastman Chemical Co	107,964	0.12
USD 79	Booking Holdings Inc	280,230	0.32	USD 982	Eaton Corp PLC	236,485	0.27
USD 652	Boston Scientific Corp	37,692	0.04	USD 2,916	eBay Inc	127,196	0.15
USD 4,522	Bristol-Myers Squibb Co	232,024	0.27	USD 1,901	Edison International	135,903	0.16
USD 704	Broadcom Inc	785,840	0.91	USD 208	Edwards Lifesciences Corp	15,860	0.02
USD 718	Broadridge Financial Solutions Inc	147,729	0.17	USD 1,059	Electronic Arts Inc	144,882	0.17
USD 841	Builders FirstSource Inc	140,397	0.16	USD 386	Elevance Health Inc	182,022	0.21
USD 1,010	Bunge Global SA	101,960	0.12	USD 974	Eli Lilly & Co	567,764	0.65
USD 756	Cadence Design Systems Inc	205,912	0.24	USD 1,846	Emerson Electric Co	179,671	0.21
USD 228	Campbell Soup Co	9,856	0.01	USD 395	EOG Resources Inc	47,775	0.05
USD 1,360	Capital One Financial Corp	178,323	0.21	USD 3,227	Equitable Holdings Inc	107,459	0.12
USD 702	Cardinal Health Inc	70,762	0.08	USD 521	Essex Property Trust Inc REIT	129,177	0.15
USD 2,703	Carlyle Group Inc	109,985	0.13	USD 1,218	Eversource Energy	75,175	0.09
USD 1,067	Caterpillar Inc	315,480	0.36	USD 575	Exact Sciences Corp	42,539	0.05
USD 716	Cboe Global Markets Inc	127,849	0.15	USD 3,933	Exelon Corp	141,195	0.16
USD 432	Cencora Inc	88,724	0.10	USD 888	Expedia Group Inc	134,790	0.16
USD 2,079	Centene Corp	154,283	0.18	USD 6,377	Exxon Mobil Corp	637,572	0.74
USD 3,668	Charles Schwab Corp	252,358	0.29	USD 358	F5 Inc	64,075	0.07
USD 191	Charter Communications Inc	74,238	0.09	USD 72	Fair Isaac Corp	83,809	0.10
USD 867	Cheniere Energy Inc	148,006	0.17	USD 738	FedEx Corp	186,692	0.22
USD 1,932	Chevron Corp	288,177	0.33	USD 192	Fidelity National Information Services Inc	11,533	0.01
USD 1,379	Church & Dwight Co Inc	130,398	0.15	USD 4,141	Fifth Third Bancorp	142,823	0.16
USD 580	Cigna Group	173,681	0.20	USD 363	Fiserv Inc	48,221	0.06

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 97.37% <i>(continued)</i>				Common and Preferred Stocks - 97.37% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 89	FleetCor Technologies Inc	25,152	0.03	USD 1,265	Marathon Petroleum Corp	187,675	0.22
USD 1,213	Fortune Brands Innovations Inc	92,358	0.11	USD 805	Marriott International Inc	181,536	0.21
USD 3,108	Fox Corp	85,936	0.10	USD 1,202	Marsh & McLennan Cos Inc	227,743	0.26
USD 3,800	Franklin Resources Inc	113,202	0.13	USD 827	Marvell Technology Inc	49,876	0.06
USD 316	Gartner Inc	142,551	0.16	USD 432	Masco Corp	28,935	0.03
USD 2,377	General Electric Co	303,377	0.35	USD 968	Mastercard Inc	412,862	0.48
USD 1,020	General Motors Co	36,638	0.04	USD 680	Match Group Inc	24,820	0.03
USD 2,995	Gilead Sciences Inc	242,625	0.28	USD 719	McDonald's Corp	213,191	0.25
USD 1,164	GoDaddy Inc	123,570	0.14	USD 360	McKesson Corp	166,673	0.19
USD 213	Goldman Sachs Group Inc	82,169	0.09	USD 4,224	Merck & Co Inc	460,500	0.53
USD 2,322	Halliburton Co	83,940	0.10	USD 3,362	Meta Platforms Inc	1,190,014	1.37
USD 200	Hartford Financial Services Group Inc	16,076	0.02	USD 90	Mettler-Toledo International Inc	109,166	0.13
USD 130	HCA Healthcare Inc	35,188	0.04	USD 668	Microchip Technology Inc	60,240	0.07
USD 564	HEICO Corp	100,883	0.12	USD 488	Micron Technology Inc	41,646	0.05
USD 94	HEICO Corp	13,389	0.02	USD 9,858	Microsoft Corp	3,707,002	4.28
USD 260	Hershey Co	48,474	0.06	USD 518	Moderna Inc	51,515	0.06
USD 7,823	Hewlett Packard Enterprise Co	132,835	0.15	USD 1,698	Molson Coors Beverage Co	103,935	0.12
USD 947	Hilton Worldwide Holdings Inc	172,439	0.20	USD 3,218	Mondelez International Inc	233,080	0.27
USD 1,444	Hologic Inc	103,174	0.12	USD 1,654	Morgan Stanley	154,236	0.18
USD 1,682	Home Depot Inc	582,897	0.67	USD 286	MSCI Inc	161,776	0.19
USD 4,934	Host Hotels & Resorts Inc REIT	96,065	0.11	USD 1,503	NetApp Inc	132,504	0.15
USD 2,456	Howmet Aerospace Inc	132,919	0.15	USD 797	Netflix Inc	388,043	0.45
USD 65	Hubbell Inc	21,380	0.02	USD 3,302	NextEra Energy Inc	200,563	0.23
USD 232	Humana Inc	106,212	0.12	USD 1,474	NIKE Inc	160,032	0.18
USD 273	IDEXX Laboratories Inc	151,529	0.17	USD 957	Nucor Corp	166,556	0.19
USD 136	Illinois Tool Works Inc	35,624	0.04	USD 3,599	Nvidia Corp	1,782,297	2.06
USD 1,114	Incyte Corp	69,948	0.08	USD 2,238	ONEOK Inc	157,152	0.18
USD 245	Insulet Corp	53,160	0.06	USD 3,319	Oracle Corp	349,922	0.40
USD 7,873	Intel Corp	395,618	0.46	USD 655	Otis Worldwide Corp	58,603	0.07
USD 1,240	International Business Machines Corp	202,802	0.23	USD 527	Owens Corning	78,117	0.09
USD 553	Intuit Inc	345,642	0.40	USD 1,707	Paccar Inc	166,689	0.19
USD 420	Intuitive Surgical Inc	141,691	0.16	USD 683	Packaging Corp of America	111,268	0.13
USD 205	IQVIA Holdings Inc	47,433	0.05	USD 111	Palo Alto Networks Inc	32,732	0.04
USD 1,931	Iron Mountain Inc REIT	135,131	0.16	USD 413	Parker-Hannifin Corp	190,269	0.22
USD 2,840	Johnson & Johnson	445,142	0.51	USD 272	Paychex Inc	32,398	0.04
USD 4,560	JPMorgan Chase & Co	775,656	0.89	USD 2,902	PayPal Holdings Inc	178,212	0.21
USD 832	Juniper Networks Inc	24,527	0.03	USD 2,172	PepsiCo Inc	368,892	0.43
USD 1,984	Kenvue Inc	42,716	0.05	USD 8,448	Pfizer Inc	243,218	0.28
USD 890	Keurig Dr Pepper Inc	29,655	0.03	USD 2,564	Philip Morris International Inc	241,221	0.28
USD 849	Keysight Technologies Inc	135,067	0.16	USD 1,436	Phillips 66	191,189	0.22
USD 1,263	Kimberly-Clark Corp	153,467	0.18	USD 1,003	PPG Industries Inc	149,999	0.17
USD 7,960	Kinder Morgan Inc	140,414	0.16	USD 3,964	Procter & Gamble Co	580,885	0.67
USD 361	KLA Corp	209,849	0.24	USD 236	Progressive Corp	37,590	0.04
USD 1,205	Kroger Co	55,081	0.06	USD 532	Prologis Inc REIT	70,916	0.08
USD 235	Lam Research Corp	184,066	0.21	USD 1,575	Prudential Financial Inc	163,343	0.19
USD 1,007	Lennar Corp	150,083	0.17	USD 2,201	Public Service Enterprise Group Inc	134,591	0.15
USD 203	Liberty Media Corp-Liberty Formula One	12,815	0.01	USD 542	Public Storage REIT	165,310	0.19
USD 668	Lowe's Cos Inc	148,663	0.17	USD 1,286	PulteGroup Inc	132,741	0.15
USD 1,343	LyondellBasell Industries NV	127,692	0.15	USD 2,368	Qualcomm Inc	342,484	0.39
USD 735	Marathon Oil Corp	17,758	0.02	USD 253	Regeneron Pharmaceuticals Inc	222,207	0.26
				USD 320	Reliance Steel & Aluminum Co	89,498	0.10
				USD 976	Roblox Corp	44,623	0.05

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 97.37% (continued)				Common and Preferred Stocks - 97.37% (continued)			
United States (continued)				United States (continued)			
USD 348	Roku Inc	31,898	0.04	USD 2,301	Uber Technologies Inc	141,673	0.16
USD 120	Ross Stores Inc	16,607	0.02	USD 1,263	Union Pacific Corp	310,218	0.36
USD 970	RPM International Inc	108,281	0.12	USD 363	United Parcel Service Inc	57,075	0.07
USD 227	S&P Global Inc	99,998	0.12	USD 181	United Rentals Inc	103,789	0.12
USD 1,737	Salesforce Inc	457,074	0.53	USD 1,322	UnitedHealth Group Inc	695,993	0.80
USD 1,617	SEI Investments Co	102,760	0.12	USD 1,205	Valero Energy Corp	156,650	0.18
USD 1,077	Sempra	80,484	0.09	USD 66	Veeva Systems Inc	12,706	0.01
USD 349	ServiceNow Inc	246,565	0.28	USD 641	Ventas Inc REIT	31,947	0.04
USD 495	Sherwin-Williams Co	154,391	0.18	USD 8,690	Verizon Communications Inc	327,613	0.38
USD 1,137	Simon Property Group Inc REIT	162,182	0.19	USD 575	Vertex Pharmaceuticals Inc	233,962	0.27
USD 1,102	Skyworks Solutions Inc	123,887	0.14	USD 10,176	Viatris Inc	110,206	0.13
USD 379	Snap-on Inc	109,470	0.13	USD 2,618	Visa Inc	681,596	0.79
USD 86	Snowflake Inc	17,114	0.02	USD 1,021	W R Berkley Corp	72,205	0.08
USD 1,801	SS&C Technologies Holdings Inc	110,059	0.13	USD 1,543	Walt Disney Co	139,317	0.16
USD 1,673	Starbucks Corp	160,625	0.19	USD 886	Waste Management Inc	158,683	0.18
USD 1,055	Steel Dynamics Inc	124,596	0.14	USD 343	West Pharmaceutical Services Inc	120,777	0.14
USD 576	Steris Plc	126,634	0.15	USD 1,087	Westinghouse Air Brake Technologies Corp	137,940	0.16
USD 815	Stryker Corp	244,060	0.28	USD 4,031	Weyerhaeuser Co REIT	140,158	0.16
USD 397	Synopsys Inc	204,419	0.24	USD 109	Workday Inc	30,091	0.03
USD 2,036	Sysco Corp	148,893	0.17	USD 732	Yum! Brands Inc	95,643	0.11
USD 1,263	T Rowe Price Group Inc	136,012	0.16	USD 82	Zimmer Biomet Holdings Inc	9,979	0.01
USD 1,262	Targa Resources Corp	109,630	0.13	USD 174	Zoetis Inc	34,342	0.04
USD 494	Target Corp	70,355	0.08	USD 1,105	Zoom Video Communications Inc	79,461	0.09
USD 3,628	Tesla Inc	901,485	1.04				
USD 629	Texas Instruments Inc	107,219	0.12		Total United States	57,432,249	66.26
USD 559	Thermo Fisher Scientific Inc	296,712	0.34		Total Common and Preferred Stocks	84,391,740	97.37
USD 2,670	TJX Cos Inc	250,473	0.29		Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market	84,391,740	97.37
USD 1,370	T-Mobile US Inc	219,652	0.25		TOTAL INVESTMENTS	84,391,740	97.37
USD 174	TransDigm Group Inc	176,018	0.20				
USD 584	Trimble Inc	31,069	0.04				
USD 422	Twilio Inc	32,017	0.04				

Derivatives

Futures Contracts – 0.01%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
MSCI EAFE INDEX FUTURE, due 15/03/24	USD	5	563,100	3,600	0.00
S&P EMINI INDEX FUTURE, due 15/03/24	USD	6	1,446,000	6,950	0.01
Unrealised Gain on Futures Contracts			2,009,100	10,550	0.01
Total Futures Contracts			2,009,100	10,550	0.01
Other Net Assets/(Liabilities)				2,274,564	2.62
TOTAL NET ASSETS				86,676,854	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 68,688 held as cash at Goldman Sachs & Co.

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 96.97%				Common and Preferred Stocks - 96.97% <i>(continued)</i>			
Belgium				China			
EUR 6,575	Titan Cement International SA	155,793	0.02	HKD 2,150,000	3SBio Inc	2,070,551	0.24
Total Belgium		155,793	0.02	HKD 2,142,872	Alibaba Group Holding Ltd	20,746,633	2.40
Brazil				HKD 1,844,000	Aluminum Corp of China Ltd	920,990	0.11
BRL 857,400	B3 SA - Brasil Bolsa Balcao	2,568,176	0.30	CNY 150,000	Aluminum Corp of China Ltd	118,810	0.01
BRL 142,999	Banco Bradesco SA	449,816	0.05	HKD 164,200	ANTA Sports Products Ltd	1,592,889	0.18
USD 647,749	Banco Bradesco SA-ADR	2,267,121	0.26	USD 109,100	Autohome Inc-ADR	3,061,346	0.36
BRL 545,044	Banco Bradesco SA-Preferred Stock	1,917,573	0.22	HKD 3,938,215	Bank of China Ltd	1,502,953	0.17
BRL 283,900	Banco do Brasil SA	3,237,241	0.38	HKD 411,000	Bank of Communications Co Ltd	256,331	0.03
BRL 186,500	Banco Santander Brasil SA	1,240,108	0.14	CNY 1,127,800	Beijing Capital Eco-Environment Protection Group Co Ltd	426,057	0.05
BRL 58,600	Cia De Sanena Do Parana	352,136	0.04	CNY 81,000	Beijing Easpring Material Technology Co Ltd	434,542	0.05
BRL 932,980	Cia Energetica de Minas Gerais-Preferred Stock	2,204,918	0.26	HKD 1,138,000	Beijing Jingneng Clean Energy Co Ltd	252,126	0.03
BRL 242,700	CPFL Energia SA	1,924,073	0.22	CNY 1,168,100	Beijing SPC Environment Protection Tech Co Ltd	812,024	0.09
BRL 949,400	CSN Mineracao SA	1,530,345	0.18	HKD 104,240	Bilibili Inc	1,249,510	0.15
BRL 430,645	Gerdau SA-Preferred Stock	2,106,416	0.24	HKD 148,500	BYD Co Ltd	4,077,377	0.47
BRL 56,200	Itau Unibanco Holding SA	333,664	0.04	HKD 85,500	BYD Electronic International Co Ltd	400,753	0.05
USD 831,920	Itau Unibanco Holding SA-ADR	5,781,844	0.67	CNY 840,900	CECEP Solar Energy Co Ltd	658,964	0.08
BRL 479,100	Klabin SA	2,191,535	0.25	HKD 9,398,000	CGN Power Co Ltd	2,455,247	0.28
BRL 34,709	Marfrig Global Foods SA	69,309	0.01	CNY 3,541,700	CGN Power Co Ltd	1,546,876	0.18
USD 34,218	Nexa Resources SA	244,316	0.03	CNY 127,800	ChangYuan Technology Group Ltd	96,021	0.01
BRL 410,800	Petroleo Brasileiro SA	3,296,480	0.38	CNY 1,017,300	Chengdu Xingrong Environment Co Ltd	812,914	0.09
BRL 825,900	Petroleo Brasileiro SA-Preferred Stock	6,331,628	0.73	CNY 214,800	Chengxin Lithium Group Co Ltd	686,276	0.08
BRL 19,800	Sao Martinho S/A	119,470	0.01	HKD 262,000	China Communications Services Corp Ltd	108,712	0.01
BRL 283,100	Suzano SA	3,242,106	0.38	HKD 2,386,000	China Conch Venture Holdings Ltd	1,980,045	0.23
BRL 230,500	Telefonica Brasil SA	2,535,804	0.29	HKD 9,987,430	China Construction Bank Corp	5,947,525	0.69
BRL 482,109	TIM SA	1,779,524	0.21	CNY 271,800	China Construction Bank Corp	248,493	0.03
BRL 180,800	Vibra Energia SA	847,128	0.10	HKD 147,950	China Datang Corp Renewable Power Co Ltd	34,105	0.00
Total Brazil		46,570,731	5.39	HKD 725,450	China International Marine Containers Group Co Ltd	464,523	0.05
Cayman Islands				CNY 390,900	China International Marine Containers Group Co Ltd	419,963	0.05
HKD 3,884,000	Bosideng International Holdings Ltd	1,745,886	0.20	HKD 2,602,000	China Lesso Group Holdings Ltd	1,359,556	0.16
USD 10,600	Daqo New Energy Corp-ADR	281,960	0.03	HKD 1,128,000	China Medical System Holdings Ltd	1,999,285	0.23
HKD 509,000	Haitian International Holdings Ltd	1,259,374	0.15	HKD 774,656	China Merchants Bank Co Ltd	2,698,407	0.31
HKD 113,500	JNBY Design Ltd	152,621	0.02	CNY 139,700	China Merchants Bank Co Ltd	545,804	0.06
USD 151,500	Vipshop Holdings Ltd-ADR	2,690,640	0.31	HKD 592,000	China New Higher Education Group Ltd	161,485	0.02
HKD 308,000	Yihai International Holding Ltd	489,105	0.06	HKD 1,577,000	China Nonferrous Mining Corp Ltd	1,036,045	0.12
Total Cayman Islands		6,619,586	0.77	HKD 301,400	China Pacific Insurance Group Co Ltd	608,316	0.07
Chile				CNY 94,000	China Pacific Insurance Group Co Ltd	313,923	0.04
CLP 2,717,785	Aguas Andinas SA	885,715	0.10	HKD 730,000	China Railway Signal & Communication Corp Ltd	243,067	0.03
CLP 1,194,340	Cencosud SA	2,263,445	0.26	CNY 1,355,804	China Railway Signal & Communication Corp Ltd	833,978	0.10
CLP 4,885,193	Enel Chile SA	318,804	0.04				
CLP 889,589	SMU SA	164,821	0.02				
USD 4,100	Sociedad Quimica y Minera de Chile SA-ADR	246,902	0.03				
CLP 21,547	Sociedad Quimica y Minera de Chile SA-Preferred Stock	1,299,060	0.15				
Total Chile		5,178,747	0.60				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 96.97% (continued)				Common and Preferred Stocks - 96.97% (continued)			
China (continued)				China (continued)			
CNY 123,300	China Rare Earth Resources And Technology Co Ltd	479,133	0.06	HKD 433,500	Hengan International Group Co Ltd	1,612,742	0.19
HKD 63,500	China Resources Medical Holdings Co Ltd	39,197	0.00	CNY 187,400	Hengdian Group DMEGC Magnetics Co Ltd	356,346	0.04
HKD 920,000	China Resources Pharmaceutical Group Ltd	604,414	0.07	CNY 648,100	HLA Group Corp Ltd	675,351	0.08
HKD 160,271	China Shineway Pharmaceutical Group Ltd	149,217	0.02	CNY 71	Imeik Technology Development Co Ltd	2,935	0.00
CNY 851,100	China State Construction Engineering Corp Ltd	574,922	0.07	HKD 3,995,503	Industrial & Commercial Bank of China Ltd	1,954,629	0.23
CNY 1,009,900	China Suntien Green Energy Corp Ltd	1,153,061	0.13	HKD 28,500	Innovent Biologics Inc	156,031	0.02
HKD 13,536,000	China Tower Corp Ltd	1,421,457	0.17	CNY 311,988	JA Solar Technology Co Ltd	907,844	0.11
HKD 964,400	China Vanke Co Ltd	891,711	0.10	HKD 289,297	JD.com Inc	4,167,984	0.48
CNY 583,600	China West Construction Group Co Ltd	531,097	0.06	HKD 911,369	Jiangsu Expressway Co Ltd	819,334	0.10
CNY 216,599	China Yangtze Power Co Ltd	709,971	0.08	HKD 381,000	Jiangxi Copper Co Ltd	538,671	0.06
CNY 192,900	City Development Environment Co Ltd	307,205	0.04	USD 16,900	JinkoSolar Holding Co Ltd	624,286	0.07
HKD 3,672,000	CMOC Group Ltd	2,007,984	0.23	USD 86,930	JOYY Inc-ADR	3,451,121	0.40
CNY 356,246	CMOC Group Ltd	260,158	0.03	USD 226,200	Kanzhun Ltd	3,757,182	0.44
CNY 64,440	Contemporary Amperex Technology Co Ltd	1,477,470	0.17	HKD 516,000	Kingdee International Software Group Co Ltd	752,006	0.09
HKD 1,549,550	Cosco Shipping Holdings Co Ltd	1,557,775	0.18	HKD 74,600	Kingsoft Corp Ltd	230,242	0.03
HKD 2,391,000	CRRC Corp Ltd	1,053,338	0.12	HKD 731,400	Kuaishou Technology	4,959,644	0.57
CNY 179,900	CSG Holding Co Ltd	140,725	0.02	HKD 2,414,000	Lenovo Group Ltd	3,375,899	0.39
CNY 296,300	Daqin Railway Co Ltd	300,020	0.04	HKD 79,000	Li Auto Inc	1,488,228	0.17
CNY 313,700	Dongjiang Environmental Co Ltd	226,004	0.03	CNY 196,293	Liaoning Port Co Ltd	39,972	0.00
HKD 158,500	EEKA Fashion Holdings Ltd	287,829	0.03	CNY 499,000	Lingyi iTech Guangdong Co	473,730	0.06
CNY 192,600	Fanli Digital Technology Co Ltd	210,977	0.02	HKD 1,008,000	Longfor Group Holdings Ltd	1,613,616	0.19
USD 145,400	FinVolution Group-ADR	712,460	0.08	CNY 238,116	LONGi Green Energy Technology Co Ltd	765,786	0.09
CNY 75,400	Focus Technology Co Ltd	350,813	0.04	USD 175,350	Lufax Holding Ltd	538,325	0.06
CNY 236,000	Foxconn Industrial Internet Co Ltd	501,126	0.06	CNY 233,800	Meihua Holdings Group Co Ltd	313,568	0.04
HKD 83,200	Fuyao Glass Industry Group Co Ltd	404,890	0.05	HKD 3,838,000	Meitu Inc	1,769,445	0.21
CNY 821,480	Ganfeng Lithium Group Co Ltd	3,590,857	0.41	HKD 448,000	Meituan	4,698,849	0.54
HKD 325,200	GDS Holdings Ltd	377,319	0.04	HKD 53,200	MINISO Group Holding Ltd	273,544	0.03
CNY 439,400	GEM Co Ltd	336,927	0.04	HKD 338,550	NetEase Inc	6,095,899	0.71
HKD 1,370,000	Goldwind Science & Technology Co Ltd	615,825	0.07	HKD 76,600	New Oriental Education & Technology Group Inc	541,989	0.06
CNY 738,600	Goldwind Science & Technology Co Ltd	829,818	0.10	CNY 44,100	Ningbo Shanshan Co Ltd	84,353	0.01
CNY 3,368	GoodWe Technologies Co Ltd	61,764	0.01	USD 109,100	NIO Inc-ADR	989,537	0.12
HKD 17,906	Great Wall Motor Co Ltd	23,252	0.00	HKD 452,400	Nongfu Spring Co Ltd	2,615,833	0.30
HKD 148,000	Greentown Management Holdings Co Ltd	101,781	0.01	USD 61,950	PDD Holdings Inc-ADR	9,063,904	1.05
CNY 383,100	Guangdong Provincial Expressway Development Co Ltd	455,162	0.05	HKD 951,000	People's Insurance Co Group of China Ltd	292,295	0.03
HKD 7,198,000	Guangshen Railway Co Ltd	1,401,151	0.16	HKD 1,957,846	PICC Property & Casualty Co Ltd	2,326,784	0.27
USD 8,000	H World Group Ltd-ADR	267,520	0.03	HKD 1,134,500	Ping An Insurance Group Co of China Ltd	5,135,982	0.60
HKD 253,000	Haidilao International Holding Ltd	471,102	0.05	CNY 312,100	Ping An Insurance Group Co of China Ltd	1,766,372	0.20
HKD 115,800	Haier Smart Home Co Ltd	326,999	0.04	HKD 415,400	Pop Mart International Group Ltd	1,077,261	0.13
HKD 121,000	Health & Happiness H&H International Holdings Ltd	187,500	0.02	USD 36,300	Qifu Technology Inc	574,266	0.07
USD 407,900	Hello Group Inc	2,834,905	0.33	USD 77,400	Qudian Inc-ADR	157,896	0.02
				CNY 18,900	Seres Group Co Ltd	202,255	0.02
				CNY 41,609	Shanghai International Port Group Co Ltd	28,633	0.00
				HKD 437,800	Shanghai Pharmaceuticals Holding Co Ltd	640,282	0.07

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 96.97% <i>(continued)</i>				Common and Preferred Stocks - 96.97% <i>(continued)</i>			
China <i>(continued)</i>				China <i>(continued)</i>			
CNY 384,700	Shenghe Resources Holding Co Ltd	549,988	0.06	HKD 45,100	Zhihu Inc	83,517	0.01
CNY 46,080	Shenzhen Capchem Technology Co Ltd	306,096	0.04	HKD 232,400	ZJLD Group Inc	292,265	0.03
CNY 97,400	Shenzhen Expressway Corp Ltd	122,971	0.01	Total China		200,756,439	23.26
CNY 13,230	Shenzhen Mindray Bio-Medical Electronics Co Ltd	539,932	0.06	Colombia			
CNY 175,100	Sichuan Changhong Electric Co Ltd	130,084	0.02	COP 14,113	Bancolombia SA	120,948	0.02
CNY 65,250	Sichuan Kelun Pharmaceutical Co Ltd	266,201	0.03	COP 37,188	Bancolombia SA—Preferred Stock	287,213	0.03
CNY 126,200	Sinoma Science & Technology Co Ltd	282,154	0.03	Total Colombia		408,161	0.05
HKD 942,000	Sinotrans Ltd	394,483	0.05	Cyprus			
CNY 896,200	Sinotrans Ltd	659,507	0.08	USD 8,879	TCS Group Holding PLC—GDR*	0	0.00
CNY 155,400	Sungrow Power Supply Co Ltd	1,911,564	0.22	Total Cyprus		0	0.00
CNY 1,452,956	TangShan Port Group Co Ltd	714,174	0.08	Czech Republic			
CNY 193,960	TBEA Co Ltd	375,902	0.04	CZK 16,990	Komerčni Banka AS	550,760	0.07
CNY 225,625	TCL Zhonghuan Renewable Energy Technology Co Ltd	495,573	0.06	CZK 374,870	Moneta Money Bank AS	1,569,953	0.18
CNY 579,702	Tianjin Capital Environmental Protection Group Co Ltd	451,836	0.05	Total Czech Republic		2,120,713	0.25
HKD 536,000	Tianneng Power International Ltd	452,355	0.05	Greece			
CNY 20,100	Tianqi Lithium Corp	157,484	0.02	EUR 475,236	Eurobank Ergasias Services and Holdings SA	845,201	0.10
HKD 1,380,000	Times China Holdings Ltd	45,950	0.01	EUR 58,218	Motor Oil Hellas Corinth Refineries SA	1,528,018	0.18
HKD 100,800	Tongcheng Travel Holdings Ltd	186,405	0.02	EUR 60,925	Mytilineos SA	2,469,940	0.28
HKD 1,089,400	Tongdao Liepin Group	804,994	0.09	Total Greece		4,843,159	0.56
CNY 31,700	Tongwei Co Ltd	111,430	0.01	Hong Kong			
HKD 435,000	Topsports International Holdings Ltd	338,706	0.04	HKD 2,094,000	Alibaba Health Information Technology Ltd	1,137,031	0.13
USD 118,400	Trip.com Group Ltd—ADR	4,263,584	0.49	HKD 887,000	China Everbright Environment Group Ltd	288,527	0.03
HKD 1,562,000	Uni-President China Holdings Ltd	1,110,206	0.13	HKD 788,000	China High Speed Transmission Equipment Group Co Ltd	164,491	0.02
CNY 1,034,300	Visual China Group Co Ltd	2,135,243	0.25	HKD 1,179,340	China Overseas Land & Investment Ltd	2,078,199	0.24
HKD 2,691,000	Want Want China Holdings Ltd	1,626,617	0.19	HKD 446,000	China Resources Land Ltd	1,599,273	0.19
CNY 332,500	Western Mining Co Ltd	666,345	0.08	HKD 226,000	China State Construction International Holdings Ltd	261,352	0.03
HKD 200,500	WuXi AppTec Co Ltd	2,040,036	0.24	HKD 4,530,000	Concord New Energy Group Ltd	371,285	0.04
CNY 26,200	WuXi AppTec Co Ltd	267,718	0.03	HKD 12,297,000	GCL Technology Holdings Ltd	1,952,767	0.23
HKD 472,000	Wuxi Biologics Cayman Inc	1,789,218	0.21	HKD 2,622,000	Kunlun Energy Co Ltd	2,363,932	0.28
CNY 131,933	Xiamen Tungsten Co Ltd	318,317	0.04	HKD 18,500	Orient Overseas International Ltd	258,243	0.03
HKD 2,447,000	Xiaomi Corp	4,888,641	0.57	HKD 775,100	Sinofert Holdings Ltd	90,329	0.01
HKD 2,238,000	Xinyi Solar Holdings Ltd	1,306,937	0.15	HKD 440,000	Sinotruk Hong Kong Ltd	863,259	0.10
HKD 1,272,000	Yadea Group Holdings Ltd	2,234,966	0.26	HKD 1,402,267	Skyworth Group Ltd	535,151	0.06
CNY 245,900	Yuan Longping High-tech Agriculture Co Ltd	486,924	0.06	HKD 217,100	Yuexiu Property Co Ltd	176,826	0.02
CNY 82,400	Yunnan Copper Co Ltd	126,020	0.01	Total Hong Kong		12,140,665	1.41
CNY 3,500	Yunnan Energy New Material Co Ltd	27,929	0.00	Hungary			
CNY 1,066,300	Yutong Bus Co Ltd	1,984,169	0.23	HUF 430,554	Magyar Telekom Telecommunications PLC	848,651	0.10
HKD 54,800	Zai Lab Ltd	150,886	0.02	HUF 185,519	MOL Hungarian Oil & Gas PLC	1,515,226	0.17
CNY 885,000	Zhefu Holding Group Co Ltd	422,577	0.05	Total Hungary		2,363,877	0.27
CNY 23,976	Zhejiang Chint Electrics Co Ltd	72,427	0.01	India			
USD 1,960,700	Zhihu Inc	1,835,999	0.21	INR 40,911	ABB India Ltd	2,298,332	0.27
				INR 70,566	Adani Green Energy Ltd	1,354,270	0.16
				INR 40,000	Allcargo Terminals Ltd	25,260	0.00
				INR 31,039	Apollo Hospitals Enterprise Ltd	2,127,648	0.25

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 96.97% <i>(continued)</i>				Common and Preferred Stocks - 96.97% <i>(continued)</i>			
India <i>(continued)</i>				India <i>(continued)</i>			
INR 62,850	Arvind Ltd	197,469	0.02	INR 194,764	NMDC Ltd	490,691	0.06
INR 41,358	Asian Paints Ltd	1,691,024	0.20	INR 304,981	Oil India Ltd	1,363,941	0.16
INR 12,894	Aurobindo Pharma Ltd	167,966	0.02	INR 786,653	Petronet LNG Ltd	2,104,800	0.24
INR 45,024	Avanti Feeds Ltd	227,274	0.03	INR 3,395	PI Industries Ltd	143,444	0.02
INR 250,199	Axis Bank Ltd	3,314,288	0.38	INR 566,721	Power Finance Corp Ltd	2,605,669	0.30
USD 21,700	Azure Power Global Ltd	27,125	0.00	INR 1,246,396	Power Grid Corp of India Ltd	3,552,840	0.41
INR 17,110	Bajaj Finance Ltd	1,506,696	0.17	INR 526,799	REC Ltd	2,613,618	0.30
INR 207,160	Bank of Baroda	575,322	0.07	INR 200,102	Reliance Industries Ltd	6,215,964	0.72
INR 458,871	Bharat Petroleum Corp Ltd	2,485,049	0.29	USD 46,161	Reliance Industries Ltd–GDR	2,885,063	0.33
INR 248,017	Bharti Airtel Ltd	3,076,452	0.36	INR 475,057	State Bank of India	3,665,384	0.42
INR 5,707	Bombay Burmah Trading Co	107,969	0.01	INR 227,562	Sun Pharmaceutical Industries Ltd	3,444,178	0.40
INR 19,913	Britannia Industries Ltd	1,277,488	0.15	INR 25,749	Sun TV Network Ltd	220,378	0.03
INR 215,510	Castrol India Ltd	465,523	0.05	INR 29,356	Supreme Industries Ltd	1,602,654	0.19
INR 114,928	Chennai Petroleum Corp Ltd	961,258	0.11	INR 8,250	Supreme Petrochem Ltd	55,480	0.01
INR 19,779	Cipla Ltd	296,232	0.03	INR 3,638,096	Suzlon Energy Ltd	1,670,100	0.19
INR 60,913	Colgate-Palmolive India Ltd	1,851,757	0.21	INR 32,813	Tata Communications Ltd	698,068	0.08
INR 42,338	Dr Reddy's Laboratories Ltd	2,949,891	0.34	INR 180,045	Tata Consumer Products Ltd	2,351,449	0.27
INR 105,678	Embassy Office Parks REIT	412,292	0.05	INR 318,887	Tata Motors Ltd	2,988,880	0.35
INR 101,545	Glenmark Pharmaceuticals Ltd	1,042,068	0.12	INR 75,084	Tata Motors Ltd	468,566	0.05
INR 124,335	Godrej Consumer Products Ltd	1,690,198	0.20	INR 189,553	Tech Mahindra Ltd	2,898,976	0.34
INR 7,639	Grasim Industries Ltd	195,974	0.02	INR 51,265	Titan Co Ltd	2,264,313	0.26
INR 249,876	Gujarat State Petronet Ltd	918,863	0.11	INR 40,000	TransIndia Real Estate Ltd	21,823	0.00
INR 232,514	HCL Technologies Ltd	4,096,544	0.47	INR 162,727	UPL Ltd	1,148,385	0.13
INR 4,464	HDFC Asset Management Co Ltd	171,932	0.02	INR 103,739	Varun Beverages Ltd	1,541,990	0.18
INR 229,437	HDFC Bank Ltd	4,712,745	0.55	INR 42,352	Welspun India Ltd	73,518	0.01
INR 52,385	Hero MotoCorp Ltd	2,605,943	0.30	INR 523,232	Wipro Ltd	2,963,443	0.34
INR 1,660	HIL Ltd	56,127	0.01				
INR 455,194	Hindalco Industries Ltd	3,363,339	0.39	Total India		140,175,903	16.24
INR 84,272	Hindustan Aeronautics Ltd	2,839,659	0.33	Indonesia			
INR 258,171	Hindustan Petroleum Corp Ltd	1,237,589	0.14	IDR 6,046,600	Astra International Tbk PT	2,218,828	0.26
INR 141,210	Hindustan Unilever Ltd	4,520,604	0.52	IDR 5,767,300	Bank Central Asia Tbk PT	3,520,986	0.41
INR 494,501	ICICI Bank Ltd	5,922,335	0.69	IDR 9,822,700	Bank Mandiri Persero Tbk PT	3,859,670	0.45
INR 27,381	ICICI Securities Ltd	236,254	0.03	IDR 1,480,500	Bank Negara Indonesia Persero Tbk PT	516,833	0.06
INR 870,479	IDFC First Bank Ltd	929,962	0.11	IDR 14,046,995	Bank Rakyat Indonesia Persero Tbk PT	5,223,033	0.60
INR 335,945	Indian Hotels Co Ltd	1,769,677	0.21	IDR 3,146,300	Barito Pacific Tbk PT	271,779	0.03
INR 1,714,207	Indian Oil Corp Ltd	2,674,916	0.31	IDR 4,921,600	Indofood Sukses Makmur Tbk PT	2,061,721	0.24
INR 252,466	Indraprastha Gas Ltd	1,269,251	0.15	Total Indonesia		17,672,850	2.05
INR 55,588	IndusInd Bank Ltd	1,068,122	0.12	Korea			
INR 42,655	Info Edge India Ltd	2,634,818	0.31	KRW 34,414	AfreecaTV Co Ltd	2,287,319	0.26
INR 51,442	Infosys Ltd	953,807	0.11	KRW 17	Celltrion Inc	2,660	0.00
USD 453,558	Infosys Ltd–ADR	8,336,396	0.97	KRW 26	Chong Kun Dang Pharmaceutical Corp	2,643	0.00
INR 1,026	JK Lakshmi Cement Ltd	11,089	0.00	KRW 26,086	Connectwave Co Ltd	310,302	0.04
INR 103,199	Just Dial Ltd	994,862	0.12	KRW 44,741	Coway Co Ltd	1,987,099	0.23
INR 48,251	Kaveri Seed Co Ltd	355,212	0.04	KRW 24,844	Daishin Securities Co Ltd	275,851	0.03
INR 53,510	Kotak Mahindra Bank Ltd	1,226,990	0.14	KRW 34,642	DB Insurance Co Ltd	2,251,367	0.26
INR 94,851	Lupin Ltd	1,507,962	0.17	KRW 1,454	Ecopore Co Ltd	730,443	0.08
INR 158,503	Mahindra & Mahindra Ltd	3,294,108	0.38	KRW 3,550	Eugene Corp	9,496	0.00
INR 132,527	Manappuram Finance Ltd	273,929	0.03	KRW 27,433	GemVax & Kael Co Ltd	282,871	0.03
INR 734	Maruti Suzuki India Ltd	90,874	0.01	KRW 20	GOLFZON Co Ltd	1,432	0.00
INR 16,852	Narayana Hrudayalaya Ltd	243,412	0.03	KRW 81,954	Hana Financial Group Inc	2,761,708	0.32
INR 133,615	NCC Ltd	267,748	0.03				
INR 1,561,731	NHPC Ltd	1,212,394	0.14				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 96.97% (continued)				Common and Preferred Stocks - 96.97% (continued)			
Korea (continued)				Malaysia			
KRW 62,604	Hankook Tire & Technology Co Ltd	2,206,865	0.26	MYR 380,300	AMMB Holdings Bhd	331,883	0.04
KRW 52,375	Hanwha Solutions Corp	1,606,346	0.19	MYR 692,900	Bermaz Auto Bhd	355,875	0.04
KRW 7,892	Hyundai Glovis Co Ltd	1,173,475	0.14	MYR 3,229,100	Bumi Armada Bhd	347,857	0.04
KRW 822	Hyundai Home Shopping Network Corp	27,477	0.00	MYR 1,252,200	CIMB Group Holdings Bhd	1,594,205	0.18
KRW 17,987	Hyundai Mobis Co Ltd	3,309,977	0.38	MYR 30,400	Fraser & Neave Holdings Bhd	186,303	0.02
KRW 29,453	Hyundai Motor Co	4,653,844	0.54	MYR 220,685	Gamuda Bhd	220,445	0.03
KRW 15,590	Hyundai Steel Co	441,832	0.05	MYR 277,800	IHH Healthcare Bhd	364,556	0.04
KRW 88,071	Kakao Corp	3,713,219	0.43	MYR 301,900	IJM Corp Bhd	123,520	0.01
KRW 90,288	KB Financial Group Inc	3,792,671	0.44	MYR 1,007,000	IOI Corp Bhd	861,264	0.10
KRW 16,558	KEPCO Engineering & Construction Co Inc	798,394	0.09	MYR 1,104,000	KPJ Healthcare Bhd	345,976	0.04
KRW 66,910	KG Chemical Corp	355,877	0.04	MYR 132,200	Kuala Lumpur Kepong Bhd	627,770	0.07
KRW 60,741	Kia Corp	4,716,282	0.55	MYR 348,923	Malayan Banking Bhd	675,065	0.08
KRW 8,073	Korean Air Lines Co Ltd	149,813	0.02	MYR 433,670	Petronas Chemicals Group Bhd	675,751	0.08
KRW 8,991	Korean Reinsurance Co	49,915	0.01	MYR 151,100	Public Bank Bhd	141,071	0.02
KRW 1,520	Kumho Petrochemical Co Ltd	156,851	0.02	MYR 1,668,713	RHB Bank Bhd	1,979,213	0.23
KRW 5,504	LG Chem Ltd	2,132,538	0.25	MYR 375,200	Sime Darby Plantation Bhd	364,177	0.04
KRW 13,443	LG Electronics Inc	1,062,580	0.12	MYR 50,236	TSH Resources Bhd	10,659	0.00
KRW 320,319	Mirae Asset Securities Co Ltd	1,897,689	0.22	MYR 61,100	United Plantations BHD	236,688	0.03
KRW 27,817	Naver Corp	4,838,115	0.56				
KRW 60,507	NH Investment & Securities Co Ltd	485,315	0.06				
KRW 785	POSCO FUTURE M Co Ltd	218,817	0.02				
KRW 10,796	Samsung C&T Corp	1,085,552	0.13				
KRW 13,255	Samsung Electro-Mechanics Co Ltd	1,576,726	0.18				
KRW 612,923	Samsung Electronics Co Ltd	37,358,844	4.33				
KRW 71,447	Samsung Electronics Co Ltd-Preferred Stock	3,456,129	0.40				
KRW 10,361	Samsung Fire & Marine Insurance Co Ltd	2,115,803	0.24				
KRW 6,892	Samsung SDI Co Ltd	2,525,836	0.29				
KRW 9,287	Samsung SDS Co Ltd	1,225,864	0.14				
KRW 67,084	Samsung Securities Co Ltd	2,005,384	0.23				
KRW 122,953	Shinhan Financial Group Co Ltd	3,833,033	0.44				
KRW 43,739	SK Hynix Inc	4,805,550	0.56				
KRW 10,499	SK Telecom Co Ltd	408,417	0.05				
KRW 71,962	Tongyang Inc	55,820	0.01				
KRW 57,639	Woori Financial Group Inc	581,805	0.07				
Total Korea		109,725,846	12.71				
Kuwait				Mexico			
KWD 153,910	Kuwait Finance House KSCP	363,673	0.04	MXN 189,000	Alsea SAB de CV	716,067	0.08
KWD 23,474	Mabanee Co KPSC	64,406	0.01	MXN 250,999	Arca Continental SAB de CV	2,748,101	0.32
KWD 63,046	Mezzan Holding Co KSCC	117,987	0.01	MXN 162,100	Banco del Bajio SA	543,700	0.06
KWD 1,189,491	Mobile Telecommunications Co KSCP	1,962,805	0.23	USD 445,500	Cemex SAB de CV-ADR	3,452,625	0.40
KWD 833,786	National Bank of Kuwait SAKP	2,426,053	0.28	MXN 132,595	Coca-Cola Femsa SAB de CV	1,260,375	0.15
KWD 43,381	National Industries Group Holding SAK	28,803	0.00	MXN 1,270,600	Fibra Uno Administracion SA de CV REIT	2,293,675	0.26
Total Kuwait		4,963,727	0.57	MXN 130,600	Fomento Economico Mexicano SAB de CV	1,704,367	0.20
				MXN 8,020	Gruma SAB de CV	147,353	0.02
				MXN 117,900	Grupo Bimbo SAB de CV	598,394	0.07
				MXN 478,455	Grupo Financiero Banorte SAB de CV	4,824,528	0.56
				MXN 454,692	Grupo Mexico SAB de CV	2,528,737	0.29
				MXN 621,800	Kimberly-Clark de Mexico SAB de CV	1,401,524	0.16
				MXN 605,800	Orbia Advance Corp SAB de CV	1,345,785	0.16
				MXN 146,500	Wal-Mart de Mexico SAB de CV	619,150	0.07
				Total Mexico		24,184,381	2.80
				Philippines			
				PHP 500,370	Bank of the Philippine Islands	937,940	0.11
				PHP 13,560	GT Capital Holdings Inc	144,477	0.02
				PHP 495,890	International Container Terminal Services Inc	2,210,125	0.25
				PHP 33,880	PLDT Inc	782,528	0.09
				Total Philippines		4,075,070	0.47
				Poland			
				PLN 3,355	Bank Handlowy w Warszawie SA	86,515	0.01
				PLN 49,196	Bank Polska Kasa Opieki SA	1,902,283	0.22
				PLN 1,157	Budimex SA	184,190	0.02
				PLN 263,772	Powszechna Kasa Oszczednosci Bank Polski SA	3,375,423	0.39

Schedule of Investments (continued) as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 96.97% (continued)				Common and Preferred Stocks - 96.97% (continued)			
Poland (continued)				Singapore			
PLN 69,478	Powszechny Zaklad Ubezpieczen SA	835,202	0.10	HKD 49,000	BOC Aviation Ltd	374,628	0.04
PLN 8,512	Wirtualna Polska Holding SA	263,223	0.03	Total Singapore			
Total Poland				374,628			
0.77				South Africa			
Qatar				ZAR 60,721	Anglo American Platinum Ltd	3,200,823	0.37
QAR 245,735	Commercial Bank PSQC	401,572	0.05	ZAR 286,114	FirstRand Ltd	1,150,088	0.13
QAR 817,779	Ooredoo QPSC	2,448,171	0.29	ZAR 217,049	Gold Fields Ltd	3,296,890	0.38
QAR 173,828	Qatar Fuel QSC	780,579	0.09	ZAR 53,817	Harmony Gold Mining Co Ltd	351,933	0.04
QAR 471,171	Qatar Islamic Bank SAQ	2,704,607	0.31	ZAR 513,931	Impala Platinum Holdings Ltd	2,564,948	0.30
QAR 410,007	Qatar National Bank QPSC	1,807,364	0.21	ZAR 73,938	Kumba Iron Ore Ltd	2,485,611	0.29
QAR 382,049	Vodafone Qatar QSC	197,268	0.02	ZAR 3,309	Life Healthcare Group Holdings Ltd	3,324	0.00
Total Qatar				ZAR 24,521	Naspers Ltd	4,194,214	0.49
0.97				ZAR 608,313	Old Mutual Ltd	434,426	0.05
Russia				ZAR 11,797	Reunert Ltd	38,666	0.00
RUB 2,393,118	Gazprom PJSC*	0	0.00	ZAR 234,807	Sanlam Ltd	934,734	0.11
USD 74,109	Globaltrans Investment PLC-GDR*	0	0.00	ZAR 152,869	Shoprite Holdings Ltd	2,299,200	0.27
RUB 45,639	LUKOIL PJSC*	0	0.00	ZAR 1,281,283	Sibanye Stillwater Ltd	1,744,577	0.20
USD 3,679	Novatek PJSC-GDR*	0	0.00	ZAR 355,753	Standard Bank Group Ltd	4,048,240	0.47
USD 123,890	Novolipetsk Steel PJSC-GDR*	0	0.00	ZAR 75,932	Woolworths Holdings Ltd	299,783	0.03
USD 166,849	Severstal PAO-GDR*	0	0.00	ZAR 94,699	Zeda Ltd	66,024	0.01
USD 62,908	X5 Retail Group NV-GDR*	0	0.00	Total South Africa			
Total Russia				27,113,481			
0.00				3.14			
Saudi Arabia				Taiwan			
SAR 184,233	Abdullah Al Othaim Markets Co	643,587	0.07	TWD 61,000	Accton Technology Corp	1,039,507	0.12
SAR 52,415	Al Hammadi Holding	834,447	0.10	TWD 87,520	Acter Group Corp Ltd	506,176	0.06
SAR 238,572	Al Rajhi Bank	5,534,870	0.64	TWD 88,000	Addcn Technology Co Ltd	570,600	0.07
SAR 12,091	Al-Dawaa Medical Services Co	340,483	0.04	TWD 842,000	ASE Technology Holding Co Ltd	3,703,752	0.43
SAR 124,767	Alinma Bank	1,289,259	0.15	TWD 136,000	Asustek Computer Inc	2,169,140	0.25
SAR 72,994	Almarai Co JSC	1,093,937	0.13	TWD 875,035	Cathay Financial Holding Co Ltd	1,304,405	0.15
SAR 210,171	Arab National Bank	1,420,756	0.16	TWD 8,080	Chailease Holding Co Ltd	50,812	0.01
SAR 20,636	Astra Industrial Group	727,488	0.08	TWD 269,000	Cheng Shin Rubber Industry Co Ltd	393,545	0.05
SAR 208,565	Banque Saudi Fransi	2,224,693	0.26	TWD 90,000	Chicony Power Technology Co Ltd	426,679	0.05
SAR 8,099	Bupa Arabia for Cooperative Insurance Co	460,455	0.05	TWD 349,000	China Development Financial Holding Corp	142,714	0.02
SAR 201,287	Etihad Etisalat Co	2,651,621	0.31	TWD 71,000	China Motor Corp	261,416	0.03
SAR 44,199	Middle East Healthcare Co	1,044,275	0.12	TWD 114,000	Chunghwa Telecom Co Ltd	445,741	0.05
SAR 278,820	Mobile Telecommunications Co Saudi Arabia	1,049,850	0.12	TWD 70,000	Cleanaway Co Ltd	410,551	0.05
SAR 24,592	National Medical Care Co	1,143,692	0.13	TWD 164,000	Compal Electronics Inc	212,945	0.02
SAR 51,607	Riyad Bank	392,901	0.05	TWD 4,313,210	CTBC Financial Holding Co Ltd	3,984,279	0.46
SAR 82,311	SABIC Agri-Nutrients Co	3,033,435	0.35	TWD 337,000	Delta Electronics Inc	3,442,417	0.40
SAR 54,390	Sahara International Petrochemical Co	493,861	0.06	TWD 46,000	Depo Auto Parts Ind Co Ltd	220,329	0.03
SAR 13,992	Saudi Automotive Services Co	277,228	0.03	TWD 455,000	E Ink Holdings Inc	2,920,611	0.34
SAR 15,247	Saudi Awwal Bank	152,877	0.02	TWD 2,320,000	Eva Airways Corp	2,377,413	0.28
SAR 120,100	Saudi Chemical Co Holding	137,074	0.02	TWD 493,000	Everlight Electronics Co Ltd	803,180	0.09
SAR 157,177	Saudi National Bank	1,622,067	0.19	TWD 767,000	Far Eastern Department Stores Ltd	618,538	0.07
SAR 397,703	Saudi Telecom Co	4,289,890	0.50	TWD 1,139,000	Far Eastern New Century Corp	1,157,909	0.13
SAR 2,003	Saudia Dairy & Foodstuff Co	177,866	0.02	TWD 2,731,189	First Financial Holding Co Ltd	2,438,363	0.28
SAR 86,724	Savola Group	863,771	0.10	TWD 1,940,969	Fubon Financial Holding Co Ltd	4,098,167	0.47
SAR 45,135	United International Transportation Co	947,233	0.11	TWD 209,000	Goldsun Building Materials Co Ltd	191,699	0.02
Total Saudi Arabia				TWD 1,882,151	Hon Hai Precision Industry Co Ltd	6,408,654	0.74
32,847,616				TWD 44,009	Kindom Development Co Ltd	55,709	0.01
3.81				TWD 3,000	Largan Precision Co Ltd	280,543	0.03

Schedule of Investments (continued)
as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 96.97% (continued)				Common and Preferred Stocks - 96.97% (continued)			
Taiwan (continued)				United Arab Emirates			
TWD 464,590	Lite-On Technology Corp	1,771,135	0.20	AED 916,550	Abu Dhabi Commercial Bank PJSC	2,290,907	0.26
TWD 245,000	MediaTek Inc	8,102,670	0.94	AED 403,036	Abu Dhabi Islamic Bank PJSC	1,110,537	0.13
TWD 968,753	Mega Financial Holding Co Ltd	1,237,357	0.14	AED 950,770	Abu Dhabi National Oil Co for Distribution PJSC	957,824	0.11
TWD 50,000	Merry Electronics Co Ltd	178,394	0.02	AED 1,408,539	Aldar Properties PJSC	2,051,782	0.24
TWD 217,999	Microbio Co Ltd	358,709	0.04	AED 223,477	Emaar Development PJSC	435,058	0.05
TWD 35,000	MPI Corp	248,041	0.03	AED 652,754	Emirates NBD Bank PJSC	3,074,711	0.36
TWD 72,000	Novatek Microelectronics Corp	1,212,884	0.14	AED 28,549	Emirates Telecommunications Group Co PJSC	152,666	0.02
TWD 871,591	Pou Chen Corp	877,541	0.10	AED 240,439	First Abu Dhabi Bank PJSC	913,901	0.10
TWD 105,000	Primax Electronics Ltd	231,619	0.03	AED 131,829	Ras Al Khaimah Ceramics	95,836	0.01
TWD 366,000	Quanta Computer Inc	2,677,278	0.31	USD 26,300	Yalla Group Ltd-ADR	161,219	0.02
TWD 114,000	Sercomm Corp	499,601	0.06				
TWD 18,000	Simplo Technology Co Ltd	246,330	0.03	Total United Arab Emirates		11,244,441	1.30
TWD 4,398,880	SinoPac Financial Holdings Co Ltd	2,823,608	0.33				
TWD 1,694,161	Taishin Financial Holding Co Ltd	999,147	0.12				
TWD 2,217,000	Taiwan High Speed Rail Corp	2,217,686	0.26				
TWD 3,013,403	Taiwan Semiconductor Manufacturing Co Ltd	58,224,792	6.75				
TWD 185,208	Taiwan Shin Kong Security Co Ltd	243,500	0.03				
TWD 120,000	Teco Electric and Machinery Co Ltd	182,988	0.02				
TWD 923,000	Uni-President Enterprises Corp	2,240,547	0.26				
TWD 1,433,000	United Microelectronics Corp	2,455,998	0.28				
TWD 336,000	Wistron Corp	1,079,474	0.12				
TWD 3,599,012	Yuanta Financial Holding Co Ltd	3,236,595	0.37				
Total Taiwan		131,981,688	15.29				
Thailand				United Kingdom			
THB 322,800	Advanced Info Service PCL	2,052,226	0.24	USD 59,300	VTEX	407,984	0.05
THB 1,892,600	Amata Corp PCL	1,483,251	0.17	Total United Kingdom		407,984	0.05
THB 176,200	Bangkok Bank PCL	807,890	0.09				
THB 731,200	Bangkok Dusit Medical Services PCL	594,471	0.07				
THB 753,400	Indorama Ventures PCL	601,484	0.07				
THB 43,000	Kasikornbank PCL	166,923	0.02				
THB 538,700	PTT Exploration & Production PCL	2,359,500	0.27				
THB 125,400	Siam Cement PCL	1,124,219	0.13				
THB 256,300	SPCG PCL	93,111	0.01				
THB 914,300	Thai Oil PCL	1,439,790	0.17				
THB 713,700	Tisco Financial Group PCL	2,085,742	0.24				
THB 14,674,700	WHA Corp PCL	2,278,647	0.27				
Total Thailand		15,087,254	1.75				
Turkey				United States			
TRY 83,488	Arcelik AS	363,250	0.04	HKD 149,000	BeiGene Ltd	2,100,889	0.24
TRY 22,063	Ford Otomotiv Sanayi AS	552,434	0.06	USD 5,900	Southern Copper Corp	507,813	0.06
TRY 431,434	KOC Holding AS	2,071,421	0.24	USD 52,095	Yum China Holdings Inc	2,210,391	0.26
TRY 88,637	Migros Ticaret AS	1,005,397	0.12	Total United States		4,819,093	0.56
TRY 615,888	Turkiye Is Bankasi AS	487,138	0.06				
TRY 393,148	Turkiye Petrol Rafinerileri AS	1,903,574	0.22				
TRY 579,540	Yapi ve Kredi Bankasi AS	383,430	0.04				
Total Turkey		6,766,644	0.78				
				Total Common and Preferred Stocks			
				837,027,152			
				96.97			
				Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
				837,027,152			
				96.97			
				Other transferable securities			
				Common and Preferred Stocks - 0.00%			
				Cayman Islands			
				HKD 193,800 China Metal Recycling Holdings Ltd*			
				0			
				0.00			
				Total Cayman Islands			
				0			
				0.00			
				Hong Kong			
				HKD 480,000 China Common Rich Renewable Energy Investments Ltd*			
				0			
				0.00			
				Total Hong Kong			
				0			
				0.00			
				Russia			
				RUB 2,120,313 Alrosa PJSC*			
				0			
				0.00			
				RUB 2,961,441 Magnitogorsk Iron & Steel Works PJSC*			
				0			
				0.00			
				RUB 385,950 Mobile TeleSystems PJSC*			
				0			
				0.00			
				USD 130,366 PhosAgro PJSC-GDR*			
				0			
				0.00			
				USD 840 PHOSAGRO PJSC*			
				0			
				0.00			
				RUB 572,356 Rosneft Oil Co PJSC*			
				0			
				0.00			
				RUB 2,784,346 Sberbank of Russia PJSC*			
				0			
				0.00			
				RUB 133,942 Tatneft PJSC*			
				0			
				0.00			
				RUB 835,074,272 VTB Bank PJSC*			
				0			
				0.00			
				RUB 10,529 Yandex NV*			
				0			
				0.00			
				Total Russia			
				0			
				0.00			

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets
Other transferable securities <i>(continued)</i>			
Common and Preferred Stocks - 0.00% <i>(continued)</i>			
Taiwan			
TWD 140	Mega Financial Holding Co Ltd	28	0.00
Total Taiwan		28	0.00
Total Common and Preferred Stocks		28	0.00
Total Other transferable securities		28	0.00
TOTAL INVESTMENTS		837,027,180	96.97

Derivatives

Futures Contracts – 0.05%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
MSCI EMERGING MARKETS INDEX FUTURE, due 15/03/24	USD	434	22,431,290	440,105	0.05
Unrealised Gain on Futures Contracts			22,431,290	440,105	0.05
Total Futures Contracts			22,431,290	440,105	0.05
Other Net Assets/(Liabilities)				25,716,512	2.98
TOTAL NET ASSETS				863,183,797	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 220,350 held as cash at Goldman Sachs & Co.

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

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (<i>continued</i>)			
Common and Preferred Stocks - 97.14%				Common and Preferred Stocks - 97.14% (<i>continued</i>)			
Brazil				Chile (<i>continued</i>)			
USD 577,946	Ambev SA–ADR	1,618,249	0.29	USD 11,700	Sociedad Quimica y Minera de Chile SA–ADR	704,574	0.12
BRL 34,170	Auren Energia SA	93,627	0.02	CLP 2,533	Sociedad Quimica y Minera de Chile SA–Preferred Stock	152,714	0.03
BRL 507,400	B3 SA - Brasil Bolsa Balcao	1,519,818	0.27				
BRL 126	Banco Bradesco SA	396	0.00	Total Chile		3,448,327	0.61
USD 235,657	Banco Bradesco SA–ADR	824,800	0.15	China			
BRL 207,503	Banco Bradesco SA–Preferred Stock	730,037	0.13	HKD 1,174,500	3SBio Inc	1,131,099	0.20
BRL 159,600	Banco do Brasil SA	1,819,879	0.32	HKD 89,500	AAC Technologies Holdings Inc	265,914	0.05
BRL 138,400	BB Seguridade Participacoes SA	958,737	0.17	CNY 367,600	Agricultural Bank of China Ltd	187,915	0.03
BRL 24,300	Cia de Ferro Ligas da Bahia FERBASA–Preferred Stock	232,565	0.04	HKD 50,000	Akeso Inc	297,110	0.05
BRL 26,100	Cia De Sanena Do Parana	156,839	0.03	HKD 1,284,400	Alibaba Group Holding Ltd	12,435,169	2.20
BRL 508,339	Cia Energetica de Minas Gerais–Preferred Stock	1,201,361	0.21	HKD 2,018,000	Aluminum Corp of China Ltd	1,007,895	0.18
BRL 156,500	CPFL Energia SA	1,240,698	0.22	CNY 229,800	Aluminum Corp of China Ltd	182,017	0.03
BRL 359,600	CSN Mineracao SA	579,642	0.10	HKD 101,500	Anhui Conch Cement Co Ltd	234,494	0.04
BRL 82,400	Energisa S/A	913,124	0.16	CNY 38,700	Anhui Conch Cement Co Ltd	122,612	0.02
BRL 285,050	Gerdau SA–Preferred Stock	1,394,266	0.25	CNY 41,440	Anhui Guangxin Agrochemical Co Ltd	84,386	0.02
USD 536,052	Itau Unibanco Holding SA–ADR	3,725,561	0.66	CNY 27,100	Anhui Yingjia Distillery Co Ltd	252,290	0.04
BRL 830,787	Itausa SA–Preferred Stock	1,773,564	0.31	HKD 93,037	ANTA Sports Products Ltd	902,543	0.16
BRL 116,000	JBS SA	594,853	0.11	USD 62,200	Autohome Inc–ADR	1,745,332	0.31
BRL 158,600	Kepler Weber SA	356,863	0.06	HKD 919,471	BAIC Motor Corp Ltd	268,474	0.05
BRL 192,800	Klabin SA	881,920	0.16	HKD 84,000	Bairong Inc	145,441	0.03
BRL 275,984	Petroleo Brasileiro SA	2,214,644	0.39	HKD 3,661,809	Bank of China Ltd	1,397,467	0.25
USD 67,400	Petroleo Brasileiro SA–ADR	1,076,378	0.19	HKD 1,304,000	Bank of Communications Co Ltd	813,273	0.14
BRL 369,700	Petroleo Brasileiro SA–Preferred Stock	2,834,245	0.50	CNY 242,220	Baoshan Iron & Steel Co Ltd	201,720	0.04
BRL 18,500	Raia Drogasil SA	111,969	0.02	HKD 948,000	Beijing Jingneng Clean Energy Co Ltd	210,031	0.04
BRL 116,380	SLC Agricola SA	450,896	0.08	CNY 157,100	Beijing Zhidemai Technology Co Ltd	482,292	0.09
BRL 116,200	Suzano SA	1,330,741	0.24	HKD 16,660	Bilibili Inc	199,701	0.04
BRL 128,200	Telefonica Brasil SA	1,410,369	0.25	HKD 119,500	BYD Co Ltd	3,281,121	0.58
BRL 171,100	TIM SA	631,551	0.11	CNY 15,230	BYD Co Ltd	423,495	0.08
BRL 26,100	Unipar Carbocloro SA–Preferred Stock	411,520	0.07	HKD 312,500	BYD Electronic International Co Ltd	1,464,741	0.26
BRL 21,400	Vibra Energia SA	100,269	0.02	HKD 5,205,000	CGN Power Co Ltd	1,359,817	0.24
Total Brazil		31,189,381	5.53	CNY 857,000	CGN Power Co Ltd	374,304	0.07
Cayman Islands				HKD 644,000	China Communications Services Corp Ltd	267,215	0.05
HKD 1,910,000	Bosideng International Holdings Ltd	858,559	0.15	HKD 6,768,122	China Construction Bank Corp	4,030,424	0.71
HKD 103,500	China Hongqiao Group Ltd	84,698	0.01	CNY 261,500	China Construction Bank Corp	239,076	0.04
TWD 18,000	Chilitina Holding Ltd	114,661	0.02	HKD 1,715,000	China Datang Corp Renewable Power Co Ltd	395,336	0.07
HKD 263,000	Haitian International Holdings Ltd	650,717	0.12	HKD 388,000	China Feihe Ltd	212,173	0.04
HKD 119,000	JNBY Design Ltd	160,017	0.03	HKD 319,000	China Galaxy Securities Co Ltd	168,721	0.03
USD 17,800	TAL Education Group–ADR	224,814	0.04	HKD 181,200	China International Marine Containers Group Co Ltd	116,027	0.02
USD 95,300	Vipshop Holdings Ltd–ADR	1,692,528	0.30	CNY 67,900	China Jushi Co Ltd	93,736	0.02
HKD 358,000	Yihai International Holding Ltd	568,505	0.10	HKD 625,000	China Medical System Holdings Ltd	1,107,760	0.20
Total Cayman Islands		4,354,499	0.77	HKD 517,977	China Merchants Bank Co Ltd	1,804,301	0.32
Chile				CNY 180,569	China Merchants Bank Co Ltd	705,478	0.13
CLP 646,021	Cencosud SA	1,224,302	0.22	CNY 19,600	China National Medicines Corp Ltd	78,779	0.01
CLP 3,272,074	Colbun SA	523,811	0.09				
CLP 101,602	Empresas CMPC SA	197,786	0.04				
CLP 4,584,379	Enel Chile SA	299,173	0.05				
CLP 1,867,292	SMU SA	345,967	0.06				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 97.14% (continued)				Common and Preferred Stocks - 97.14% (continued)			
China (continued)				China (continued)			
HKD 487,000	China New Higher Education Group Ltd	132,843	0.02	HKD 280,000	Harbin Electric Co Ltd	74,226	0.01
HKD 265,000	China Nonferrous Mining Corp Ltd	174,098	0.03	USD 69,900	Hello Group Inc	485,805	0.09
HKD 335,600	China Pacific Insurance Group Co Ltd	677,342	0.12	CNY 25,900	Henan Shuanghui Investment & Development Co Ltd	97,153	0.02
CNY 125,800	China Pacific Insurance Group Co Ltd	420,122	0.07	HKD 215,500	Hengan International Group Co Ltd	801,721	0.14
HKD 134,399	China Shineway Pharmaceutical Group Ltd	125,130	0.02	HKD 182,000	Hisense Home Appliances Group Co Ltd	392,969	0.07
CNY 622,437	China State Construction Engineering Corp Ltd	420,459	0.07	CNY 400,000	HLA Group Corp Ltd	416,819	0.07
HKD 9,212,000	China Tower Corp Ltd	967,381	0.17	HKD 21,777	Horizon Construction Development Ltd	12,801	0.00
CNY 579,100	China United Network Communications Ltd	356,214	0.06	CNY 26,599	Huadong Medicine Co Ltd	154,874	0.03
HKD 277,600	China Vanke Co Ltd	256,677	0.05	CNY 97,600	Huaibei Mining Holdings Co Ltd	227,943	0.04
CNY 93,684	China Yangtze Power Co Ltd	307,079	0.05	CNY 75,100	Huayu Automotive Systems Co Ltd	171,703	0.03
CNY 26,441	Chongqing Zhifei Biological Products Co Ltd	226,920	0.04	CNY 207,600	Hubei Century Network Technology Co Ltd	460,938	0.08
HKD 1,896,000	CMOC Group Ltd	1,036,802	0.18	CNY 28,500	Hubei Jumpcan Pharmaceutical Co Ltd	125,798	0.02
CNY 22,894	Contemporary Amperex Technology Co Ltd	524,910	0.09	CNY 43,700	Hubei Xingfa Chemicals Group Co Ltd	112,003	0.02
HKD 756,500	Cosco Shipping Holdings Co Ltd	760,516	0.13	CNY 410,600	Hunan Valin Steel Co Ltd	296,968	0.05
CNY 230,100	Cosco Shipping Holdings Co Ltd	309,575	0.05	HKD 56,800	Hygeia Healthcare Holdings Co Ltd	256,775	0.05
HKD 292,000	CRRC Corp Ltd	128,638	0.02	HKD 2,981,000	Industrial & Commercial Bank of China Ltd	1,458,327	0.26
CNY 438,600	Daqin Railway Co Ltd	444,107	0.08	CNY 381,800	Industrial & Commercial Bank of China Ltd	256,299	0.05
CNY 49,900	Dongfang Electric Corp Ltd	102,455	0.02	CNY 193,800	Inner Mongolia Junzheng Energy & Chemical Industry Group Co Ltd	101,791	0.02
HKD 350,000	Dongyue Group Ltd	253,248	0.05	HKD 174,500	Innovent Biologics Inc	955,347	0.17
HKD 44,500	EEKA Fashion Holdings Ltd	80,810	0.01	HKD 126,700	JD Health International Inc	634,429	0.11
CNY 44,200	ENN Natural Gas Co Ltd	104,407	0.02	HKD 161,991	JD.com Inc	2,333,850	0.41
HKD 68,000	Everest Medicines Ltd	182,006	0.03	USD 4,100	JD.com Inc-ADR	118,449	0.02
CNY 405,500	Fanli Digital Technology Co Ltd	444,190	0.08	HKD 392,000	Jiangsu Expressway Co Ltd	352,414	0.06
USD 107,500	FinVolution Group-ADR	526,750	0.09	CNY 9,000	Jiangsu King's Luck Brewery JSC Ltd	61,617	0.01
CNY 288,400	Focus Media Information Technology Co Ltd	255,974	0.05	CNY 34,100	Jiangsu Yuyue Medical Equipment & Supply Co Ltd	165,601	0.03
CNY 102,930	Focus Technology Co Ltd	478,902	0.08	HKD 721,000	Jiangxi Copper Co Ltd	1,019,375	0.18
CNY 113,900	Foxconn Industrial Internet Co Ltd	241,857	0.04	CNY 344,757	Jointown Pharmaceutical Group Co Ltd	339,402	0.06
HKD 377,000	Fufeng Group Ltd	209,054	0.04	USD 59,192	JOYY Inc-ADR	2,349,922	0.42
USD 14,100	Full Truck Alliance Co Ltd	98,841	0.02	USD 94,700	Kanzhun Ltd	1,572,967	0.28
HKD 87,200	Fuyao Glass Industry Group Co Ltd	424,355	0.08	USD 43,800	KE Holdings Inc	709,998	0.13
HKD 426,900	GDS Holdings Ltd	495,318	0.09	HKD 354,000	Kingsoft Cloud Holdings Ltd	91,123	0.02
HKD 464,908	Geely Automobile Holdings Ltd	511,434	0.09	HKD 159,000	Kingsoft Corp Ltd	490,731	0.09
HKD 315,500	Great Wall Motor Co Ltd	409,701	0.07	HKD 486,600	Kuaishou Technology	3,299,648	0.58
CNY 15,500	Gree Electric Appliances Inc of Zhuhai	70,027	0.01	CNY 5,900	Kweichow Moutai Co Ltd	1,430,132	0.25
CNY 85,200	Guangdong Provincial Expressway Development Co Ltd	101,226	0.02	CNY 182,000	LB Group Co Ltd	437,837	0.08
USD 14,300	H World Group Ltd-ADR	478,192	0.08	HKD 1,248,000	Lenovo Group Ltd	1,745,287	0.31
HKD 179,000	Haidilao International Holding Ltd	333,309	0.06	HKD 104,200	Li Auto Inc	1,962,953	0.35
CNY 113,513	Haier Smart Home Co Ltd	334,771	0.06	CNY 396,100	Lingyi iTech Guangdong Co	376,041	0.07
HKD 285,800	Haier Smart Home Co Ltd	807,050	0.14	CNY 37,468	Livzon Pharmaceutical Group Inc	184,220	0.03
CNY 122,700	Hangzhou Binjiang Real Estate Group Co Ltd	125,274	0.02	HKD 192,500	Longfor Group Holdings Ltd	308,156	0.05
CNY 7,600	Hangzhou Haoyue Personal Care Co Ltd	40,740	0.01				

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 97.14% <i>(continued)</i>				Common and Preferred Stocks - 97.14% <i>(continued)</i>			
China <i>(continued)</i>				China <i>(continued)</i>			
USD 138,225	Lufax Holding Ltd	424,351	0.08	CNY 216,912	TBEA Co Ltd	420,384	0.07
CNY 175,000	Luxi Chemical Group Co Ltd	246,503	0.04	CNY 231,600	Tian Di Science & Technology Co Ltd	176,938	0.03
CNY 3,900	Luzhou Laojiao Co Ltd	98,270	0.02	HKD 194,000	Tianli International Holdings Ltd	80,248	0.01
CNY 181,100	Meihua Holdings Group Co Ltd	242,888	0.04	CNY 7,800	Tianqi Lithium Corp	61,113	0.01
HKD 1,148,000	Meitu Inc	529,266	0.09	HKD 344,000	Tingyi Cayman Islands Holding Corp	419,397	0.07
HKD 359,000	Meituan	3,765,373	0.67	HKD 328,000	Tongdao Liepin Group	242,370	0.04
HKD 70,000	MINISO Group Holding Ltd	359,926	0.06	HKD 95,000	Topsports International Holdings Ltd	73,970	0.01
HKD 72,000	Minth Group Ltd	145,502	0.03	USD 67,200	Trip.com Group Ltd-ADR	2,419,872	0.43
CNY 65,251	NARI Technology Co Ltd	204,534	0.04	HKD 110,000	Tsingtao Brewery Co Ltd	738,165	0.13
HKD 196,625	NetEase Inc	3,540,411	0.63	USD 31,500	Tuya Inc-ADR	72,450	0.01
CNY 300,000	New Guomai Digital Culture Co Ltd	483,246	0.09	HKD 641,000	Uni-President China Holdings Ltd	455,597	0.08
HKD 201,600	New Oriental Education & Technology Group Inc	1,426,436	0.25	CNY 218,500	Visual China Group Co Ltd	451,079	0.08
HKD 215,400	Nongfu Spring Co Ltd	1,245,469	0.22	HKD 497,000	Want Want China Holdings Ltd	300,419	0.05
USD 46,600	PDD Holdings Inc-ADR	6,818,046	1.21	HKD 615,000	Weichai Power Co Ltd	1,027,028	0.18
HKD 3,408,000	People's Insurance Co Group of China Ltd	1,047,467	0.19	CNY 137,800	Weichai Power Co Ltd	264,159	0.05
HKD 1,173,849	PICC Property & Casualty Co Ltd	1,395,050	0.25	CNY 230,800	Western Mining Co Ltd	462,533	0.08
HKD 625,000	Ping An Insurance Group Co of China Ltd	2,829,431	0.50	CNY 14,301	Wuliangye Yibin Co Ltd	281,798	0.05
CNY 166,522	Ping An Insurance Group Co of China Ltd	942,454	0.17	HKD 128,580	WuXi AppTec Co Ltd	1,308,269	0.23
HKD 299,400	Pop Mart International Group Ltd	776,437	0.14	CNY 45,500	WuXi AppTec Co Ltd	464,930	0.08
USD 17,300	Qifu Technology Inc	273,686	0.05	HKD 252,500	Wuxi Biologics Cayman Inc	957,156	0.17
HKD 293,000	Qingdao Port International Co Ltd	158,722	0.03	HKD 1,747,000	Xiaomi Corp	3,490,174	0.62
CNY 222,700	Satellite Chemical Co Ltd	461,313	0.08	HKD 221,000	Xinhua Winshare Publishing and Media Co Ltd	196,701	0.03
CNY 282,600	Shanghai Construction Group Co Ltd	92,869	0.02	HKD 79,200	Xinte Energy Co Ltd	110,961	0.02
CNY 419,200	Shanghai International Port Group Co Ltd	288,470	0.05	HKD 11,700	XPeng Inc	84,957	0.02
CNY 2	Shanghai Lujiazui Finance & Trade Zone Development Co Ltd	2	0.00	HKD 486,000	Yadea Group Holdings Ltd	853,926	0.15
HKD 403,800	Shanghai Pharmaceuticals Holding Co Ltd	590,557	0.10	CNY 51,307	Yunnan Yuntianhua Co Ltd	112,405	0.02
CNY 185,490	Shanxi Lanhua Sci-Tech Venture Co Ltd	287,589	0.05	CNY 114,600	Yutong Bus Co Ltd	213,247	0.04
CNY 3,260	Shanxi Xinghuacun Fen Wine Factory Co Ltd	105,634	0.02	USD 4,000	Zai Lab Ltd	109,320	0.02
CNY 27,000	Shenzhen Kingkey Smart Agriculture Times Co Ltd	69,390	0.01	HKD 97,500	Zai Lab Ltd	268,456	0.05
CNY 6,300	Shenzhen Mindray Bio-Medical Electronics Co Ltd	257,110	0.05	CNY 52,300	Zangge Mining Co Ltd	186,119	0.03
CNY 106,000	Sichuan Changhong Electric Co Ltd	78,749	0.01	CNY 42,700	Zhejiang Chint Electrics Co Ltd	128,989	0.02
CNY 97,900	Sichuan Kelun Pharmaceutical Co Ltd	399,404	0.07	CNY 275,639	Zhejiang Jiahua Energy Chemical Industry Co Ltd	332,520	0.06
CNY 89,838	Sichuan Road and Bridge Group Co Ltd	94,499	0.02	USD 521,900	Zhihu Inc	488,707	0.09
HKD 291,200	Sinopharm Group Co Ltd	762,631	0.14	HKD 314,400	ZTE Corp	702,196	0.12
HKD 1,272,000	Sinotrans Ltd	532,678	0.09	CNY 27,900	ZTE Corp	103,754	0.02
CNY 9,600	Sungrow Power Supply Co Ltd	118,089	0.02	USD 33,300	ZTO Express Cayman Inc-ADR	708,624	0.13
CNY 36,900	Suzhou Dongshan Precision Manufacturing Co Ltd	94,211	0.02	Total China	130,349,685	23.09	
CNY 979,176	TangShan Port Group Co Ltd	481,296	0.09	Colombia			
				COP 35,674	Bancolombia SA	305,724	0.06
				Total Colombia	305,724	0.06	
				Cyprus			
				USD 2,376	TCS Group Holding PLC-GDR*	0	0.00
				Total Cyprus	0	0.00	
				Czech Republic			
				CZK 11,940	Komercni Banka AS	387,055	0.07
				CZK 131,890	Moneta Money Bank AS	552,355	0.10
				Total Czech Republic	939,410	0.17	

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 97.14% <i>(continued)</i>				Common and Preferred Stocks - 97.14% <i>(continued)</i>			
Egypt				India <i>(continued)</i>			
EGP 202,769	Eastern Co SAE	111,072	0.02	INR 2,488	Bajaj Holdings & Investment Ltd	229,462	0.04
Total Egypt		111,072	0.02	INR 263,829	Bank of Baroda	732,702	0.13
Greece				INR 376,250	Bharat Electronics Ltd	832,858	0.15
USD 886	Danaos Corp	65,617	0.01	INR 243,851	Bharat Petroleum Corp Ltd	1,320,593	0.23
EUR 14,701	JUMBO SA	407,935	0.07	INR 115,878	Bharti Airtel Ltd	1,437,374	0.25
EUR 43,265	Motor Oil Hellas Corinth Refineries SA	1,135,554	0.20	INR 21,537	Bombay Burmah Trading Co	407,453	0.07
EUR 20,758	Mytilineos SA	841,543	0.15	INR 44,434	Canara Bank	233,614	0.04
EUR 52,291	OPAP SA	887,822	0.16	INR 73,148	Castrol India Ltd	158,007	0.03
Total Greece		3,338,471	0.59	INR 179,025	CG Power & Industrial Solutions Ltd	977,590	0.17
Hong Kong				INR 64,000	Chennai Petroleum Corp Ltd	535,296	0.09
HKD 765,000	CGN Mining Co Ltd	168,508	0.03	INR 13,711	Colgate-Palmolive India Ltd	416,815	0.07
HKD 22,764	China High Speed Transmission Equipment Group Co Ltd	4,752	0.00	INR 24,194	Cyient Ltd	666,722	0.12
HKD 436,000	China Overseas Land & Investment Ltd	768,306	0.14	INR 11,448	DCM Shriram Ltd	141,481	0.03
HKD 140,000	China Resources Beer Holdings Co Ltd	613,174	0.11	INR 23,436	Dr Reddy's Laboratories Ltd	1,632,898	0.29
HKD 414,000	China Resources Land Ltd	1,484,527	0.26	INR 8,552	EID Parry India Ltd	57,233	0.01
HKD 218,000	China Traditional Chinese Medicine Holdings Co Ltd	109,718	0.02	INR 18,733	Finolex Cables Ltd	240,686	0.04
HKD 1,130,000	CITIC Ltd	1,128,763	0.20	INR 34,227	Fortis Healthcare Ltd	172,423	0.03
HKD 884,000	CITIC Telecom International Holdings Ltd	371,326	0.07	INR 815,553	GAIL India Ltd	1,588,693	0.28
HKD 588,000	Far East Horizon Ltd	462,355	0.08	INR 23,594	GHCL Ltd	164,734	0.03
HKD 1,472,000	Kunlun Energy Co Ltd	1,327,120	0.23	INR 52,256	Grasim Industries Ltd	1,340,597	0.24
HKD 208,500	NetDragon Websoft Holdings Ltd	330,564	0.06	INR 47,174	Great Eastern Shipping Co Ltd	553,749	0.10
HKD 670,756	Shougang Fushan Resources Group Ltd	247,393	0.04	INR 119,213	Gujarat Pipavav Port Ltd	219,261	0.04
HKD 322,303	Sino Biopharmaceutical Ltd	143,226	0.03	INR 48,768	Gujarat State Fertilizers & Chemicals Ltd	141,474	0.02
HKD 597,000	Sinotruk Hong Kong Ltd	1,171,285	0.21	INR 138,155	HCL Technologies Ltd	2,434,081	0.43
HKD 336,000	United Laboratories International Holdings Ltd	301,639	0.05	INR 19,957	HDFC Asset Management Co Ltd	768,649	0.14
HKD 176,000	Wasion Holdings Ltd	88,354	0.02	INR 164,899	HDFC Bank Ltd	3,387,104	0.60
HKD 933,399	Yuexiu Property Co Ltd	760,246	0.13	INR 266,223	Hindalco Industries Ltd	1,967,069	0.35
Total Hong Kong		9,481,256	1.68	INR 46,846	Hindustan Aeronautics Ltd	1,578,539	0.28
Hungary				INR 71,478	Hindustan Petroleum Corp Ltd	342,643	0.06
HUF 133,154	Magyar Telekom Telecommunications PLC	262,456	0.05	INR 33,791	Hindustan Unilever Ltd	1,081,763	0.19
HUF 149,387	MOL Hungarian Oil & Gas PLC	1,220,118	0.21	INR 312,951	ICICI Bank Ltd	3,748,022	0.66
Total Hungary		1,482,574	0.26	INR 14,305	Indian Bank	72,356	0.01
India				INR 951,615	Indian Oil Corp Ltd	1,484,937	0.26
INR 16,800	360 ONE WAM LTD	143,311	0.03	INR 20,918	Indo Count Industries Ltd	77,386	0.01
INR 12,186	Apollo Hospitals Enterprise Ltd	835,321	0.15	INR 72,706	Info Edge India Ltd	4,491,082	0.80
INR 102,162	Apollo Tyres Ltd	557,440	0.10	USD 296,662	Infosys Ltd-ADR	5,452,648	0.97
INR 75,411	Arvind Ltd	236,934	0.04	INR 403,888	ITC Ltd	2,242,858	0.40
INR 18,572	Asian Paints Ltd	759,362	0.13	INR 86,045	Jindal Steel & Power Ltd	773,553	0.14
INR 27,502	Aster DM Healthcare Ltd	135,438	0.02	INR 99,115	JSW Steel Ltd	1,048,456	0.19
INR 86,901	Aurobindo Pharma Ltd	1,132,033	0.20	INR 56,715	Just Dial Ltd	546,746	0.10
INR 177,232	Axis Bank Ltd	2,347,723	0.42	INR 22,771	Kaveri Seed Co Ltd	167,635	0.03
INR 14,236	Bajaj Auto Ltd	1,162,857	0.21	INR 36,587	Kotak Mahindra Bank Ltd	838,944	0.15
INR 161,971	Bajaj Consumer Care Ltd	427,439	0.08	INR 14,987	Lupin Ltd	238,267	0.04
INR 12,110	Bajaj Finance Ltd	1,066,399	0.19	INR 126,733	Mahindra & Mahindra Ltd	2,633,844	0.47
				INR 288,122	Manappuram Finance Ltd	595,538	0.11
				INR 2,697	Maruti Suzuki India Ltd	333,904	0.06
				INR 87,733	Max Healthcare Institute Ltd	723,520	0.13
				INR 6,904	Motilal Oswal Financial Services Ltd	102,950	0.02
				INR 12,519	Muthoot Finance Ltd	222,100	0.04
				INR 10,002	Narayana Hrudayalaya Ltd	144,470	0.03

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 97.14% (continued)				Common and Preferred Stocks - 97.14% (continued)			
India (continued)				Korea			
INR 191,111	National Aluminium Co Ltd	303,040	0.05	KRW 7,040	Aekyung Industrial Co Ltd	101,782	0.02
INR 688,559	NHPC Ltd	534,538	0.09	KRW 8,239	AfreecaTV Co Ltd	547,603	0.10
INR 136,054	Oil India Ltd	608,463	0.11	KRW 214	Chong Kun Dang Pharmaceutical Corp	21,751	0.00
INR 5,634	Oracle Financial Services Software Ltd	285,228	0.05	KRW 23,954	Connectwave Co Ltd	284,941	0.05
INR 430,500	Petronet LNG Ltd	1,151,863	0.20	KRW 18,655	DB Insurance Co Ltd	1,212,379	0.21
INR 4,535	Polycab India Ltd	298,915	0.05	KRW 10,977	Doosan Bobcat Inc	429,568	0.07
INR 341,056	Power Finance Corp Ltd	1,568,107	0.28	KRW 1,833	Ecopro BM Co Ltd	409,895	0.07
INR 741,496	Power Grid Corp of India Ltd	2,113,627	0.37	KRW 920	Ecopro Co Ltd	462,179	0.08
INR 255,606	PTC India Ltd	583,773	0.10	KRW 25,010	GS Holdings Corp	794,246	0.14
INR 14,034	Raymond Ltd	290,609	0.05	KRW 43,549	Hana Financial Group Inc	1,467,526	0.26
INR 306,971	REC Ltd	1,522,981	0.27	KRW 19,024	Hankook Tire & Technology Co Ltd	670,619	0.12
INR 200,613	Reliance Industries Ltd	6,231,838	1.10	KRW 6,789	Hanwha Aerospace Co Ltd	656,286	0.12
INR 30,351	Shriram Finance Ltd	748,911	0.13	KRW 13,074	HD Hyundai Co Ltd	642,584	0.11
INR 5,354	Siemens Ltd	258,951	0.05	KRW 8,387	Hyundai Glovis Co Ltd	1,247,077	0.22
INR 58,278	Sonata Software Ltd	520,178	0.09	KRW 4,308	Hyundai Marine & Fire Insurance Co Ltd	103,694	0.02
INR 282,040	State Bank of India	2,176,128	0.39	KRW 7,581	Hyundai Mobis Co Ltd	1,395,059	0.25
INR 120,433	Sun Pharmaceutical Industries Ltd	1,822,768	0.32	KRW 16,664	Hyundai Motor Co	2,633,065	0.47
INR 19,673	Supreme Industries Ltd	1,074,023	0.19	KRW 307	ISU SPECIALTY CHEMICAL	37,687	0.01
INR 26,467	Tata Chemicals Ltd	351,171	0.06	KRW 52,302	Kakao Corp	2,205,139	0.39
INR 17,692	Tata Communications Ltd	376,382	0.07	KRW 54,858	KB Financial Group Inc	2,304,385	0.41
INR 38,590	Tata Motors Ltd	361,698	0.06	KRW 380	KCC Corp	67,420	0.01
INR 93,724	Tata Motors Ltd	584,890	0.10	KRW 78,725	KG Chemical Corp	418,717	0.07
INR 1,054,856	Tata Steel Ltd	1,769,634	0.31	KRW 12,998	KG Eco Technology Service Co Ltd	113,741	0.02
INR 87,827	Tech Mahindra Ltd	1,343,204	0.24	KRW 36,162	Kia Corp	2,807,827	0.50
INR 3,592	Titan Co Ltd	158,654	0.03	KRW 2,806	Korea Electric Terminal Co Ltd	163,406	0.03
INR 15,449	Torrent Pharmaceuticals Ltd	428,036	0.08	KRW 736	Korea Investment Holdings Co Ltd	35,031	0.01
INR 45,077	Torrent Power Ltd	505,868	0.09	KRW 5,643	Korean Reinsurance Co	31,328	0.00
INR 39,507	Triveni Turbine Ltd	201,372	0.04	KRW 9,805	KT&G Corp	661,584	0.12
INR 620	UltraTech Cement Ltd	78,255	0.01	KRW 9,207	Kumho Petrochemical Co Ltd	950,082	0.17
INR 56,669	Varun Beverages Ltd	842,335	0.15	KRW 1,542	LG Chem Ltd	597,452	0.10
INR 275,895	Vedanta Ltd	857,222	0.15	KRW 2,095	LG Corp	139,732	0.02
INR 2,289	Welspun India Ltd	3,973	0.00	KRW 7,629	LG Electronics Inc	603,022	0.11
INR 89,598	Wipro Ltd	507,459	0.09	KRW 460	LG Energy Solution Ltd	152,690	0.03
INR 12,453	Zensar Technologies Ltd	91,384	0.02	KRW 181,286	Mirae Asset Securities Co Ltd	1,074,006	0.19
INR 64,528	Zyventus Lifesciences Ltd	534,439	0.09	KRW 24,598	Naver Corp	4,278,245	0.76
Total India		91,594,953	16.22	KRW 64,434	NH Investment & Securities Co Ltd	516,813	0.09
Indonesia				KRW 1,846	OCI Holdings Co Ltd	152,221	0.03
IDR 4,422,300	Astra International Tbk PT	1,622,783	0.29	KRW 1,031	Orion Corp/Republic of Korea	92,941	0.02
IDR 3,536,300	Bank Central Asia Tbk PT	2,158,941	0.38	KRW 4,167	POSCO Holdings Inc	1,616,132	0.29
IDR 972,400	Bank CIMB Niaga Tbk PT	107,048	0.02	USD 15,984	POSCO Holdings Inc-ADR	1,520,238	0.27
IDR 5,735,100	Bank Mandiri Persero Tbk PT	2,253,514	0.40	KRW 11,761	Posco International Corp	569,832	0.10
IDR 3,291,300	Bank Negara Indonesia Persero Tbk PT	1,148,973	0.20	KRW 9,594	Samsung Electro-Mechanics Co Ltd	1,141,238	0.20
IDR 8,225,500	Bank Rakyat Indonesia Persero Tbk PT	3,058,452	0.54	KRW 377,864	Samsung Electronics Co Ltd	23,031,543	4.08
IDR 2,665,800	Indofood Sukses Makmur Tbk PT	1,116,738	0.20	KRW 63,811	Samsung Electronics Co Ltd-Preferred Stock	3,086,750	0.55
IDR 862,200	Sumber Alfaria Trijaya Tbk PT	164,074	0.03	KRW 1,482	Samsung Fire & Marine Insurance Co Ltd	302,637	0.05
Total Indonesia		11,630,523	2.06	KRW 2,644	Samsung SDI Co Ltd	968,995	0.17
				KRW 5,823	Samsung SDS Co Ltd	768,623	0.14

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 97.14% (continued)				Common and Preferred Stocks - 97.14% (continued)			
Korea (continued)				Mexico (continued)			
KRW 39,338	Samsung Securities Co Ltd	1,175,955	0.21	MXN 68,000	Fomento Economico Mexicano SAB de CV	887,419	0.16
KRW 52,511	Shinhan Financial Group Co Ltd	1,637,019	0.29	MXN 49,460	Gruma SAB de CV	908,736	0.16
USD 6,711	Shinhan Financial Group Co Ltd-ADR	206,565	0.04	MXN 310,300	Grupo Financiero Banorte SAB de CV	3,128,928	0.55
KRW 41,477	SK Hynix Inc	4,557,027	0.81	MXN 38,200	Grupo Mexico SAB de CV	212,447	0.04
KRW 6,553	SK Telecom Co Ltd	254,915	0.04	MXN 232,500	Kimberly-Clark de Mexico SAB de CV	524,050	0.09
KRW 48,066	Woori Financial Group Inc	485,176	0.08	MXN 522,300	Orbia Advance Corp SAB de CV	1,160,290	0.20
Total Korea		71,806,368	12.72	MXN 156,800	Wal-Mart de Mexico SAB de CV	662,681	0.12
Kuwait				Total Mexico		15,656,889	2.77
KWD 100,609	Gulf Cables & Electrical Industries Group Co. KSCP	428,959	0.08	Philippines			
KWD 198,736	Kuwait Finance House KSCP	469,593	0.08	PHP 316,960	International Container Terminal Services Inc	1,412,654	0.25
KWD 732,304	Mobile Telecommunications Co KSCP	1,208,391	0.21	PHP 405,040	Metropolitan Bank & Trust Co	375,233	0.07
KWD 474,842	National Bank of Kuwait SAKP	1,381,640	0.25	PHP 16,030	PLDT Inc	370,246	0.06
Total Kuwait		3,488,583	0.62	PHP 128,390	Robinsons Retail Holdings Inc	91,931	0.02
Luxembourg				Total Philippines		2,250,064	0.40
USD 4,300	Ternium SA-ADR	182,621	0.03	Poland			
Total Luxembourg		182,621	0.03	PLN 4,915	Asseco Poland SA	91,369	0.02
Malaysia				PLN 3,096	Bank Handlowy w Warszawie SA	79,836	0.01
MYR 432,000	Alliance Bank Malaysia Bhd	318,712	0.06	PLN 43,968	Bank Polska Kasa Opieki SA	1,700,130	0.30
MYR 300,295	AMMB Holdings Bhd	262,064	0.05	PLN 838	Budimex SA	133,407	0.02
MYR 627,042	Bermaz Auto Bhd	322,050	0.06	PLN 152,584	Powszechna Kasa Oszczednosci Bank Polski SA	1,952,578	0.35
MYR 3,083,300	Bumi Armada Bhd	332,151	0.06	PLN 26,659	Powszechny Zaklad Ubezpieczen SA	320,471	0.06
MYR 497,219	CIMB Group Holdings Bhd	633,021	0.11	PLN 5,843	Santander Bank Polska SA	727,802	0.13
MYR 558,210	Gamuda Bhd	557,603	0.10	Total Poland		5,005,593	0.89
MYR 133,000	Genting Bhd	133,724	0.02	Qatar			
MYR 66,600	IOI Corp Bhd	56,961	0.01	QAR 203,112	Commercial Bank PSQC	331,919	0.06
MYR 423,000	Mah Sing Group Bhd	76,407	0.01	QAR 200,369	Industries Qatar QSC	709,904	0.13
MYR 310,742	Petronas Chemicals Group Bhd	484,203	0.09	QAR 428,531	Ooredoo QPSC	1,282,886	0.23
MYR 34,400	Petronas Gas Bhd	130,263	0.02	QAR 84,920	Qatar International Islamic Bank QSC	245,827	0.04
MYR 316,700	Public Bank Bhd	295,678	0.05	QAR 304,194	Qatar Islamic Bank SAQ	1,746,129	0.31
MYR 814,870	RHB Bank Bhd	966,494	0.17	QAR 185,945	Qatar National Bank QPSC	819,670	0.14
MYR 450,200	Sime Darby Bhd	230,244	0.04	QAR 374,286	Vodafone Qatar QSC	193,259	0.03
MYR 401,000	Sime Darby Plantation Bhd	389,219	0.07	Total Qatar		5,329,594	0.94
MYR 99,098	Sports Toto Bhd	31,918	0.01	Russia			
MYR 129,200	Ta Ann Holdings Bhd	102,910	0.02	RUB 1,504,048	Gazprom PJSC*	0	0.00
MYR 115,431	Telekom Malaysia Bhd	139,422	0.02	RUB 67,050	LUKOIL PJSC*	0	0.00
MYR 49,020	TSH Resources Bhd	10,401	0.00	USD 3,546	Novatek PJSC-GDR*	0	0.00
MYR 39,100	United Plantations BHD	151,465	0.03	USD 132,587	Severstal PAO-GDR*	0	0.00
MYR 1,019,600	YTL Power International Bhd	563,609	0.10	USD 30,841	X5 Retail Group NV-GDR*	0	0.00
Total Malaysia		6,188,519	1.10	USD 21,304	Yandex NV*	0	0.00
Mexico				USD 3,878	Yandex NV*	0	0.00
MXN 232,800	Alfa SAB de CV	187,510	0.03	Total Russia		0	0.00
MXN 146,200	Alsea SAB de CV	553,910	0.10	Saudi Arabia			
MXN 646,058	America Movil SAB de CV	600,487	0.11	SAR 136,633	Abdullah Al Othaim Markets Co	477,305	0.09
MXN 139,096	Arca Continental SAB de CV	1,522,914	0.27	SAR 11,329	Al Hammadi Holding	180,358	0.03
MXN 383,300	Banco del Bajio SA	1,285,626	0.23	SAR 100,747	Al Rajhi Bank	2,337,330	0.41
USD 260,600	Cemex SAB de CV-ADR	2,019,650	0.36				
MXN 46,900	Coca-Cola Femsa SAB de CV	445,806	0.08				
MXN 862,200	Fibra Uno Administracion SA de CV REIT	1,556,435	0.27				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 97.14% (continued)				Common and Preferred Stocks - 97.14% (continued)			
Saudi Arabia (continued)				South Africa (continued)			
SAR 6,046	Al-Dawaa Medical Services Co	170,255	0.03	ZAR 39,883	Super Group Ltd	64,881	0.01
SAR 87,580	Alinma Bank	904,993	0.16	ZAR 125,500	Truworths International Ltd	510,235	0.09
SAR 20,267	Almunajem Foods Co	390,748	0.07	ZAR 7,074	Wilson Bayly Holmes-Ovcon Ltd	50,310	0.01
SAR 160,963	Arab National Bank	1,088,110	0.19	ZAR 183,928	Woolworths Holdings Ltd	726,157	0.13
SAR 8,052	Arabian Contracting Services Co	508,886	0.09	Total South Africa		16,153,684	2.86
SAR 2,690	Arabian Internet & Communications Services Co	248,341	0.04	Taiwan			
SAR 26,808	Arriyadh Development Co	150,268	0.03	TWD 16,000	Accton Technology Corp	272,658	0.05
SAR 118,508	Banque Saudi Fransi	1,264,085	0.22	TWD 75,000	Acter Group Corp Ltd	433,766	0.08
SAR 6,731	Bupa Arabia for Cooperative Insurance Co	382,680	0.07	TWD 17,600	Addcn Technology Co Ltd	114,120	0.02
SAR 4,593	Dr Sulaiman Al Habib Medical Services Group Co	347,598	0.06	TWD 490,000	ASE Technology Holding Co Ltd	2,155,390	0.38
SAR 114,502	Etihad Etisalat Co	1,508,373	0.27	TWD 7,450	Asia Vital Components Co Ltd	81,684	0.01
SAR 303,395	Mobile Telecommunications Co Saudi Arabia	1,142,383	0.20	TWD 37,000	Asustek Computer Inc	590,134	0.10
SAR 12,128	National Medical Care Co	564,033	0.10	TWD 113,449	Cathay Financial Holding Co Ltd	169,117	0.03
SAR 137,215	Riyad Bank	1,044,664	0.19	TWD 757,000	Cheng Shin Rubber Industry Co Ltd	1,107,486	0.20
SAR 47,434	SABIC Agri-Nutrients Co	1,748,101	0.31	TWD 92,486	Chicony Electronics Co Ltd	527,364	0.09
SAR 114,543	Sahara International Petrochemical Co	1,040,050	0.19	TWD 118,000	Chicony Power Technology Co Ltd	559,424	0.10
SAR 119,798	Saudi Awwal Bank	1,201,175	0.21	TWD 278,837	China Bills Finance Corp	137,190	0.02
SAR 155,474	Saudi Electricity Co	786,077	0.14	TWD 39,000	Chipbond Technology Corp	91,875	0.02
SAR 29,841	Saudi Investment Bank	126,526	0.02	USD 11,716	Chunghwa Telecom Co Ltd-ADR	457,744	0.08
SAR 120,243	Saudi National Bank	1,240,908	0.22	TWD 2,604,968	CTBC Financial Holding Co Ltd	2,406,310	0.43
SAR 255,004	Saudi Telecom Co	2,750,643	0.49	TWD 220,000	Delta Electronics Inc	2,247,275	0.40
SAR 2,085	Saudia Dairy & Foodstuff Co	185,148	0.03	TWD 28,000	Depo Auto Parts Ind Co Ltd	134,113	0.02
SAR 25,035	United International Transportation Co	525,401	0.09	TWD 1,221,000	Eva Airways Corp	1,251,216	0.22
Total Saudi Arabia		22,314,439	3.95	TWD 238,000	Far Eastern Department Stores Ltd	191,932	0.03
Singapore				TWD 255,000	Far EasTone Telecommunications Co Ltd	663,039	0.12
HKD 73,900	BOC Aviation Ltd	565,000	0.10	TWD 108,605	Farglory Land Development Co Ltd	200,999	0.04
Total Singapore		565,000	0.10	TWD 1,362,041	First Financial Holding Co Ltd	1,216,009	0.22
South Africa				TWD 78,000	FSP Technology Inc	130,379	0.02
ZAR 103,046	Absa Group Ltd	922,469	0.16	TWD 952,331	Fubon Financial Holding Co Ltd	2,010,754	0.36
ZAR 21,937	Bid Corp Ltd	511,793	0.09	TWD 74,000	Gamania Digital Entertainment Co Ltd	178,427	0.03
ZAR 7,774	Clicks Group Ltd	138,459	0.02	TWD 102,000	Hannstar Board Corp	183,790	0.03
ZAR 205,596	FirstRand Ltd	826,431	0.15	TWD 1,146,740	Hon Hai Precision Industry Co Ltd	3,904,607	0.69
ZAR 45,165	Gold Fields Ltd	686,039	0.12	TWD 125,400	Kindom Development Co Ltd	158,739	0.03
ZAR 32,255	Harmony Gold Mining Co Ltd	210,930	0.04	TWD 214,000	King Yuan Electronics Co Ltd	591,994	0.11
ZAR 66,821	Investec Ltd	458,895	0.08	TWD 20,000	Largan Precision Co Ltd	1,870,286	0.33
ZAR 38,563	Kumba Iron Ore Ltd	1,296,392	0.23	TWD 286,303	Lite-On Technology Corp	1,091,460	0.19
ZAR 267,140	Momentum Metropolitan Holdings	319,765	0.06	TWD 152,721	MediaTek Inc	5,050,808	0.89
ZAR 17,478	Naspers Ltd	2,989,538	0.53	TWD 248,000	Mega Financial Holding Co Ltd	316,763	0.06
ZAR 382,668	Old Mutual Ltd	273,282	0.05	TWD 15,000	Merry Electronics Co Ltd	53,518	0.01
ZAR 106,828	Omnia Holdings Ltd	381,864	0.07	TWD 130,000	Micro-Star International Co Ltd	864,111	0.15
ZAR 26,451	Reunert Ltd	86,697	0.02	TWD 22,000	MPI Corp	155,911	0.03
ZAR 263,674	Sanlam Ltd	1,049,650	0.19	TWD 29,000	Nan Pao Resins Chemical Co Ltd	265,522	0.05
ZAR 68,804	Sappi Ltd	166,296	0.03	TWD 111,000	Novatek Microelectronics Corp	1,869,862	0.33
ZAR 102,225	Shoprite Holdings Ltd	1,537,498	0.27	TWD 5,000	Parade Technologies Ltd	195,500	0.03
ZAR 394,285	Sibanye Stillwater Ltd	536,853	0.09	TWD 382,000	Pegatron Corp	1,086,610	0.19
ZAR 206,050	Standard Bank Group Ltd	2,344,717	0.41	TWD 1,163,422	Pou Chen Corp	1,171,364	0.21
ZAR 28,784	Sun International Ltd	64,533	0.01	TWD 13,000	President Chain Store Corp	114,156	0.02
				TWD 145,000	Primax Electronics Ltd	319,855	0.06

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 97.14% (continued)				Common and Preferred Stocks - 97.14% (continued)			
Taiwan (continued)				United Arab Emirates (continued)			
TWD 251,000	Quanta Computer Inc	1,836,057	0.33	AED 447,109	Dubai Islamic Bank PJSC	696,335	0.12
TWD 99,000	Realtek Semiconductor Corp	1,520,943	0.27	AED 305,894	Emaar Development PJSC	595,505	0.11
TWD 76,000	Shinkong Insurance Co Ltd	168,638	0.03	AED 417,364	Emaar Properties PJSC	900,013	0.16
TWD 28,000	Simplo Technology Co Ltd	383,180	0.07	AED 366,599	Emirates NBD Bank PJSC	1,726,816	0.31
TWD 160,000	Sinon Corp	200,453	0.04	AED 64,786	Emirates Telecommunications Group Co PJSC	346,443	0.06
TWD 180,118	SinoPac Financial Holdings Co Ltd	115,616	0.02	AED 57,919	First Abu Dhabi Bank PJSC	220,148	0.04
TWD 130,000	Taiwan Hon Chuan Enterprise Co Ltd	529,480	0.09	USD 64,000	Yalla Group Ltd-ADR	392,320	0.07
TWD 1,953,877	Taiwan Semiconductor Manufacturing Co Ltd	37,752,694	6.69	Total United Arab Emirates		7,518,319	1.33
TWD 298,000	Teco Electric and Machinery Co Ltd	454,421	0.08	United Kingdom			
TWD 84,000	Test Research Inc	171,610	0.03	USD 77,913	VTEX	536,041	0.10
TWD 166,000	Unimicron Technology Corp	951,956	0.17	Total United Kingdom		536,041	0.10
TWD 164,529	Uni-President Enterprises Corp	399,388	0.07	United States			
TWD 67,600	United Integrated Services Co Ltd	582,597	0.10	HKD 47,400	BeiGene Ltd	668,337	0.12
TWD 986,000	United Microelectronics Corp	1,689,891	0.30	USD 10,900	Southern Copper Corp	938,163	0.16
TWD 14,000	Voltronic Power Technology Corp	780,046	0.14	USD 20,875	Yum China Holdings Inc	885,726	0.16
TWD 991,311	Winbond Electronics Corp	983,543	0.17	Total United States		2,492,226	0.44
TWD 2,039,323	Yuanta Financial Holding Co Ltd	1,833,965	0.32	Total Common and Preferred Stocks		548,415,931	97.14
Total Taiwan		86,947,739	15.40	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
						548,415,931	97.14
Thailand				Other transferable securities			
THB 135,000	Advanced Info Service PCL	858,273	0.15	Common and Preferred Stocks - 0.00%			
THB 1,859,600	AP Thailand PCL	615,644	0.11	Cayman Islands			
THB 108,200	Bangkok Bank PCL	496,105	0.09	HKD 1,608,600	China Metal Recycling Holdings Ltd*	0	0.00
THB 347,900	Bangkok Dusit Medical Services PCL	282,846	0.05	Total Cayman Islands		0	0.00
THB 706,200	Ichitan Group PCL	324,832	0.06	China			
THB 554,800	Indorama Ventures PCL	442,930	0.08	HKD 639,000	Trony Solar Holdings Co Ltd*	0	0.00
THB 96,800	Kasikornbank PCL	375,771	0.07	Total China		0	0.00
THB 195,700	Krung Thai Bank PCL	105,497	0.02	Hong Kong			
THB 268,100	PTT Exploration & Production PCL	1,174,275	0.21	HKD 1,052,000	Anxin-China Holdings Ltd*	0	0.00
THB 1,806,880	PTT PCL	1,892,506	0.33	HKD 4,826,100	China Common Rich Renewable Energy Investments Ltd*	0	0.00
THB 608,800	Thai Oil PCL	958,705	0.17	HKD 1,256,500	Real Gold Mining Ltd*	0	0.00
THB 354,900	Thanachart Capital PCL	514,687	0.09	HKD 53,542	UntradeLumena Newmat*	0	0.00
THB 375,550	Tisco Financial Group PCL	1,097,520	0.19	Total Hong Kong		0	0.00
THB 3,955,100	TMBThanachart Bank PCL	193,511	0.03	Mexico			
Total Thailand		9,333,102	1.65	MXN 47,000	Altos Hornos de Mexico SA de CV*	0	0.00
Turkey				MXN 48,197	Corporacion Chihuahua SA de CV*	0	0.00
TRY 185,481	Akbank TAS	229,355	0.04	MXN 50	Corporacion Chihuahua SA de CV-Preferred Stock*	0	0.00
TRY 54,838	BIM Birlesik Magazalar AS	558,425	0.10	Total Mexico		0	0.00
TRY 249,742	KOC Holding AS	1,199,073	0.21	Russia			
TRY 52,658	Tofas Turk Otomobil Fabrikasi AS	374,422	0.07	RUB 1,630,093	Alrosa PJSC*	0	0.00
TRY 30,320	Turk Hava Yollari AO	234,684	0.04	RUB 2,609,068	Magnitogorsk Iron & Steel Works PJSC*	0	0.00
TRY 978,344	Turkiye Is Bankasi AS	773,824	0.14	RUB 589,220	Mobile TeleSystems PJSC*	0	0.00
TRY 177,246	Turkiye Petrol Rafinerileri AS	858,203	0.15	RUB 795,268	Novolipetsk Steel PJSC*	0	0.00
TRY 292,149	Yapi ve Kredi Bankasi AS	193,289	0.03	USD 102,971	PhosAgro PJSC-GDR*	0	0.00
Total Turkey		4,421,275	0.78				
United Arab Emirates							
AED 438,274	Abu Dhabi Commercial Bank PJSC	1,095,461	0.19				
AED 357,731	Abu Dhabi Islamic Bank PJSC	985,702	0.17				
AED 728,788	Air Arabia PJSC	559,576	0.10				

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets
Other transferable securities <i>(continued)</i>			
Common and Preferred Stocks - 0.00% <i>(continued)</i>			
Russia <i>(continued)</i>			
USD 663	PHOSAGRO PJSC*	0	0.00
RUB 330,271	Rosneft Oil Co PJSC*	0	0.00
RUB 2,251,614	Sberbank of Russia PJSC*	0	0.00
RUB 4,388,317,439	VTB Bank PJSC*	0	0.00
Total Russia		0	0.00
Total Common and Preferred Stocks		0	0.00
Total Other transferable securities		0	0.00
TOTAL INVESTMENTS		548,415,931	97.14

Derivatives

Futures Contracts – 0.10%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
MSCI EMERGING MARKETS INDEX FUTURE, due 15/03/24	USD	272	14,058,320	599,932	0.10
Unrealised Gain on Futures Contracts			14,058,320	599,932	0.10
Total Futures Contracts			14,058,320	599,932	0.10
Other Net Assets/(Liabilities)				15,560,025	2.76
TOTAL NET ASSETS				564,575,888	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes (USD 175,995) held as cash at Goldman Sachs & Co.

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

Schedule of Investments

as at 31 December 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 99.36%				Common and Preferred Stocks - 99.36% <i>(continued)</i>			
Austria				France <i>(continued)</i>			
EUR 381	BAWAG Group AG	18,281	0.07	EUR 4,133	SCOR SE	109,359	0.41
EUR 4,736	Kontron AG	101,824	0.39	EUR 122	SEB SA	13,786	0.05
EUR 886	Porr Ag	11,252	0.04	EUR 1,087	Societe BIC SA	68,318	0.26
EUR 4,415	Wienerberger AG	133,421	0.50	EUR 3,391	Sodexo SA	337,811	1.27
Total Austria		264,778	1.00	EUR 841	Sopra Steria Group SACA	166,350	0.63
Belgium				EUR 3,310	Spie SA	93,673	0.35
EUR 1,521	Bekaert SA	70,757	0.27	EUR 6,325	Technip Energies NV	133,837	0.50
EUR 1,386	Colruyt Group N.V	56,549	0.21	EUR 17,823	TotalEnergies SE	1,097,897	4.14
EUR 2,118	Fagron	35,180	0.13	EUR 625	Trigano SA	92,687	0.35
EUR 804	KBC Ancora	33,382	0.13	EUR 489	Veolia Environnement SA	13,966	0.05
EUR 256	Retail Estates NV REIT	16,537	0.06	EUR 3,027	Verallia SA	105,521	0.40
EUR 2,187	Solvay SA	60,645	0.23	EUR 1,008	Vicat SACA	33,113	0.13
EUR 2,187	Syensqo SA	206,147	0.78	Total France		9,232,464	34.78
EUR 3,409	X-Fab Silicon Foundries SE	34,704	0.13	Germany			
Total Belgium		513,901	1.94	EUR 2,945	Allianz SE	712,543	2.68
Finland				EUR 5,579	Bayerische Motoren Werke AG	562,252	2.12
EUR 3,525	Kemira Oyj	59,185	0.22	EUR 292	Bayerische Motoren Werke AG-Preferred Stock	26,265	0.10
EUR 4,452	Konecranes Oyj	181,553	0.68	EUR 1,616	Bilfinger SE	56,269	0.21
EUR 14,480	Outokumpu Oyj	64,928	0.25	EUR 132	Cewe Stiftung & Co KGAA	13,358	0.05
EUR 3,918	Puuhilo Oyj	34,968	0.13	EUR 2,225	Commerzbank AG	23,941	0.09
EUR 1,012	Tokmanni Group Corp	14,795	0.06	EUR 1,230	CompuGroup Medical SE & Co KGaA	46,617	0.18
Total Finland		355,429	1.34	EUR 44,219	Deutsche Bank AG	546,724	2.06
France				EUR 9,438	Deutsche Post AG	423,341	1.60
EUR 553	Air Liquide SA	97,394	0.37	EUR 25,476	Deutsche Telekom AG	554,103	2.09
EUR 6,694	AXA SA	197,406	0.74	EUR 4,329	Deutz AG	20,779	0.08
EUR 5,864	BNP Paribas SA	367,028	1.38	EUR 272	Draegerwerk AG & Co KGaA-Preferred Stock	14,090	0.05
EUR 1,083	Carmila SA REIT	16,873	0.06	EUR 604	Elmos Semiconductor SE	44,696	0.17
EUR 27,475	Carrefour SA	455,123	1.72	EUR 10,214	EON SE	124,100	0.47
EUR 8,891	Cie de Saint-Gobain SA	592,674	2.23	EUR 335	Fielmann Group AG	16,294	0.06
EUR 1,114	Cie des Alpes	15,730	0.06	EUR 9,933	Fresenius Medical Care AG & Co KGaA	377,057	1.42
EUR 16,027	Cie Generale des Etablissements Michelin SCA	520,236	1.96	EUR 15,331	Fresenius SE & Co KGaA	430,341	1.62
EUR 4,539	Coface SA	53,742	0.20	EUR 1,230	FUCHS SE	49,569	0.19
EUR 3,227	Eiffage SA	313,084	1.18	EUR 1,303	Gerresheimer AG	122,938	0.46
EUR 11,138	Elis SA	210,397	0.79	EUR 5,796	Heidelberg Materials AG	469,128	1.77
EUR 22,953	Engie SA	365,366	1.38	EUR 73	Henkel AG & Co KGaA-Preferred Stock	5,319	0.02
EUR 9,607	Etablissements Maurel et Prom SA	58,507	0.22	EUR 1,157	Hugo Boss AG	78,051	0.29
EUR 350	Eurazeo SE	25,147	0.10	EUR 348	JOST Werke SE	15,382	0.06
EUR 10,931	Forvia SE	223,211	0.84	EUR 106	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	39,761	0.15
EUR 126	Hermes International SCA	241,769	0.91	EUR 2,344	SAF-Holland SE	35,629	0.13
EUR 2,508	Ipsen SA	270,613	1.02	EUR 7,062	SAP SE	985,008	3.71
EUR 881	L'Oreal SA	397,023	1.50	EUR 2,279	Siemens AG	387,248	1.46
EUR 942	LVMH Moet Hennessy Louis Vuitton SE	691,051	2.60	EUR 561	Siltronic AG	49,620	0.19
EUR 707	Metropole Television SA	9,149	0.03	EUR 88	Stabilus SE	5,430	0.02
EUR 8,839	Pierre Et Vacances SA	13,718	0.05	EUR 3,425	Suedzucker AG	48,601	0.18
EUR 6,171	Publicis Groupe SA	518,364	1.95	EUR 14,587	TeamViewer SE	205,093	0.77
EUR 1,659	Quadiant SA	31,886	0.12				
EUR 8,515	Rexel SA	210,917	0.80				
EUR 10,650	Sanofi SA	955,944	3.60				
EUR 626	Schneider Electric SE	113,794	0.43				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.36% (continued)				Common and Preferred Stocks - 99.36% (continued)			
Germany (continued)				Portugal			
EUR 5,151	thyssenkrupp AG	32,513	0.12	EUR 16,703	Mota-Engil SGPS SA	66,144	0.25
EUR 502	Wacker Neuson SE	9,166	0.03	EUR 57,860	Sonae SGPS SA	52,334	0.20
Total Germany		6,531,226	24.60	Total Portugal		118,478	0.45
Ireland				Spain			
USD 5,800	AerCap Holdings NV	390,220	1.47	EUR 7,386	Acerinox SA	78,698	0.30
EUR 20,959	Cairn Homes PLC	27,708	0.10	EUR 11,449	ACS Actividades de Construccion y Servicios SA	459,792	1.73
EUR 12,551	Glanbia PLC	187,135	0.71	EUR 79,640	Banco Bilbao Vizcaya Argentaria SA	655,119	2.47
EUR 5,096	Glenveagh Properties PLC	6,217	0.02	EUR 171,114	Banco Santander SA	646,725	2.43
EUR 1,994	Origin Enterprises PLC	6,859	0.03	EUR 4,218	Cia de Distribucion Integral Logista Holdings SA	103,257	0.39
Total Ireland		618,139	2.33	EUR 336	CIE Automotive SA	8,642	0.03
Italy				EUR 9,135	Gestamp Automocion SA	32,045	0.12
EUR 104,154	A2A SpA	193,622	0.73	EUR 14,033	Indra Sistemas SA	196,462	0.74
EUR 488	Banca IFIS SpA	7,662	0.03	EUR 3,238	Industria de Diseno Textil SA	127,674	0.48
EUR 1,296	Buzzi SpA	35,692	0.13	EUR 2,645	Lar Espana Real Estate Socimi SA REIT	16,267	0.06
EUR 1,702	Cementir Holding NV	16,237	0.06	EUR 1,680	Neinor Homes SA	17,741	0.07
EUR 681	De' Longhi SpA	20,784	0.08	EUR 111,978	Telefonica SA	395,730	1.49
EUR 55,105	Enel SpA	370,857	1.40	Total Spain		2,738,152	10.31
EUR 8,753	Hera SpA	26,014	0.10	Switzerland			
EUR 111,061	Intesa Sanpaolo SpA	293,590	1.11	EUR 12,372	STMicroelectronics NV	559,771	2.11
EUR 67,810	Iren SpA	133,789	0.50	Total Switzerland		559,771	2.11
EUR 21,980	Iveco Group NV	179,049	0.67	United Kingdom			
EUR 24,520	UniCredit SpA	602,334	2.27	USD 4,000	Coca-Cola Europacific Partners PLC	241,669	0.91
EUR 34,712	Unipol Gruppo SpA	179,183	0.68	Total United Kingdom		241,669	0.91
Total Italy		2,058,813	7.76	Total Common and Preferred Stocks		26,373,694	99.36
Netherlands				Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
EUR 1,564	ASML Holding NV	1,066,179	4.02	TOTAL INVESTMENTS		26,373,694	99.36
EUR 56	EXOR NV	5,068	0.02				
EUR 45,939	ING Groep NV	621,371	2.34				
EUR 7,856	Koninklijke Ahold Delhaize NV	204,374	0.77				
EUR 14,464	Koninklijke BAM Groep NV	34,974	0.13				
EUR 2,202	Koninklijke KPN NV	6,866	0.02				
EUR 2,247	Koninklijke Philips NV	47,378	0.18				
EUR 31,146	Stellantis NV	658,738	2.48				
EUR 2,347	Van Lanschot Kempen NV	66,068	0.25				
EUR 3,340	Wolters Kluwer NV	429,858	1.62				
Total Netherlands		3,140,874	11.83				

Derivatives

Futures Contracts – (0.01)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 15/03/24	EUR	3	136,290	(1,500)	(0.01)
Unrealised Loss on Futures Contracts			136,290	(1,500)	(0.01)
Total Futures Contracts			136,290	(1,500)	(0.01)
Other Net Assets/(Liabilities)				172,499	0.65
TOTAL NET ASSETS				26,544,693	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes EUR 11,743 held as cash at Goldman Sachs & Co.

Schedule of Investments

as at 31 December 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets	
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				
Mutual Fund - 0.33%				Common and Preferred Stocks - 98.32% <i>(continued)</i>				
United Kingdom				France <i>(continued)</i>				
USD 94,376	BioPharma Credit PLC Fund, zero coupon,	71,766	0.33	EUR 5,823	Technip Energies NV	123,215	0.57	
				EUR 556	Trigano SA	82,455	0.38	
Total United Kingdom		71,766	0.33	Total France		1,652,340	7.57	
Total Mutual Fund		71,766	0.33	Georgia				
Common and Preferred Stocks - 98.32%					GBP 641	Bank of Georgia Group PLC	29,404	0.13
Austria					GBP 770	TBC Bank Group PLC	25,148	0.12
CHF 24,966	ams-OSRAM AG	56,767	0.26	Total Georgia		54,552	0.25	
EUR 2,989	BAWAG Group AG	143,412	0.66	Germany				
EUR 8,055	Kontron AG	173,182	0.79	EUR 4,433	Bilfinger SE	154,357	0.71	
EUR 6,905	Porr Ag	87,694	0.40	EUR 1,143	Cewe Stiftung & Co KGAA	115,672	0.53	
EUR 9,096	Raiffeisen Bank International AG	169,822	0.78	EUR 1,391	Cliq Digital AG	27,653	0.13	
GBP 1,973	Rhi Magnesita NV	78,781	0.36	EUR 1,007	CompuGroup Medical SE & Co KgaA	38,165	0.18	
EUR 9,658	Wienerberger AG	291,865	1.34	EUR 1,025	Draegerwerk AG & Co KGaA—Preferred Stock	53,095	0.24	
Total Austria		1,001,523	4.59	EUR 1,203	Elmos Semiconductor SE	89,022	0.41	
Belgium				EUR 1,168	Gerresheimer AG	110,201	0.50	
EUR 5,421	Bekaert SA	252,185	1.15	EUR 427	GFT Technologies SE	13,323	0.06	
EUR 410	Fagron	6,810	0.03	EUR 910	Northern Data AG	23,933	0.11	
EUR 5,895	KBC Ancora	244,760	1.12	EUR 15,481	SAF-Holland SE	235,311	1.08	
EUR 5,029	Proximus SADP	42,797	0.20	EUR 268	Salzgitter AG	7,504	0.03	
EUR 3,424	Retail Estates NV REIT	221,190	1.01	EUR 1,640	Siltronic AG	145,058	0.66	
EUR 17,088	X-Fab Silicon Foundries SE	173,956	0.80	GBP 36,689	Sirius Real Estate Ltd	39,927	0.18	
Total Belgium		941,698	4.31	EUR 106	SMA Solar Technology AG	6,418	0.03	
Denmark				EUR 1,623	SUESS MicroTec SE	44,957	0.21	
SEK 1,258	Better Collective A/S	28,985	0.13	EUR 14,432	TAG Immobilien AG	190,430	0.87	
DKK 42,835	H Lundbeck A/S	188,244	0.86	EUR 11,669	TeamViewer SE	164,066	0.75	
DKK 130	Pandora A/S	16,274	0.08	EUR 10,640	thyssenkrupp AG	67,160	0.31	
DKK 5,164	Per Aarsleff Holding A/S	223,406	1.02	EUR 520	Traton SE	11,086	0.05	
DKK 5,004	Spar Nord Bank A/S	71,557	0.33	EUR 2,571	United Internet AG	59,236	0.27	
DKK 6,137	Sydbank AS	241,707	1.11	Total Germany		1,596,574	7.31	
Total Denmark		770,173	3.53	Ireland				
Finland				GBP 24,893	Grafton Group PLC	261,734	1.20	
EUR 778	Cargotec Oyj	41,001	0.19	Total Ireland		261,734	1.20	
EUR 3,299	Kemira Oyj	55,390	0.25	Israel				
EUR 1,435	Konecranes Oyj	58,519	0.27	GBP 10,528	Plus500 Ltd	202,048	0.93	
EUR 5,739	Puulo Oyj	51,221	0.24	Total Israel		202,048	0.93	
Total Finland		206,131	0.95	Italy				
France				EUR 139,718	A2A SpA	259,736	1.19	
EUR 15,612	Carmila SA REIT	243,235	1.11	EUR 83,106	Arnoldo Mondadori Editore SpA	178,262	0.82	
EUR 1,910	Cie des Alpes	26,969	0.12	EUR 12,858	Banca IFIS SpA	201,871	0.92	
EUR 1,311	Coface SA	15,522	0.07	EUR 20,029	Banco BPM SpA	95,759	0.44	
EUR 4,589	Elis SA	86,686	0.40	EUR 24,067	Cementir Holding NV	229,599	1.05	
EUR 1,595	Eurazeo SE	114,601	0.53	EUR 20,121	Hera SpA	59,800	0.27	
EUR 13,878	Forvia SE	283,389	1.30	EUR 59,714	Iren SpA	117,816	0.54	
EUR 1,919	Jacquet Metals SACA	37,612	0.17	EUR 20,465	Iveco Group NV	166,708	0.76	
EUR 819	Lagardere SA	15,053	0.07	EUR 6,565	Orsero SpA	111,342	0.51	
EUR 6,460	Metropole Television SA	83,592	0.38	EUR 41,682	Unipol Gruppo SpA	215,162	0.99	
EUR 6,662	Pierre Et Vacances SA	10,340	0.05	Total Italy		1,636,055	7.49	
EUR 5,587	Quadiant SA	107,382	0.49					
EUR 13,142	Rexel SA	325,527	1.49					
EUR 1,347	SCOR SE	35,642	0.16					
EUR 309	Sopra Steria Group SACA	61,120	0.28					

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 98.32% <i>(continued)</i>				Common and Preferred Stocks - 98.32% <i>(continued)</i>			
Jordan				Spain <i>(continued)</i>			
GBP 4,273	Hikma Pharmaceuticals PLC	88,219	0.40	EUR 36,802	Lar Espana Real Estate Socimi SA REIT	226,332	1.04
Total Jordan		88,219	0.40	EUR 4,551	Neinor Homes SA	48,059	0.22
Luxembourg				EUR 14,430	Tubacex SA	50,505	0.23
EUR 14,794	Aroundtown SA	36,615	0.17	Total Spain		859,838	3.94
Total Luxembourg		36,615	0.17	Sweden			
Netherlands				SEK 5,521	AddLife AB	54,255	0.25
EUR 1	Aegon Ltd	5	0.00	SEK 10,266	Ambea AB	48,506	0.22
EUR 815	BE Semiconductor Industries NV	111,207	0.51	SEK 16,833	Arjo AB	59,575	0.27
EUR 198	Eurocommercial Properties NV REIT	4,395	0.02	SEK 4,869	Attendo AB	15,789	0.07
EUR 11,808	Koninklijke BAM Groep NV	28,552	0.13	SEK 22,060	Betsson AB	215,002	0.98
EUR 3,516	MFE-MediaForEurope NV	11,487	0.05	SEK 1,862	Bure Equity AB	47,802	0.22
EUR 152	Signify NV	4,609	0.02	SEK 65,375	Corem Property Group AB	62,366	0.28
EUR 7,641	Van Lanschot Kempen NV	215,094	0.99	SEK 5,027	Dometic Group AB	40,695	0.19
EUR 588	Wereldhave NV REIT	8,502	0.04	SEK 34,598	Elekta AB	255,837	1.17
Total Netherlands		383,851	1.76	SEK 11,148	Enad Global 7 AB	18,926	0.09
Norway				SEK 1,163	G5 Entertainment AB	16,276	0.07
NOK 22,153	Aker Solutions ASA	82,976	0.38	SEK 14,667	Granges AB	152,829	0.70
NOK 5,815	Atea ASA	66,970	0.31	SEK 4,468	Hanza AB	34,235	0.16
NOK 14,244	B2 Impact ASA	9,332	0.04	SEK 25,447	Hexpol AB	278,871	1.28
NOK 17,643	Belships ASA	28,906	0.13	SEK 10,426	Inwido AB	126,620	0.58
NOK 2,125	Elmera Group ASA	5,721	0.03	SEK 7,336	Lindab International AB	131,201	0.60
NOK 12,360	Hoegh Autoliners ASA	101,637	0.47	SEK 8,703	Loomis AB	209,200	0.96
NOK 2,416	Klaveness Combination Carriers ASA	18,736	0.09	SEK 15,777	Modern Times Group MTG AB	122,092	0.56
NOK 5,988	MPC Container Ships ASA	7,112	0.03	SEK 1,835	Mycronic AB	47,373	0.22
NOK 22,743	Odfjell Drilling Ltd	79,875	0.37	SEK 19,201	Nyfosa AB	165,319	0.76
NOK 1,772	Pexip Holding ASA	4,091	0.02	SEK 12,193	Rvrc Holding AB	65,990	0.30
NOK 16,683	Rana Gruber ASA	118,819	0.54	SEK 25,879	SSAB AB	178,657	0.82
NOK 168	Schibsted ASA	4,142	0.02	SEK 7,134	Trelleborg AB	216,343	0.99
NOK 7,691	SpareBank 1 Nord Norge	70,750	0.32	SEK 32,421	Wihlborgs Fastigheter AB	274,483	1.26
NOK 1,020	Veidekke ASA	9,292	0.04	Total Sweden		2,838,242	13.00
Total Norway		608,359	2.79	Switzerland			
Portugal				CHF 134,532	Aryzta AG	224,575	1.03
EUR 123,865	Banco Comercial Portugues SA	33,988	0.15	CHF 9,030	Ascom Holding AG	79,837	0.36
EUR 11,304	NOS SGPS SA	36,173	0.17	CHF 2,859	Bellevue Group AG	75,340	0.34
Total Portugal		70,161	0.32	CHF 597	BKW AG	95,997	0.44
Singapore				GBP 3,892	Coca-Cola HBC AG	103,529	0.47
NOK 15,585	BW LPG Ltd	210,190	0.96	CHF 394	dormakaba Holding AG	192,396	0.88
NOK 15,971	Hafnia Ltd	99,939	0.46	CHF 20,049	EFG International AG	232,895	1.07
Total Singapore		310,129	1.42	CHF 89	Intershop Holding AG	58,872	0.27
South Africa				CHF 1,213	Logitech International SA	104,061	0.48
GBP 6,126	Investec PLC	37,596	0.17	CHF 1,076	Medacta Group SA	145,360	0.67
Total South Africa		37,596	0.17	CHF 2,674	Medmix AG	54,646	0.25
Spain				CHF 159	Siegfried Holding AG	146,990	0.67
EUR 2,282	ACS Actividades de Construccion y Servicios SA	91,645	0.42	CHF 1,806	Zehnder Group AG	103,924	0.48
EUR 6,264	Aedas Homes SA	114,130	0.52	Total Switzerland		1,618,422	7.41
EUR 53,747	Banco de Sabadell SA	59,820	0.27	United Kingdom			
EUR 21,096	Gestamp Automocion SA	74,005	0.34	GBP 1,219	4imprint Group PLC	64,289	0.29
EUR 13,953	Indra Sistemas SA	195,342	0.90	GBP 20,688	B&M European Value Retail SA	133,745	0.61
				GBP 62,771	Balfour Beatty PLC	239,920	1.10
				GBP 2,629	Britvic PLC	25,500	0.12
				GBP 84,876	Card Factory PLC	105,589	0.48

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.32% (continued)				Common and Preferred Stocks - 98.32% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
GBP 91,736	ConvaTec Group PLC	258,525	1.18	GBP 51,230	Pets at Home Group Plc	188,123	0.86
GBP 10,301	DFS Furniture PLC	14,479	0.07	GBP 28,747	Polar Capital Holdings PLC	154,595	0.71
GBP 31,292	Domino's Pizza Group PLC	136,070	0.62	GBP 51,848	Premier Foods PLC	81,135	0.37
GBP 38,923	DS Smith PLC	138,034	0.63	GBP 53,865	Redde Northgate PLC	225,958	1.04
GBP 18,068	Dunelm Group PLC	228,736	1.05	GBP 6,474	Serco Group PLC	12,111	0.06
GBP 5,258	easyJet PLC	30,946	0.14	GBP 6,975	Spectris PLC	304,185	1.39
GBP 108,557	Firstgroup PLC	219,237	1.00	NOK 7,131	Stolt-Nielsen Ltd	198,004	0.91
GBP 214,918	Foxtons Group PLC	114,090	0.52	GBP 7,851	Triple Point Social Housing Reit PLC REIT	5,726	0.03
GBP 10,294	Galliford Try Holdings PLC	26,729	0.12	GBP 62,146	Tyman PLC	225,554	1.03
GBP 623	Games Workshop Group PLC	70,961	0.33	GBP 45,042	Vesuvius PLC	250,127	1.15
GBP 66,149	Hammerson PLC REIT	21,680	0.10	GBP 53,433	Virgin Money UK PLC	101,405	0.46
GBP 2,211	Hill & Smith PLC	48,684	0.22	GBP 37,170	Wickes Group PLC	60,954	0.28
GBP 33,972	Howden Joinery Group PLC	318,970	1.46	GBP 35,149	Workspace Group PLC REIT	230,398	1.06
GBP 1,307	IMI PLC	25,400	0.12	GBP 2,202	YouGov PLC	29,986	0.14
GBP 26,959	Inchcape PLC	222,603	1.02	Total United Kingdom		6,290,493	28.81
GBP 4,533	Intermediate Capital Group PLC	87,911	0.40	Total Common and Preferred Stocks		21,464,753	98.32
GBP 6,281	J D Wetherspoon PLC	58,749	0.27	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		21,536,519	98.65
GBP 10,183	JET2 PLC	146,776	0.67	Other transferable securities			
GBP 140,880	Johnson Service Group PLC	230,213	1.06	Common and Preferred Stocks - 0.00%			
GBP 4,299	Keller Group PLC	43,658	0.20	Switzerland			
GBP 140,201	Kier Group PLC	173,445	0.79	CHF 3,026	Petroplus Holdings AG*	0	0.00
GBP 6,852	Liontrust Asset Management PLC	49,817	0.23	Total Switzerland		0	0.00
GBP 75,379	Luceco PLC	107,867	0.49	Total Common and Preferred Stocks		0	0.00
GBP 10,330	Man Group PLC	27,729	0.13	Total Other transferable securities		0	0.00
GBP 50,107	Marks & Spencer Group PLC	157,515	0.72	TOTAL INVESTMENTS		21,536,519	98.65
GBP 196,288	Mitie Group PLC	224,937	1.03				
GBP 22,349	Moneysupermarket.com Group PLC	72,268	0.33				
GBP 2,933	Morgan Sindall Group PLC	74,973	0.34				
GBP 23,880	OSB Group PLC	128,036	0.59				
GBP 24,120	Paragon Banking Group PLC	194,151	0.89				

Derivatives

Futures Contracts – 0.03%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
EURO STOXX SM FUTURE, due 15/03/24	EUR	12	199,320	6,060	0.03
Unrealised Gain on Futures Contracts			199,320	6,060	0.03
Total Futures Contracts			199,320	6,060	0.03
Other Net Assets/(Liabilities)				288,856	1.32
TOTAL NET ASSETS				21,831,435	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes EUR 7,812 held as cash at Barclays Capital Inc.

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

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Mutual Fund - 4.85%				Common and Preferred Stocks - 93.41% <i>(continued)</i>			
Ireland				Chile			
USD 130,879	iShares MSCI EM Small Cap UCITS ETF, zero coupon,	11,342,628	4.85	CLP 24,506	CAP SA	202,045	0.09
Total Ireland				CLP 1,659,723	Colbun SA	265,697	0.11
Total Mutual Fund				CLP 175,948	Embotelladora Andina SA-Preferred Stock	441,237	0.19
Common and Preferred Stocks - 93.41%				CLP 103,740	Empresa Nacional de Telecomunicaciones SA	382,834	0.16
Bermuda				CLP 297,765	Inversiones Aguas Metropolitanas SA	250,355	0.11
HKD 716,000	Yuexiu Transport Infrastructure Ltd	389,701	0.17	CLP 1,493,947	SMU SA	276,795	0.12
Total Bermuda				Total Chile			
Total Mutual Fund				1,818,963			
Brazil				China			
BRL 81,600	Bradespar SA-Preferred Stock	431,047	0.18	HKD 134,000	3SBio Inc	129,048	0.05
BRL 116,700	Camil Alimentos SA	203,005	0.09	HKD 360,000	AK Medical Holdings Ltd	288,607	0.12
BRL 38,100	Cia de Ferro Ligas da Bahia FERBASA-Preferred Stock	364,639	0.16	HKD 464,000	Anhui Expressway Co Ltd	457,550	0.20
BRL 63,400	Cia de Saneamento de Minas Gerais Copasa MG	267,299	0.11	HKD 692,000	Beijing Jingneng Clean Energy Co Ltd	153,314	0.07
BRL 96,200	Cia De Sanena Do Parana	578,079	0.25	HKD 132,000	Chaowei Power Holdings Ltd	24,343	0.01
BRL 196,400	Cia De Sanena Do Parana-Preferred Stock	238,142	0.10	HKD 606,000	China BlueChemical Ltd	152,886	0.07
BRL 196,700	Cyrela Brazil Realty SA Empreendimentos e Participacoes	975,077	0.42	HKD 1,614,096	China Datang Corp Renewable Power Co Ltd	372,076	0.16
BRL 68,250	Fleury SA	253,465	0.11	HKD 232,500	China East Education Holdings Ltd	79,797	0.03
BRL 46,600	lochpe Maxion SA	123,657	0.05	HKD 179,000	China Lilang Ltd	96,967	0.04
BRL 328,200	JHSF Participacoes SA	376,333	0.16	HKD 436,000	China New Higher Education Group Ltd	118,931	0.05
BRL 90,400	Kepler Weber SA	203,407	0.09	HKD 1,337,000	China Nonferrous Mining Corp Ltd	878,372	0.38
BRL 46,400	LOG Commercial Properties e Participacoes SA	217,787	0.09	HKD 718,000	China Resources Medical Holdings Co Ltd	443,201	0.19
BRL 100,622	Mahle Metal Leve SA	732,045	0.31	HKD 177,000	China Shineway Pharmaceutical Group Ltd	164,792	0.07
BRL 84,500	Marcopolo SA-Preferred Stock	122,638	0.05	HKD 304,000	Excellence Commercial Property & Facilities Management Group Ltd	62,291	0.03
BRL 589,800	Metalurgica Gerdau SA-Preferred Stock	1,318,599	0.56	USD 87,200	FinVolution Group-ADR	427,280	0.18
BRL 52,900	Minerva SA	81,349	0.03	HKD 1,352,000	Fufeng Group Ltd	749,711	0.32
BRL 151,750	Odontoprev SA	363,005	0.16	HKD 498,000	Harbin Electric Co Ltd	132,017	0.06
BRL 609,600	Randon SA Implementos e Participacoes	1,606,324	0.69	USD 102,500	Hello Group Inc	712,375	0.30
BRL 80,500	Sao Martinho S/A	485,724	0.21	HKD 1,803,000	Lonking Holdings Ltd	281,699	0.12
BRL 84,400	Schulz SA-Preferred Stock	122,493	0.05	HKD 812,500	Luye Pharma Group Ltd	388,116	0.17
BRL 276,406	SLC Agricola SA	1,070,891	0.46	HKD 52,400	Midea Real Estate Holding Ltd	36,036	0.02
BRL 88,900	Tupy SA	532,200	0.23	HKD 61,500	SciClone Pharmaceuticals Holdings Ltd	109,634	0.05
BRL 53,910	Unipar Carbocloro SA-Preferred Stock	850,001	0.36	HKD 1,780,000	Sihuan Pharmaceutical Holdings Group Ltd	148,171	0.06
Total Brazil				HKD 900,500	Sinopec Engineering Group Co Ltd	461,289	0.20
11,517,206				HKD 503,000	Sunac Services Holdings Ltd	120,459	0.05
Cayman Islands				HKD 251,000	Tianli International Holdings Ltd	103,826	0.04
HKD 339,000	Asia Cement China Holdings Corp	105,930	0.05	HKD 466,000	Tianneng Power International Ltd	393,279	0.17
HKD 68,000	China Aircraft Leasing Group Holdings Ltd	31,524	0.01	HKD 285,000	Tong Ren Tang Technologies Co Ltd	239,065	0.10
TWD 22,000	Chlitina Holding Ltd	140,141	0.06	HKD 5,098,000	West China Cement Ltd	443,954	0.19
HKD 235,000	JNBY Design Ltd	316,000	0.14	HKD 75,500	Xiabuxiabu Catering Management China Holdings Co Ltd	23,785	0.01
HKD 241,000	Nexteer Automotive Group Ltd	152,158	0.06				
HKD 1,221,500	Shui On Land Ltd	112,630	0.05				
Total Cayman Islands							
858,383							

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 93.41% (continued)				Common and Preferred Stocks - 93.41% (continued)			
China (continued)				India			
HKD 124,600	YiChang HEC ChangJiang Pharmaceutical Co Ltd	151,431	0.06	INR 29,236	360 ONE WAM LTD	249,396	0.11
HKD 349,000	Zhengzhou Coal Mining Machinery Group Co Ltd	382,586	0.16	INR 23,416	Aarti Drugs Ltd	137,659	0.06
Total China		8,726,888	3.73	INR 17,591	Alembic Pharmaceuticals Ltd	160,534	0.07
Egypt				INR 78,571	Allcargo Logistics Ltd	303,751	0.13
EGP 24,134	Abou Kir Fertilizers & Chemical Industries	39,254	0.02	INR 444,608	Apollo Tyres Ltd	2,425,972	1.04
EGP 27,810	Ezz Steel Co SAE	48,813	0.02	INR 172,165	Aster DM Healthcare Ltd	847,855	0.36
EGP 13,775	Misr Fertilizers Production Co SAE	147,037	0.06	INR 32,869	Balrampur Chini Mills Ltd	162,126	0.07
EGP 245,057	Telecom Egypt Co	175,363	0.07	INR 44,284	Birlasoft Ltd	383,722	0.16
Total Egypt		410,467	0.17	INR 169,304	Castrol India Ltd	365,714	0.16
Greece				INR 13,790	Ceat Ltd	402,197	0.17
EUR 24,090	Motor Oil Hellas Corinth Refineries SA	632,278	0.27	INR 54,771	Century Textiles & Industries Ltd	804,678	0.34
EUR 14,246	Mytilineos SA	577,542	0.25	INR 102,826	Chennai Petroleum Corp Ltd	860,037	0.37
Total Greece		1,209,820	0.52	INR 43,892	CIE Automotive India Ltd	248,276	0.11
Hong Kong				INR 92,947	Cochin Shipyard Ltd	1,512,317	0.65
HKD 356,000	361 Degrees International Ltd	158,201	0.07	INR 74,961	Cyient Ltd	2,065,726	0.88
HKD 58,000	China Foods Ltd	21,838	0.01	INR 11,923	eClerx Services Ltd	371,329	0.16
HKD 567,000	China Overseas Grand Oceans Group Ltd	186,615	0.08	INR 164,816	EID Parry India Ltd	1,103,015	0.47
HKD 470,000	China Water Affairs Group Ltd	258,217	0.11	INR 301,967	Engineers India Ltd	622,160	0.27
HKD 130,000	CIIMC Enric Holdings Ltd	117,538	0.05	INR 14,113	Eris Lifesciences Ltd	154,335	0.07
HKD 361,000	CITIC Telecom International Holdings Ltd	151,639	0.06	INR 101,124	Exide Industries Ltd	386,261	0.16
HKD 5,740,000	Concord New Energy Group Ltd	470,459	0.20	INR 30,793	Finolex Cables Ltd	395,636	0.17
HKD 130,000	COSCO SHIPPING International Hong Kong Co Ltd	50,611	0.02	INR 49,235	Finolex Industries Ltd	124,842	0.05
HKD 750,000	CSSC Hong Kong Shipping Co Ltd	142,152	0.06	INR 103,062	Firstsource Solutions Ltd	228,941	0.10
HKD 268,500	Genertec Universal Medical Group Co Ltd	154,390	0.07	INR 222,421	Fortis Healthcare Ltd	1,120,474	0.48
HKD 119,500	Grand Pharmaceutical Group Ltd	62,592	0.03	INR 21,320	GHCL Ltd	148,857	0.06
HKD 97,000	HUTCHMED China Ltd	356,519	0.15	INR 15,371	Glenmark Life Sciences Ltd	121,368	0.05
HKD 222,000	NetDragon Websoft Holdings Ltd	351,968	0.15	INR 170,032	Glenmark Pharmaceuticals Ltd	1,744,890	0.74
HKD 875,000	Poly Property Group Co Ltd	178,170	0.08	INR 12,594	Godfrey Phillips India Ltd	319,164	0.14
HKD 134,000	Shanghai Industrial Holdings Ltd	166,287	0.07	INR 243,269	Granules India Ltd	1,185,302	0.51
HKD 292,000	Shenzhen Investment Ltd	43,004	0.02	INR 69,120	Great Eastern Shipping Co Ltd	811,361	0.35
HKD 280,000	Shoucheng Holdings Ltd	56,297	0.02	INR 133,963	Gujarat Narmada Valley Fertilizers & Chemicals Ltd	1,211,827	0.52
HKD 1,559,162	Shougang Fushan Resources Group Ltd	575,060	0.25	INR 175,193	Gujarat Pipavav Port Ltd	322,222	0.14
HKD 1,458,000	Sinofert Holdings Ltd	169,914	0.07	INR 330,637	Gujarat State Fertilizers & Chemicals Ltd	959,166	0.41
HKD 1,481,788	Skyworth Group Ltd	565,499	0.24	INR 348,595	Gujarat State Petronet Ltd	1,281,880	0.55
HKD 128,000	SSY Group Ltd	80,978	0.03	INR 32,135	HeidelbergCement India Ltd	89,863	0.04
HKD 1,152,000	Truly International Holdings Ltd	118,025	0.05	INR 725,940	Housing & Urban Development Corp Ltd	1,098,762	0.47
HKD 274,000	United Laboratories International Holdings Ltd	245,979	0.11	INR 17,357	ICICI Securities Ltd	149,763	0.06
HKD 288,000	Wasion Holdings Ltd	144,580	0.06	INR 527,950	IDFC Ltd	803,531	0.34
Total Hong Kong		4,826,532	2.06	INR 111,437	Indo Count Industries Ltd	412,262	0.18
Hungary				INR 367,967	IRB Infrastructure Developers Ltd	183,732	0.08
HUF 197,057	Magyar Telekom Telecommunications PLC	388,413	0.16	INR 281,038	IRCON International Ltd	578,870	0.25
Total Hungary		388,413	0.16	INR 30,818	J Kumar Infraprojects Ltd	213,802	0.09
				INR 44,083	JB Chemicals & Pharmaceuticals Ltd	860,668	0.37
				INR 305,942	Jindal Saw Ltd	1,514,935	0.65
				INR 51,307	JK Paper Ltd	250,820	0.11
				INR 223,124	JK Tyre & Industries Ltd	1,067,976	0.46
				INR 28,133	Jubilant Pharmova Ltd	184,406	0.08
				INR 48,696	Kalpataru Projects International Ltd	415,018	0.18

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 93.41% <i>(continued)</i>				Common and Preferred Stocks - 93.41% <i>(continued)</i>			
India <i>(continued)</i>				Indonesia <i>(continued)</i>			
INR 309,521	Karnataka Bank Ltd	870,570	0.37	IDR 787,500	Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT	58,818	0.03
INR 228,310	Karur Vysya Bank Ltd	463,404	0.20	IDR 2,928,300	Bank Pembangunan Daerah Jawa Timur Tbk PT	118,867	0.05
INR 42,945	Kaveri Seed Co Ltd	316,151	0.13	IDR 1,167,200	Indosat Tbk PT	710,690	0.30
INR 23,522	Laurus Labs Ltd	121,604	0.05	IDR 61,200	Matahari Department Store Tbk PT	7,950	0.00
INR 38,499	LG Balakrishnan & Bros Ltd	582,132	0.25	IDR 2,560,000	Medco Energi Internasional Tbk PT	192,037	0.08
INR 317,712	LIC Housing Finance Ltd	2,046,842	0.87	IDR 1,416,300	Media Nusantara Citra Tbk PT	35,506	0.02
INR 160,971	LT Foods Ltd	393,076	0.17	IDR 2,307,900	Mitra Adiperkasa Tbk PT	268,308	0.12
INR 6,680	Mahanagar Gas Ltd	96,370	0.04	IDR 6,652,900	Panin Financial Tbk PT	114,072	0.05
INR 937,894	Manappuram Finance Ltd	1,938,595	0.83	IDR 2,562,900	Perusahaan Gas Negara Tbk PT	188,094	0.08
INR 40,059	Motilal Oswal Financial Services Ltd	597,344	0.25	IDR 3,425,900	Perusahaan Perkebunan London Sumatra Indonesia Tbk PT	198,029	0.08
INR 21,862	Narayana Hrudayalaya Ltd	315,777	0.13	IDR 9,845,700	Puradelta Lestari Tbk PT	104,231	0.04
INR 20,474	Natco Pharma Ltd	199,625	0.08	IDR 628,700	Sawit Sumbermas Sarana Tbk PT	42,670	0.02
INR 900,918	National Aluminium Co Ltd	1,428,564	0.61	Total Indonesia	4,330,417	1.85	
INR 59,374	Nava Ltd	312,697	0.13	Korea			
INR 535,739	NCC Ltd	1,073,554	0.46	KRW 19,921	Aekyung Industrial Co Ltd	288,011	0.12
INR 339,112	Oil India Ltd	1,516,583	0.65	KRW 100,620	BNK Financial Group Inc	557,828	0.24
INR 4,924	Oracle Financial Services Software Ltd	249,284	0.11	KRW 16,408	Boryung	151,480	0.06
INR 27,516	Piramal Enterprises Ltd	307,983	0.13	KRW 12,028	Chong Kun Dang Pharmaceutical Corp	1,222,506	0.52
INR 15,631	Polyplex Corp Ltd	197,487	0.08	KRW 7,175	Classys Inc	210,308	0.09
INR 2,828	Procter & Gamble Health Ltd	168,148	0.07	KRW 3,908	Com2uSCorp	149,444	0.06
INR 242,150	PTC India Ltd	553,041	0.24	KRW 5,987	Cuckoo Holdings Co Ltd	76,145	0.03
INR 315,295	Rashtriya Chemicals & Fertilizers Ltd	604,342	0.26	KRW 8,063	Daeduck Electronics Co Ltd / New	169,349	0.07
INR 12,822	Raymond Ltd	265,512	0.11	KRW 12,830	Daewoong Co Ltd	205,714	0.09
INR 267,954	REC Ltd	1,329,405	0.57	KRW 2,489	Daewoong Pharmaceutical Co Ltd	225,728	0.10
INR 372,802	Redington Ltd	792,073	0.34	KRW 34,960	Daishin Securities Co Ltd	388,173	0.17
INR 56,501	RITES Ltd	341,123	0.14	KRW 13,634	Daishin Securities Co Ltd-Preferred Stock	144,290	0.06
INR 350,283	Shipping Corp of India Ltd	685,717	0.29	KRW 9,099	Daou Technology Inc	126,393	0.05
INR 242,949	Shipping Corp of India Ltd	78,975	0.03	KRW 28,936	DB HiTek Co Ltd	1,316,600	0.56
INR 10,231	Sobha Ltd	121,190	0.05	KRW 8,469	Dentium Co Ltd	861,433	0.37
INR 158,816	Sonata Software Ltd	1,417,561	0.60	KRW 86,897	DGB Financial Group Inc	572,836	0.24
INR 49,371	Sun TV Network Ltd	422,551	0.18	KRW 4,446	DN Automotive Corp	252,351	0.11
INR 12,396	Sundram Fasteners Ltd	186,043	0.08	KRW 2,531	Dong-A ST Co Ltd	135,796	0.06
INR 20,688	Surya Roshni Ltd	193,185	0.08	KRW 4,952	Dongkuk Holdings Co Ltd	33,759	0.01
INR 125,173	Tata Chemicals Ltd	1,660,825	0.71	KRW 15,427	Dongkuk Steel Mill Co Ltd/New	144,220	0.06
INR 22,229	Tata Communications Ltd	472,903	0.20	KRW 50,149	Dongwon Development Co Ltd	123,046	0.05
INR 230,661	Torrent Power Ltd	2,588,548	1.11	KRW 4,598	Dongwon Industries Co Ltd	118,886	0.05
INR 66,793	Triveni Engineering & Industries Ltd	276,680	0.12	KRW 3,395	Eugene Technology Co Ltd	107,552	0.05
INR 12,172	UTI Asset Management Co Ltd	126,761	0.05	KRW 23,784	HAESUNG DS Co Ltd	1,023,087	0.44
INR 44,276	Vardhman Textiles Ltd	205,461	0.09	KRW 11,383	Hansae Co Ltd	186,049	0.08
INR 75,086	Welspun Corp Ltd	494,610	0.21	KRW 9,706	Hanwha Aerospace Co Ltd	938,269	0.40
INR 201,750	Welspun India Ltd	350,216	0.15	KRW 37,809	Harim Holdings Co Ltd	228,105	0.10
INR 49,763	West Coast Paper Mills Ltd	436,192	0.19	KRW 19,568	HD Hyundai Construction Equipment Co Ltd	785,516	0.34
INR 85,510	Zensar Technologies Ltd	627,501	0.27	KRW 108,729	HD Hyundai Infracore Co Ltd	685,519	0.29
Total India		58,793,603	25.12	KRW 52,221	HDC Hyundai Development Co-Engineering & Construction	591,992	0.25
Indonesia				KRW 7,181	Huons Co Ltd	214,108	0.09
IDR 17,380,100	AKR Corporindo Tbk PT	1,664,977	0.71				
IDR 2,424,900	Astra Otoparts Tbk PT	371,681	0.16				
IDR 2,311,700	Bank CIMB Niaga Tbk PT	254,487	0.11				

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 93.41% <i>(continued)</i>				Common and Preferred Stocks - 93.41% <i>(continued)</i>			
Korea <i>(continued)</i>				Kuwait			
KRW 9,119	Huons Global Co Ltd	167,454	0.07	KWD 71,268	Boubyan Petrochemicals Co KSCP	135,693	0.06
KRW 33,243	Hyundai Marine & Fire Insurance Co Ltd	800,165	0.34	KWD 67,243	Humansoft Holding Co KSC	743,886	0.32
KRW 16,272	Innox Advanced Materials Co Ltd	404,305	0.17	KWD 63,809	Mezzan Holding Co KSCC	119,415	0.05
KRW 7,230	INTOPS Co Ltd	151,572	0.06	KWD 299,826	National Investments Co KSCP	233,225	0.10
KRW 251,601	JB Financial Group Co Ltd	2,225,123	0.95	Total Kuwait		1,232,219	0.53
KRW 1,019	KCC Corp	180,792	0.08	Malaysia			
KRW 3,653	KCC Glass Corp	116,434	0.05	MYR 667,400	Alliance Bank Malaysia Bhd	492,380	0.21
KRW 66,333	KG Chemical Corp	352,808	0.15	MYR 478,200	Bermaz Auto Bhd	245,604	0.11
KRW 10,410	KG Eco Technology Service Co Ltd	91,095	0.04	MYR 8,795,600	Bumi Armada Bhd	947,513	0.40
KRW 3,078	KIWOOM Securities Co Ltd	237,799	0.10	MYR 370,500	IGBREIT	138,686	0.06
KRW 3,427	Kolon Industries Inc	118,411	0.05	MYR 1,080,800	IJM Corp Bhd	442,199	0.19
KRW 5,233	KoMiCo Ltd	262,077	0.11	MYR 328,400	Kossan Rubber Industries Bhd	132,218	0.06
KRW 3,591	Korea Electric Terminal Co Ltd	209,119	0.09	MYR 450,400	KPJ Healthcare Bhd	141,148	0.06
KRW 5,331	Korea United Pharm Inc	111,761	0.05	MYR 302,100	Matrix Concepts Holdings Bhd	108,480	0.05
KRW 65,396	Korean Reinsurance Co	363,057	0.16	MYR 188,600	Scientex BHD	156,380	0.07
KRW 24,261	Kumho Tire Co Inc	101,535	0.04	MYR 243,719	Sports Toto Bhd	78,499	0.03
KRW 1,247	Kyung Dong Navien Co Ltd	45,701	0.02	MYR 428,500	SunwayREIT	143,611	0.06
KRW 6,345	LF Corp	65,376	0.03	MYR 209,100	Ta Ann Holdings Bhd	166,552	0.07
KRW 5,756	LOTTE Fine Chemical Co Ltd	259,219	0.11	MYR 141,800	TIME dotCom Bhd	166,642	0.07
KRW 13,794	LS Corp	998,215	0.43	MYR 627,800	TSH Resources Bhd	133,211	0.06
KRW 12,550	LS Electric Co Ltd	713,301	0.30	MYR 44,600	United Plantations BHD	172,770	0.07
KRW 34,238	LX International Corp	781,580	0.33	MYR 763,300	YTL Power International Bhd	421,933	0.18
KRW 8,582	LX Semicon Co Ltd	578,397	0.25	Total Malaysia		4,087,826	1.75
KRW 3,506	Megastudyedu Co Ltd	165,241	0.07	Mexico			
KRW 1,884	OCI Co Ltd/New	162,815	0.07	MXN 286,100	Alsea SAB de CV	1,083,951	0.46
KRW 7,326	OCI Holdings Co Ltd	604,101	0.26	MXN 181,300	Banco del Bajio SA	608,098	0.26
KRW 11,498	Orion Holdings Corp	130,345	0.06	MXN 113,600	Concentradora Fibra Danhos SA de CV REIT	140,604	0.06
KRW 64,761	Partron Co Ltd	409,313	0.18	MXN 247,858	Corp Inmobiliaria Vesta SAB de CV	986,924	0.42
KRW 33,682	PSK Inc	550,513	0.24	MXN 352,179	FIBRA Macquarie Mexico REIT	691,485	0.30
KRW 576	Samyang Foods Co Ltd	96,604	0.04	MXN 172,400	Genomma Lab Internacional SAB de CV	144,155	0.06
KRW 11,085	SeAH Besteel Holdings Corp	213,885	0.09	MXN 159,700	Grupo Comercial Chedraui SA de CV	967,376	0.41
KRW 1,838	SeAH Steel Holdings Corp	342,511	0.15	MXN 121,900	Regional SAB de CV	1,168,072	0.50
KRW 35,199	Sebang Co Ltd	334,252	0.14	MXN 193,367	TF Administradora Industrial S de RL de CV REIT	412,551	0.18
KRW 774	Shinsegae Inc	105,291	0.05	Total Mexico		6,203,216	2.65
KRW 6,643	SIMMTECH Co Ltd	198,583	0.09	Philippines			
KRW 18,075	SK D&D Co Ltd	414,017	0.18	PHP 1,839,000	Alliance Global Group Inc	374,608	0.16
KRW 1,096	SK Gas Ltd	125,948	0.05	PHP 953,800	First Gen Corp	299,704	0.13
KRW 33,279	SL Corp	922,479	0.39	PHP 227,400	Manila Water Co Inc	76,382	0.03
KRW 20,054	SNT Motiv Co Ltd	672,671	0.29	PHP 324,600	Robinsons Land Corp	93,438	0.04
KRW 54,334	Tongyang Life Insurance Co Ltd	191,112	0.08	PHP 215,240	Robinsons Retail Holdings Inc	154,118	0.07
KRW 2,440	Unid Btplus Co Ltd	13,451	0.01	Total Philippines		998,250	0.43
KRW 13,413	Value Added Technology Co Ltd	346,286	0.15	Poland			
KRW 287	Young Poong Corp	114,987	0.05	PLN 8,799	Asseco Poland SA	163,572	0.07
KRW 31,968	Youngone Corp	1,131,874	0.48	PLN 3,603	Bank Handlowy w Warszawie SA	92,910	0.04
KRW 11,023	Youngone Holdings Co Ltd	667,594	0.29	PLN 2,302	Budimex SA	366,470	0.16
Total Korea		29,483,662	12.60	PLN 6,352	Kruk SA	770,527	0.33

Schedule of Investments (continued)
as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 93.41% (continued)				Common and Preferred Stocks - 93.41% (continued)			
Poland (continued)				Taiwan (continued)			
PLN 558,836	Orange Polska SA	1,156,825	0.49	TWD 210,000	Chicony Electronics Co Ltd	1,197,439	0.51
PLN 30,252	Warsaw Stock Exchange	326,965	0.14	TWD 144,000	Chicony Power Technology Co Ltd	682,687	0.29
PLN 12,249	XTB SA	117,810	0.05	TWD 255,000	China Bills Finance Corp	125,462	0.05
Total Poland		2,995,079	1.28	TWD 699,000	Chipbond Technology Corp	1,646,689	0.70
Qatar				TWD 851,000	ChipMOS Technologies Inc	1,171,527	0.50
QAR 71,001	Qatar Navigation QSC	187,204	0.08	TWD 84,000	Chong Hong Construction Co Ltd	214,307	0.09
QAR 688,239	Vodafone Qatar QSC	355,366	0.15	TWD 947,000	Compeq Manufacturing Co Ltd	2,181,551	0.93
Total Qatar		542,570	0.23	TWD 476,000	Coretronic Corp	1,108,943	0.47
Russia				TWD 78,000	Depo Auto Parts Ind Co Ltd	373,601	0.16
USD 38,950	Globaltrans Investment PLC-GDR*	0	0.00	TWD 34,525	Dimerco Express Corp	93,145	0.04
USD 1,604	Ros Agro PLC-GDR*	0	0.00	TWD 162,800	Elan Microelectronics Corp	861,993	0.37
USD 24,863	Rostelecom PJSC-ADR*	0	0.00	TWD 608,000	Everlight Electronics Co Ltd	990,535	0.42
USD 37,981	Sistema PJSFC-GDR*	0	0.00	TWD 442,000	Far Eastern Department Stores Ltd	356,446	0.15
Total Russia		0	0.00	TWD 864,312	Far Eastern International Bank	356,252	0.15
Saudi Arabia				TWD 188,000	Farglory Land Development Co Ltd	347,938	0.15
SAR 128,659	Abdullah Al Othaim Markets Co	449,449	0.19	TWD 80,000	Feng Hsin Steel Co Ltd	180,121	0.08
SAR 78,172	Al Hammadi Holding	1,244,498	0.53	TWD 12,000	Fitipower Integrated Technology Inc	100,683	0.04
SAR 115,843	Arriyadh Development Co	649,339	0.28	TWD 119,000	Formosa Advanced Technologies Co Ltd	151,219	0.06
SAR 29,037	Astra Industrial Group	1,023,651	0.44	TWD 18,000	Fusheng Precision Co Ltd	121,112	0.05
SAR 19,762	Middle East Healthcare Co	466,910	0.20	TWD 430,000	Getac Holdings Corp	1,555,204	0.66
SAR 38,969	National Medical Care Co	1,812,318	0.77	TWD 152,000	Global Mixed Mode Technology Inc	1,307,506	0.56
SAR 2,347	Saudia Dairy & Foodstuff Co	208,414	0.09	TWD 39,000	Grape King Bio Ltd	198,237	0.08
SAR 97,316	United International Transportation Co	2,042,338	0.87	TWD 166,275	Great Wall Enterprise Co Ltd	316,941	0.14
Total Saudi Arabia		7,896,917	3.37	TWD 98,000	Greatek Electronics Inc	195,422	0.08
South Africa				TWD 375,000	Hannstar Board Corp	675,698	0.29
ZAR 65,775	AECI Ltd	394,524	0.17	TWD 213,000	Huaku Development Co Ltd	668,347	0.29
ZAR 141,571	Barloworld Ltd	611,571	0.26	TWD 81,000	International Games System Co Ltd	1,910,819	0.82
ZAR 46,688	DataTec Ltd	103,397	0.04	TWD 176,000	ITE Technology Inc	863,068	0.37
ZAR 152,858	Investec Ltd	1,049,757	0.45	TWD 814,600	Kindom Development Co Ltd	1,031,173	0.44
ZAR 481,178	KAP Ltd	68,937	0.03	TWD 892,000	King Yuan Electronics Co Ltd	2,467,565	1.05
ZAR 1,314,529	Momentum Metropolitan Holdings	1,573,481	0.67	TWD 515,000	King's Town Bank Co Ltd	670,379	0.29
ZAR 44,762	Oceana Group Ltd	172,978	0.07	TWD 28,000	Kung Long Batteries Industrial Co Ltd	120,428	0.05
ZAR 43,964	Omnia Holdings Ltd	157,153	0.07	TWD 31,557	Lotes Co Ltd	1,100,210	0.47
ZAR 67,581	Reunert Ltd	221,507	0.09	TWD 19,000	Makalot Industrial Co Ltd	219,465	0.09
ZAR 60,114	Sappi Ltd	145,293	0.06	TWD 156,000	Merry Electronics Co Ltd	556,589	0.24
ZAR 353,899	Super Group Ltd	575,721	0.25	TWD 35,314	Pegavision Corp	456,232	0.20
ZAR 565,075	Truworths International Ltd	2,297,379	0.98	TWD 25,000	Phison Electronics Corp	423,584	0.18
ZAR 548,584	Vukile Property Fund Ltd REIT	423,568	0.18	TWD 383,000	Powertech Technology Inc	1,759,600	0.75
ZAR 52,391	Zeda Ltd	36,527	0.02	TWD 512,702	President Securities Corp	328,264	0.14
Total South Africa		7,831,793	3.34	TWD 509,000	Primax Electronics Ltd	1,122,800	0.48
Taiwan				TWD 135,000	Prince Housing & Development Corp	48,826	0.02
TWD 101,000	Acter Group Corp Ltd	584,138	0.25	TWD 171,000	Qisda Corp	267,444	0.11
TWD 140,000	Arcadyan Technology Corp	777,765	0.33	TWD 373,000	Radiant Opto-Electronics Corp	1,616,429	0.69
TWD 602,000	Ardentec Corp	1,451,524	0.62	TWD 12,000	Raydium Semiconductor Corp	156,596	0.07
TWD 127,399	Asia Vital Components Co Ltd	1,396,842	0.60	TWD 338,000	Sanyang Motor Co Ltd	786,341	0.34
TWD 36,000	Aten International Co Ltd	94,192	0.04	TWD 207,000	Sercomm Corp	907,170	0.39
TWD 1,247,861	Capital Securities Corp	664,783	0.28				
TWD 122,000	Cheng Uei Precision Industry Co Ltd	192,001	0.08				
TWD 76,000	Chia Chang Co Ltd	107,721	0.05				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 93.41% (continued)				Common and Preferred Stocks - 93.41% (continued)			
Taiwan (continued)				Turkey			
TWD 120,000	Shinkong Insurance Co Ltd	266,271	0.11	TRY 28,090	Aksa Akrilik Kimya Sanayii AS	97,964	0.04
TWD 163,000	Shinkong Synthetic Fibers Corp	82,587	0.04	TRY 195,944	Anadolu Efes Biracilik Ve Malt Sanayii AS	912,247	0.39
TWD 60,508	Sigurd Microelectronics Corp	128,545	0.06	TRY 43,058	Coca-Cola Icecek AS	766,133	0.33
TWD 102,000	Simplo Technology Co Ltd	1,395,872	0.60	TRY 217,735	Dogan Sirketler Grubu Holding AS	81,538	0.03
TWD 198,000	Sino-American Silicon Products Inc	1,264,496	0.54	TRY 99,745	Dogus Otomotiv Servis ve Ticaret AS	867,964	0.37
TWD 111,000	Sinon Corp	139,064	0.06	TRY 341,643	Enerjisa Enerji AS	526,797	0.23
TWD 118,000	Sitronix Technology Corp	1,068,865	0.46	TRY 114,170	Mavi Giyim Sanayi Ve Ticaret AS	450,356	0.19
TWD 73,000	TaiDoc Technology Corp	392,467	0.17	TRY 44,394	Migros Ticaret AS	503,555	0.22
TWD 194,000	Taiwan Hon Chuan Enterprise Co Ltd	790,147	0.34	TRY 156,563	Sok Marketler Ticaret AS	285,995	0.12
TWD 1,041,000	Teco Electric and Machinery Co Ltd	1,587,423	0.68	TRY 48,373	Turk Traktor ve Ziraat Makineleri AS	1,166,167	0.50
TWD 83,000	Test Research Inc	169,567	0.07	Total Turkey		5,658,716	2.42
TWD 334,000	Ton Yi Industrial Corp	175,758	0.08	United Arab Emirates			
TWD 356,000	Tong Yang Industry Co Ltd	881,576	0.38	AED 1,526,172	Air Arabia PJSC	1,171,821	0.50
TWD 20,000	Topkey Corp	116,649	0.05	AED 114,267	National Central Cooling Co PJSC	111,381	0.05
TWD 44,000	Tripod Technology Corp	279,565	0.12	Total United Arab Emirates		1,283,202	0.55
TWD 275,000	TSRC Corp	215,946	0.09	Total Common and Preferred Stocks		218,613,940	93.41
TWD 88,000	TTY Biopharm Co Ltd	230,534	0.10	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		229,956,568	98.26
TWD 99,000	TXC Corp	318,059	0.14	Other transferable securities			
TWD 152,239	United Integrated Services Co Ltd	1,312,042	0.56	Common and Preferred Stocks - 0.00%			
TWD 507,000	USI Corp	326,265	0.14	Russia			
TWD 350,672	Wisdom Marine Lines Co Ltd	594,156	0.25	USD 7,404	PhosAgro PJSC-GDR*	0	0.00
TWD 105,000	Wistron Corp	337,336	0.14	USD 48	PHOSAGRO PJSC*	0	0.00
TWD 229,000	YFY Inc	243,248	0.10	RUB 25,422	Rostelecom PJSC*	0	0.00
TWD 51,000	Yungshin Construction & Development Co Ltd	153,380	0.07	RUB 11,839,000	Unipro PJSC*	0	0.00
TWD 25,000	Zippy Technology Corp	39,955	0.02	Total Russia		0	0.00
Total Taiwan		51,770,726	22.12	Total Common and Preferred Stocks		0	0.00
Thailand				Total Other transferable securities		0	0.00
THB 2,490,700	AP Thailand PCL	824,578	0.35	TOTAL INVESTMENTS		229,956,568	98.26
THB 653,200	Bangkok Chain Hospital PCL	428,673	0.18	Other Net Assets/(Liabilities)		4,083,008	1.74
THB 3,825,500	Chularat Hospital PCL	351,925	0.15	TOTAL NET ASSETS		234,039,576	100.00
THB 1,859,800	Ichitan Group PCL	855,456	0.37	* The Board of Directors decided to price the security at 0.00 in accordance with the investment valuation procedures in place.			
THB 192,100	Kiatnakin Phatra Bank PCL	282,810	0.12				
THB 24,600	Kiatnakin Phatra Bank PCL-NVDR	36,216	0.02				
THB 51,700	Mega Lifesciences PCL	60,966	0.03				
THB 1,140,300	Origin Property PCL	282,298	0.12				
THB 225,400	Precious Shipping PCL	57,122	0.02				
THB 131,200	Pruksa Holding PCL	46,511	0.02				
THB 349,300	Regional Container Lines PCL	247,654	0.11				
THB 6,704,600	Sansiri PCL	347,679	0.15				
THB 447,900	SPCG PCL	162,718	0.07				
THB 603,900	Supalai PCL	329,086	0.14				
THB 503,000	Thaicom PCL	194,524	0.08				
THB 162,400	Thanachart Capital PCL	235,518	0.10				
THB 210,659	Tisco Financial Group PCL	615,637	0.26				
Total Thailand		5,359,371	2.29				

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 99.55%				Common and Preferred Stocks - 99.55% <i>(continued)</i>			
Australia				Hong Kong <i>(continued)</i>			
AUD 23,299	Brambles Ltd	216,214	0.08	HKD 1,205,170	HKT Trust & HKT Ltd	1,438,447	0.52
AUD 47,731	Coles Group Ltd	524,690	0.19	HKD 1,500,134	Hong Kong & China Gas Co Ltd	1,148,843	0.41
AUD 16,930	Woolworths Group Ltd	429,741	0.15	USD 37,900	Hongkong Land Holdings Ltd	131,892	0.05
Total Australia		1,170,645	0.42	USD 15,000	Jardine Matheson Holdings Ltd	618,150	0.22
Belgium				HKD 105,560	Link REIT	592,787	0.21
EUR 1,491	Ucb SA	129,951	0.05	HKD 180,607	MTR Corp Ltd	700,821	0.25
Total Belgium		129,951	0.05	HKD 152,000	Power Assets Holdings Ltd	880,829	0.32
Bermuda				HKD 143,000	SITC International Holdings Co Ltd	246,863	0.09
USD 3,100	Arch Capital Group Ltd	230,237	0.08	HKD 165,000	Sun Hung Kai Properties Ltd	1,784,486	0.64
Total Bermuda		230,237	0.08	HKD 480,000	WH Group Ltd	309,814	0.11
Canada				Total Hong Kong		10,994,679	3.95
CAD 53,703	BCE Inc	2,124,743	0.76	Israel			
CAD 54,178	CCL Industries Inc	2,448,405	0.88	ILS 24,106	Bank Hapoalim BM	217,636	0.08
CAD 34,902	Dollarama Inc	2,527,523	0.91	ILS 132,084	Bank Leumi Le-Israel BM	1,067,779	0.39
CAD 8,690	Empire Co Ltd	230,991	0.08	USD 8,800	Check Point Software Technologies Ltd	1,344,552	0.48
CAD 13,582	Fortis Inc	561,470	0.20	ILS 1	Isracard Ltd	3	0.00
CAD 7,300	George Weston Ltd	910,701	0.33	Total Israel		2,629,970	0.95
CAD 6,900	Hydro One Ltd	207,743	0.07	Italy			
CAD 3,590	Loblaw Cos Ltd	349,253	0.13	EUR 54,783	Infrastrutture Wireless Italiane SpA	692,909	0.25
CAD 51,934	Metro Inc/CN REIT	2,701,466	0.97	EUR 33,753	Recordati Industria Chimica e Farmaceutica SpA	1,820,639	0.65
CAD 115,367	Telus Corp	2,063,062	0.74	Total Italy		2,513,548	0.90
CAD 991	Telus Corp	17,722	0.01	Japan			
Total Canada		14,143,079	5.08	JPY 67,200	Aeon Co Ltd	1,501,966	0.54
Finland				JPY 21,100	Chubu Electric Power Co Inc	272,618	0.10
EUR 43,495	Elisa OYJ	2,011,718	0.72	JPY 8,000	East Japan Railway Co	461,285	0.16
EUR 9,495	Orion Oyj	411,889	0.15	JPY 160,800	Japan Post Holdings Co Ltd	1,436,570	0.52
EUR 11,934	Sampo Oyj	522,175	0.19	JPY 67,700	Japan Tobacco Inc	1,750,365	0.63
Total Finland		2,945,782	1.06	JPY 87,300	KDDI Corp	2,777,896	1.00
France				JPY 15,052	McDonald's Holdings Co Japan Ltd	652,346	0.23
EUR 97,849	Orange SA	1,113,748	0.40	JPY 9,700	MEIJI Holdings Co Ltd	230,425	0.08
EUR 3,130	Sanofi SA	310,350	0.11	JPY 1,396,700	Nippon Telegraph & Telephone Corp	1,706,990	0.61
EUR 5,985	Vivendi SE	63,972	0.03	JPY 87,303	Nissin Foods Holdings Co Ltd	3,047,369	1.09
Total France		1,488,070	0.54	JPY 1,300	Oracle Corp Japan	100,234	0.04
Germany				JPY 9,700	Osaka Gas Co Ltd	202,628	0.07
EUR 31,844	Deutsche Telekom AG	765,088	0.27	JPY 44,590	SG Holdings Co Ltd	640,163	0.23
EUR 794	Hannover Rueck SE	189,715	0.07	JPY 265,150	Softbank Corp	3,309,203	1.19
EUR 5,702	Henkel AG & Co KGaA	409,291	0.15	JPY 83,900	Takeda Pharmaceutical Co Ltd	2,412,616	0.87
EUR 4,811	Henkel AG & Co KGaA—Preferred Stock	387,212	0.14	JPY 10,100	Tobu Railway Co Ltd	271,449	0.10
EUR 2,339	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	969,175	0.35	JPY 46,850	Toho Co Ltd	1,584,818	0.57
Total Germany		2,720,481	0.98	JPY 17,100	Tokyo Gas Co Ltd	392,749	0.14
Hong Kong				JPY 33,300	Unicharm Corp	1,204,167	0.43
HKD 358,000	BOC Hong Kong Holdings Ltd	971,960	0.35	JPY 34,046	USS Co Ltd	684,880	0.25
HKD 60,500	CK Hutchison Holdings Ltd	324,250	0.12	Total Japan		24,640,737	8.85
HKD 69,500	CK Infrastructure Holdings Ltd	384,502	0.14	Netherlands			
HKD 243,200	ESR Group Ltd	336,370	0.12	EUR 316,570	Koninklijke KPN NV	1,090,362	0.39
HKD 88,000	Hang Seng Bank Ltd	1,026,106	0.37	Total Netherlands		1,090,362	0.39
HKD 32,000	Henderson Land Development Co Ltd	98,559	0.03				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.55% (continued)				Common and Preferred Stocks - 99.55% (continued)			
New Zealand				United States (continued)			
NZD 830,921	Spark New Zealand Ltd	2,725,185	0.98	USD 25,418	CH Robinson Worldwide Inc	2,195,861	0.79
Total New Zealand		2,725,185	0.98	USD 12,400	Cheniere Energy Inc	2,116,804	0.76
Norway				USD 32,933	Church & Dwight Co Inc	3,114,144	1.12
NOK 34,777	Orkla ASA	269,978	0.10	USD 10,700	Cigna Group	3,204,115	1.15
Total Norway		269,978	0.10	USD 55,300	Cisco Systems Inc	2,793,756	1.00
Portugal				USD 13,770	Clorox Co	1,963,464	0.71
EUR 6,565	Jeronimo Martins SGPS SA	167,087	0.06	USD 46,998	Coca-Cola Co	2,769,592	0.99
Total Portugal		167,087	0.06	USD 38,799	Colgate-Palmolive Co	3,092,668	1.11
Singapore				USD 16,700	Comcast Corp	732,295	0.26
SGD 190,800	Genting Singapore Ltd	144,644	0.05	USD 5,800	Conagra Brands Inc	166,228	0.06
SGD 338,330	Oversea-Chinese Banking Corp Ltd	3,334,311	1.20	USD 31,821	Consolidated Edison Inc	2,894,756	1.04
SGD 346,483	Singapore Exchange Ltd	2,582,009	0.93	USD 10,267	Dollar General Corp	1,395,799	0.50
SGD 160,900	Singapore Technologies Engineering Ltd	474,491	0.17	USD 1,600	Dollar Tree Inc	227,280	0.08
SGD 1,297,175	Singapore Telecommunications Ltd	2,428,946	0.87	USD 43,300	Edison International	3,095,517	1.11
SGD 34,700	United Overseas Bank Ltd	748,400	0.27	USD 20,621	Electronic Arts Inc	2,821,159	1.01
Total Singapore		9,712,801	3.49	USD 4,735	Eli Lilly & Co	2,760,126	0.99
Switzerland				USD 23,200	Entergy Corp	2,347,608	0.84
CHF 481	Barry Callebaut AG	810,953	0.29	USD 2,900	Erie Indemnity Co	971,268	0.35
CHF 243	Chocoladefabriken Lindt & Spruengli AG	2,913,171	1.05	USD 7,510	Eversource Energy	463,517	0.17
CHF 10,715	Nestle SA	1,241,394	0.44	USD 64,000	Exelon Corp	2,297,600	0.83
CHF 26,672	Novartis AG	2,689,542	0.97	USD 15,166	Expeditors International of Washington Inc	1,929,115	0.69
CHF 7,540	Roche Holding AG	2,190,376	0.79	USD 41,702	General Mills Inc	2,716,468	0.98
CHF 18,311	Swiss Prime Site AG	1,954,783	0.70	USD 35,021	Gilead Sciences Inc	2,837,051	1.02
CHF 4,732	Swisscom AG	2,844,878	1.02	USD 9,000	Globe Life Inc	1,095,480	0.39
CHF 1,765	Zurich Insurance Group AG	921,873	0.33	USD 11,124	Hershey Co	2,073,959	0.74
Total Switzerland		15,566,970	5.59	USD 64,439	Hormel Foods Corp	2,069,136	0.74
United Kingdom				USD 3,500	Humana Inc	1,602,335	0.58
GBP 59,674	GSK PLC	1,103,202	0.40	USD 1,000	Illinois Tool Works Inc	261,940	0.09
GBP 8,497	Imperial Brands PLC	195,679	0.07	USD 24,300	Incyte Corp	1,525,797	0.55
GBP 23,595	Pearson PLC	290,021	0.10	USD 4,400	International Business Machines Corp	719,620	0.26
GBP 22,298	Reckitt Benckiser Group PLC	1,540,661	0.55	USD 14,800	International Paper Co	535,020	0.19
Total United Kingdom		3,129,563	1.12	USD 12,952	J M Smucker Co	1,636,874	0.59
United States				USD 16,806	Johnson & Johnson	2,634,172	0.95
USD 18,800	AbbVie Inc	2,913,436	1.05	USD 33,003	Kellanova	1,845,198	0.66
USD 65,996	Altria Group Inc	2,662,279	0.96	USD 10,097	Kenvue Inc	217,388	0.08
USD 11,655	Amgen Inc	3,356,873	1.21	USD 24,100	Keurig Dr Pepper Inc	803,012	0.29
USD 11,585	Arthur J Gallagher & Co	2,605,235	0.94	USD 23,825	Kimberly-Clark Corp	2,894,976	1.04
USD 155,500	AT&T Inc	2,609,290	0.94	USD 155,500	Kinder Morgan Inc	2,743,020	0.99
USD 21,244	Atmos Energy Corp	2,462,180	0.88	USD 64,900	Kraft Heinz Co	2,400,002	0.86
USD 11,750	Becton Dickinson and Co	2,865,003	1.03	USD 63,800	Kroger Co	2,916,298	1.05
USD 10,300	Biogen Inc	2,665,331	0.96	USD 18,100	Loews Corp	1,259,579	0.45
USD 20,400	BioMarin Pharmaceutical Inc	1,966,968	0.71	USD 31,936	McCormick & Co Inc	2,185,061	0.78
USD 40,600	Bristol-Myers Squibb Co	2,083,186	0.75	USD 10,800	McDonald's Corp	3,202,308	1.15
USD 23,900	Campbell Soup Co	1,033,197	0.37	USD 6,300	McKesson Corp	2,916,774	1.05
USD 28,200	Cardinal Health Inc	2,842,560	1.02	USD 26,561	Merck & Co Inc	2,895,680	1.04
USD 9,900	Cboe Global Markets Inc	1,767,744	0.63	USD 2,600	Molina Healthcare Inc	939,406	0.34
USD 13,800	Cencora Inc	2,834,244	1.02	USD 34,400	Mondelez International Inc	2,491,592	0.90
USD 71,500	CenterPoint Energy Inc	2,042,755	0.73	USD 10,600	Neurocrine Biosciences Inc	1,396,656	0.50
				USD 700	O'Reilly Automotive Inc	665,056	0.24
				USD 18,815	PepsiCo Inc	3,195,540	1.15
				USD 36,057	Pfizer Inc	1,038,081	0.37

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 99.55% (continued)				Common and Preferred Stocks - 99.55% (continued)			
United States (continued)				United States (continued)			
USD 15,400	Philip Morris International Inc	1,448,832	0.52	USD 3,300	United Therapeutics Corp	725,637	0.26
USD 18,825	Procter & Gamble Co	2,758,616	0.99	USD 5,000	UnitedHealth Group Inc	2,632,350	0.95
USD 2,100	Progressive Corp	334,488	0.12	USD 61,496	Verizon Communications Inc	2,318,399	0.83
USD 45,600	Public Service Enterprise Group Inc	2,788,440	1.00	USD 9,000	Vertex Pharmaceuticals Inc	3,662,010	1.32
USD 13,582	Quest Diagnostics Inc	1,872,686	0.67	USD 14,600	W R Berkley Corp	1,032,512	0.37
USD 3,375	Regeneron Pharmaceuticals Inc	2,964,229	1.06	USD 17,082	Waste Management Inc	3,059,386	1.10
USD 19,402	Republic Services Inc	3,199,584	1.15	USD 89,200	Williams Cos Inc	3,106,836	1.12
USD 47,150	Rollins Inc	2,059,041	0.74	Total United States		180,819,057	64.96
USD 5,000	Roper Technologies Inc	2,725,850	0.98	Total Common and Preferred Stocks		277,088,182	99.55
USD 40,500	Royalty Pharma PLC	1,137,645	0.41	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		277,088,182	99.55
USD 32,600	Sempra	2,436,198	0.88	TOTAL INVESTMENTS		277,088,182	99.55
USD 17,100	T-Mobile US Inc	2,741,643	0.98				
USD 10,700	Travelers Cos Inc	2,038,243	0.73				

Derivatives

Forward Foreign Exchange Contracts Hedge – 0.08%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold HKD, due 30/01/24	JPMorgan Chase Bank NA	4,590,653	39,452,633	20,847	0.01
Bought EUR / Sold ILS, due 31/01/24	JPMorgan Chase Bank NA	1,090,073	4,333,864	1,278	0.00
Bought EUR / Sold USD, due 30/01/24	BNP Paribas SA	26,208,046	28,852,438	128,777	0.05
Bought EUR / Sold USD, due 30/01/24	HSBC BANKUSA	26,224,364	28,852,438	146,820	0.05
Bought EUR / Sold USD, due 30/01/24	Royal Bank of Canada	26,195,554	28,852,438	114,963	0.04
Bought JPY / Sold EUR, due 30/01/24	Morgan Stanley And Co LLC	61,746,000	397,023	664	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				413,349	0.15

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold AUD, due 30/01/24	JPMorgan Chase Bank NA	404,066	654,978	(493)	(0.00)
Bought EUR / Sold CAD, due 30/01/24	JPMorgan Chase Bank NA	6,060,275	8,891,653	(44,440)	(0.02)
Bought EUR / Sold CHF, due 30/01/24	Toronto Dominion Bank	6,818,626	6,408,533	(94,699)	(0.04)
Bought EUR / Sold GBP, due 30/01/24	Toronto Dominion Bank	1,361,503	1,181,353	(642)	(0.00)
Bought EUR / Sold JPY, due 30/01/24	Toronto Dominion Bank	10,872,008	1,691,999,664	(26,426)	(0.01)
Bought EUR / Sold NOK, due 30/01/24	JPMorgan Chase Bank NA	26,986	305,382	(248)	(0.00)
Bought EUR / Sold NZD, due 30/01/24	JPMorgan Chase Bank NA	1,189,037	2,082,062	(3,539)	(0.00)
Bought EUR / Sold SGD, due 30/01/24	JPMorgan Chase Bank NA	4,104,986	5,988,795	(6,259)	(0.00)
Bought USD / Sold EUR, due 30/01/24	Royal Bank of Canada	1,654,000	1,503,003	(8,041)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(184,787)	(0.07)
Total Forward Foreign Exchange Contracts Hedge				228,562	0.08

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Derivatives *(continued)*

Futures Contracts – 0.01%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
MSCI EAFE INDEX FUTURE, due 15/03/24	USD	3	337,860	9,625	0.00
S&P EMINI INDEX FUTURE, due 15/03/24	USD	3	723,000	17,095	0.01
Unrealised Gain on Futures Contracts			1,060,860	26,720	0.01
Total Futures Contracts			1,060,860	26,720	0.01
Other Net Assets/(Liabilities)				998,604	0.36
TOTAL NET ASSETS				278,342,068	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 16,873 held as cash at Goldman Sachs & Co.

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 99.33%				Common and Preferred Stocks - 99.33% <i>(continued)</i>			
Australia				Jersey			
AUD 12,151	BHP Group Ltd	417,961	0.39	USD 7,855	Ferguson PLC	1,516,565	1.40
AUD 107,350	Brambles Ltd	996,203	0.92	Total Jersey		1,516,565	1.40
AUD 19,345	Fortescue Ltd	383,066	0.35	Netherlands			
Total Australia		1,797,230	1.66	EUR 43,485	Koninklijke Ahold Delhaize NV	1,249,649	1.15
Bermuda				EUR 390,086	Koninklijke KPN NV	1,343,573	1.24
USD 1,630	Everest Group Ltd	576,335	0.53	Total Netherlands		2,593,222	2.39
Total Bermuda		576,335	0.53	New Zealand			
Canada				NZD 97,479	Spark New Zealand Ltd	319,704	0.30
CAD 14,117	Empire Co Ltd	375,247	0.35	Total New Zealand		319,704	0.30
CAD 15,562	Loblaw Cos Ltd	1,513,949	1.39	Singapore			
CAD 12,911	Metro Inc/CN REIT	671,596	0.62	SGD 15,995	DBS Group Holdings Ltd	405,119	0.37
Total Canada		2,560,792	2.36	SGD 113,804	Oversea-Chinese Banking Corp Ltd	1,121,562	1.03
Finland				SGD 26,500	United Overseas Bank Ltd	571,545	0.53
EUR 102,191	Nordea Bank Abp	1,267,251	1.17	Total Singapore		2,098,226	1.93
Total Finland		1,267,251	1.17	Switzerland			
France				CHF 9,934	Holcim AG	779,235	0.72
EUR 10,472	Sanofi SA	1,038,334	0.96	CHF 13,955	Novartis AG	1,407,189	1.30
Total France		1,038,334	0.96	Total Switzerland		2,186,424	2.02
Germany				United Kingdom			
EUR 25,333	Deutsche Telekom AG	608,654	0.56	GBP 156,285	Centrica PLC	280,220	0.26
Total Germany		608,654	0.56	GBP 36,813	GSK PLC	680,567	0.63
Hong Kong				GBP 156,340	J Sainsbury PLC	603,089	0.55
HKD 116,500	CK Asset Holdings Ltd	584,846	0.54	AUD 7,844	Rio Tinto Ltd	726,100	0.67
HKD 183,000	CK Hutchison Holdings Ltd	980,790	0.90	GBP 389,882	Tesco PLC	1,443,847	1.33
Total Hong Kong		1,565,636	1.44	Total United Kingdom		3,733,823	3.44
Israel				United States			
USD 4,400	Check Point Software Technologies Ltd	672,276	0.62	USD 8,875	AbbVie Inc	1,375,359	1.27
Total Israel		672,276	0.62	USD 4,230	Alphabet Inc	596,134	0.55
Italy				USD 19,058	American International Group Inc	1,291,180	1.19
EUR 27,240	UniCredit SpA	739,177	0.68	USD 3,812	Amgen Inc	1,097,932	1.01
Total Italy		739,177	0.68	USD 15,567	Archer-Daniels-Midland Co	1,124,249	1.04
Japan				USD 504	AutoZone Inc	1,303,147	1.20
JPY 55,700	Canon Inc	1,430,231	1.32	USD 12,366	Bristol-Myers Squibb Co	634,499	0.58
JPY 56,900	Chubu Electric Power Co Inc	735,164	0.68	USD 602	Broadcom Inc	671,983	0.62
JPY 31,000	Daiwa House Industry Co Ltd	939,367	0.87	USD 12,242	Bunge Global SA	1,235,830	1.14
JPY 46,500	Honda Motor Co Ltd	483,537	0.44	USD 19,258	Campbell Soup Co	832,523	0.77
JPY 37,800	Itochu Corp	1,546,266	1.42	USD 14,023	Cardinal Health Inc	1,413,518	1.30
JPY 12,800	Kajima Corp	213,954	0.20	USD 7,547	Cboe Global Markets Inc	1,347,592	1.24
JPY 83,400	Marubeni Corp	1,318,321	1.21	USD 6,302	Cencora Inc	1,294,305	1.19
JPY 102,300	Mitsubishi Corp	1,635,218	1.51	USD 7,049	Centene Corp	523,106	0.48
JPY 33,300	Mitsui & Co Ltd	1,251,407	1.15	USD 3,796	Cigna Group	1,136,712	1.05
JPY 19,900	NEC Corp	1,178,642	1.09	USD 28,541	Cisco Systems Inc	1,441,891	1.33
JPY 9,200	Nomura Real Estate Holdings Inc	242,040	0.22	USD 6,202	CME Group Inc	1,306,141	1.20
JPY 33,000	Renesas Electronics Corp	596,659	0.55	USD 30,815	Comcast Corp	1,351,238	1.25
JPY 28,200	Sekisui House Ltd	626,489	0.58	USD 31,271	Conagra Brands Inc	896,227	0.83
JPY 17,100	Subaru Corp	313,666	0.29	USD 14,814	Consolidated Edison Inc	1,347,630	1.24
JPY 58,500	Tokyo Gas Co Ltd	1,343,616	1.24	USD 14,209	CVS Health Corp	1,121,943	1.03
Total Japan		13,854,577	12.77	USD 1,382	Darden Restaurants Inc	227,063	0.21
				USD 12,624	Dell Technologies Inc	965,736	0.89
				USD 19,432	Dropbox Inc	572,855	0.53

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 99.33% <i>(continued)</i>				Common and Preferred Stocks - 99.33% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 10,394	Electronic Arts Inc	1,422,003	1.31	USD 36,100	Verizon Communications Inc	1,360,970	1.25
USD 1,544	Elevance Health Inc	728,089	0.67	USD 8,905	Waste Management Inc	1,594,886	1.47
USD 2,544	Eli Lilly & Co	1,482,948	1.37	Total United States		70,609,357	65.10
USD 4,414	Exxon Mobil Corp	441,312	0.41	Total Common and Preferred Stocks		107,737,583	99.33
USD 4,230	FedEx Corp	1,070,063	0.99	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		107,737,583	99.33
USD 8,084	General Mills Inc	526,592	0.49	TOTAL INVESTMENTS		107,737,583	99.33
USD 16,846	Gilead Sciences Inc	1,364,694	1.26	Other Net Assets/(Liabilities)		724,598	0.67
USD 7,055	GoDaddy Inc	748,959	0.69	TOTAL NET ASSETS		108,462,181	100.00
USD 3,811	Hershey Co	710,523	0.65				
USD 81,895	Hewlett Packard Enterprise Co	1,390,577	1.28				
USD 29,517	HP Inc	888,167	0.82				
USD 2,292	Humana Inc	1,049,301	0.97				
USD 3,267	International Business Machines Corp	534,318	0.49				
USD 5,888	Johnson & Johnson	922,885	0.85				
USD 30,027	Juniper Networks Inc	885,196	0.82				
USD 5,057	Kimberly-Clark Corp	614,476	0.57				
USD 26,065	Kroger Co	1,191,431	1.10				
USD 6,134	Marathon Petroleum Corp	910,040	0.84				
USD 3,655	McDonald's Corp	1,083,744	1.00				
USD 2,931	McKesson Corp	1,356,994	1.25				
USD 12,883	Merck & Co Inc	1,404,505	1.29				
USD 3,593	Microsoft Corp	1,351,112	1.25				
USD 10,157	Mondelez International Inc	735,672	0.68				
USD 16,348	NetApp Inc	1,441,240	1.33				
USD 10,779	NRG Energy Inc	557,274	0.51				
USD 142	NVR Inc	994,064	0.92				
USD 6,357	Omnicom Group Inc	549,944	0.51				
USD 11,531	Oracle Corp	1,215,713	1.12				
USD 14,399	Paccar Inc	1,406,062	1.30				
USD 14,960	Pfizer Inc	430,698	0.40				
USD 7,565	Phillips 66	1,007,204	0.93				
USD 9,397	Procter & Gamble Co	1,377,036	1.27				
USD 6,319	Prudential Financial Inc	655,344	0.60				
USD 9,089	Quest Diagnostics Inc	1,253,191	1.15				
USD 686	Regeneron Pharmaceuticals Inc	602,507	0.56				
USD 1,009	Reliance Steel & Aluminum Co	282,197	0.26				
USD 11,736	Republic Services Inc	1,935,384	1.78				
USD 7,433	Sempra	555,468	0.51				
USD 2,510	Snap-on Inc	724,988	0.67				
USD 12,311	TJX Cos Inc	1,154,895	1.06				
USD 5,759	T-Mobile US Inc	923,340	0.85				
USD 1,626	United Parcel Service Inc	255,656	0.24				
USD 2,532	UnitedHealth Group Inc	1,333,022	1.23				
USD 8,276	Valero Energy Corp	1,075,880	0.99				

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.47%				Government Bonds - 98.47% <i>(continued)</i>			
Australia				Austria <i>(continued)</i>			
AUD 6,370,000	Australia Government Bond, 3.250%, 21/04/25	4,313,100	0.09	EUR 3,178,000	Republic of Austria Government Bond, 0.500%, 20/02/29	3,206,281	0.07
AUD 5,800,000	Australia Government Bond, 0.250%, 21/11/25	3,710,950	0.08	EUR 850,000	Republic of Austria Government Bond, 2.900%, 23/05/29	967,966	0.02
AUD 7,204,000	Australia Government Bond, 4.250%, 21/04/26	4,980,633	0.10	EUR 2,450,000	Republic of Austria Government Bond, 0.010%, 20/02/30	2,343,330	0.05
AUD 7,400,000	Australia Government Bond, 0.500%, 21/09/26	4,646,902	0.10	EUR 500,000	Republic of Austria Government Bond, 3.450%, 20/10/30	586,691	0.01
AUD 5,845,000	Australia Government Bond, 4.750%, 21/04/27	4,129,202	0.09	EUR 2,600,000	Republic of Austria Government Bond, 0.010%, 20/02/31	2,416,203	0.05
AUD 7,933,000	Australia Government Bond, 2.750%, 21/11/27	5,245,654	0.11	EUR 2,600,000	Republic of Austria Government Bond, 0.900%, 20/02/32	2,527,727	0.05
AUD 6,359,000	Australia Government Bond, 2.250%, 21/05/28	4,100,284	0.09	EUR 2,550,000	Republic of Austria Government Bond, 2.900%, 20/02/33	2,889,476	0.06
AUD 5,491,000	Australia Government Bond, 2.750%, 21/11/28	3,599,122	0.07				
AUD 7,355,000	Australia Government Bond, 3.250%, 21/04/29	4,916,603	0.10				
AUD 7,900,000	Australia Government Bond, 2.750%, 21/11/29	5,116,830	0.11				
AUD 6,700,000	Australia Government Bond, 2.500%, 21/05/30	4,248,156	0.09				
AUD 6,150,000	Australia Government Bond, 1.000%, 21/12/30	3,482,383	0.07				
AUD 7,200,000	Australia Government Bond, 1.500%, 21/06/31	4,173,279	0.09				
AUD 6,900,000	Australia Government Bond, 1.000%, 21/11/31	3,797,268	0.08				
AUD 7,500,000	Australia Government Bond, 1.250%, 21/05/32	4,155,868	0.09				
AUD 5,500,000	Australia Government Bond, 1.750%, 21/11/32	3,144,049	0.07				
AUD 4,800,000	Australia Government Bond, 4.500%, 21/04/33	3,416,509	0.07				
AUD 5,500,000	Australia Government Bond, 3.000%, 21/11/33	3,461,397	0.07				
Total Australia		74,638,189	1.57				
Austria				Belgium			
EUR 2,000,000	Republic of Austria Government Bond, 0.010%, 20/04/25	2,133,278	0.05	EUR 4,200,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/25	4,515,701	0.09
EUR 3,449,000	Republic of Austria Government Bond, 1.200%, 20/10/25	3,728,025	0.08	EUR 2,452,000	Kingdom of Belgium Government Bond, 4.500%, 28/03/26	2,831,491	0.06
EUR 2,317,000	Republic of Austria Government Bond, 4.850%, 15/03/26	2,691,006	0.06	EUR 3,716,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/26	3,974,263	0.08
EUR 550,000	Republic of Austria Government Bond, 2.000%, 15/07/26	602,588	0.01	EUR 3,587,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/27	3,774,365	0.08
EUR 2,301,000	Republic of Austria Government Bond, 0.750%, 20/10/26	2,433,748	0.05	EUR 2,100,000	Kingdom of Belgium Government Bond, 0.010%, 22/10/27	2,134,346	0.05
EUR 2,859,000	Republic of Austria Government Bond, 0.500%, 20/04/27	2,981,494	0.06	EUR 2,748,000	Kingdom of Belgium Government Bond, 5.500%, 28/03/28	3,433,391	0.07
EUR 691,000	Republic of Austria Government Bond, 6.250%, 15/07/27	864,628	0.02	EUR 3,441,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/28	3,575,278	0.08
EUR 2,769,000	Republic of Austria Government Bond, 0.750%, 20/02/28	2,874,760	0.06	EUR 4,003,000	Kingdom of Belgium Government Bond, 0.900%, 22/06/29	4,111,850	0.09
EUR 2,100,000	Republic of Austria Government Bond, 0.010%, 20/10/28	2,078,881	0.04	EUR 2,650,000	Kingdom of Belgium Government Bond, 0.100%, 22/06/30	2,538,604	0.05
				EUR 3,450,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/31	3,442,858	0.07
				EUR 2,350,000	Kingdom of Belgium Government Bond, 0.010%, 22/10/31	2,147,222	0.05
				EUR 2,300,000	Kingdom of Belgium Government Bond, 4.000%, 28/03/32	2,824,796	0.06
				EUR 3,000,000	Kingdom of Belgium Government Bond, 0.350%, 22/06/32	2,770,330	0.06
				EUR 2,450,000	Kingdom of Belgium Government Bond, 1.250%, 22/04/33	2,422,682	0.05
				EUR 3,500,000	Kingdom of Belgium Government Bond, 3.000%, 22/06/33	3,992,432	0.08
				Total Belgium		48,489,609	1.02
				Canada			
				CAD 1,900,000	Canadian Government Bond, 3.750%, 01/02/25	1,430,490	0.03
				CAD 3,200,000	Canadian Government Bond, 1.250%, 01/03/25	2,343,819	0.05
				CAD 1,750,000	Canadian Government Bond, 1.500%, 01/04/25	1,282,652	0.03
				CAD 2,500,000	Canadian Government Bond, 3.750%, 01/05/25	1,884,518	0.04

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.47% (continued)				Government Bonds - 98.47% (continued)			
Canada (continued)				Canada (continued)			
CAD 2,514,000	Canadian Government Bond, 2.250%, 01/06/25	1,859,170	0.04	CAD 4,900,000	Canadian Government Bond, 2.500%, 01/12/32	3,546,276	0.07
CAD 47,000	Canadian Government Bond, 9.000%, 01/06/25	38,011	0.00	CAD 5,000,000	Canadian Government Bond, 2.750%, 01/06/33	3,689,178	0.08
CAD 3,300,000	Canadian Government Bond, 3.500%, 01/08/25	2,481,157	0.05	Total Canada		85,244,995	1.79
CAD 10,000,000	Canadian Government Bond, 0.500%, 01/09/25	7,170,787	0.15	Chile			
CAD 1,700,000	Canadian Government Bond, 3.000%, 01/10/25	1,269,353	0.03	CLP 500,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.500%, 01/03/26	563,308	0.01
CAD 3,000,000	Canadian Government Bond, 4.500%, 01/11/25	2,299,575	0.05	CLP 1,200,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/10/28	1,356,214	0.03
CAD 2,000,000	Canadian Government Bond, 4.500%, 01/02/26	1,539,709	0.03	CLP 750,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.700%, 01/09/30	829,142	0.02
CAD 7,050,000	Canadian Government Bond, 0.250%, 01/03/26	4,974,992	0.10	CLP 500,000,000	Bonos de la Tesoreria de la Republica en pesos, 6.000%, 01/04/33	609,627	0.01
CAD 2,000,000	Canadian Government Bond, 3.000%, 01/04/26	1,495,040	0.03	Total Chile		3,358,291	0.07
CAD 1,687,000	Canadian Government Bond, 1.500%, 01/06/26	1,219,179	0.02	China			
CAD 4,550,000	Canadian Government Bond, 1.000%, 01/09/26	3,235,966	0.07	CNY 40,000,000	China Government Bond, 2.260%, 24/02/25	5,644,172	0.12
CAD 3,350,000	Canadian Government Bond, 1.250%, 01/03/27	2,379,653	0.05	CNY 20,000,000	China Government Bond, 3.770%, 08/03/25	2,883,055	0.06
CAD 1,782,000	Canadian Government Bond, 1.000%, 01/06/27	1,254,319	0.03	CNY 40,000,000	China Government Bond, 2.350%, 15/03/25	5,650,771	0.12
CAD 93,000	Canadian Government Bond, 8.000%, 01/06/27	81,216	0.00	CNY 75,000,000	China Government Bond, 1.990%, 09/04/25	10,545,494	0.22
CAD 500,000	Canadian Government Bond, 3.245%, 24/08/27	378,344	0.01	CNY 10,000,000	China Government Bond, 3.640%, 09/04/25	1,441,076	0.03
CAD 3,000,000	Canadian Government Bond, 2.750%, 01/09/27	2,231,935	0.05	CNY 25,000,000	China Government Bond, 2.240%, 25/05/25	3,526,550	0.07
CAD 3,850,000	Canadian Government Bond, 3.500%, 01/03/28	2,951,268	0.06	CNY 25,000,000	China Government Bond, 3.610%, 07/06/25	3,608,683	0.08
CAD 1,734,000	Canadian Government Bond, 2.000%, 01/06/28	1,254,842	0.03	CNY 75,000,000	China Government Bond, 2.000%, 15/06/25	10,543,484	0.22
CAD 4,200,000	Canadian Government Bond, 3.250%, 01/09/28	3,197,300	0.07	CNY 60,000,000	China Government Bond, 2.180%, 25/08/25	8,455,007	0.18
CAD 1,500,000	Canadian Government Bond, 4.000%, 01/03/29	1,184,427	0.02	CNY 25,000,000	China Government Bond, 3.600%, 06/09/25	3,615,239	0.08
CAD 1,981,000	Canadian Government Bond, 2.250%, 01/06/29	1,442,678	0.03	CNY 90,000,000	China Government Bond, 2.220%, 25/09/25	12,695,454	0.27
CAD 1,185,000	Canadian Government Bond, 5.750%, 01/06/29	1,017,100	0.02	CNY 20,000,000	China Government Bond, 2.990%, 15/10/25	2,859,987	0.06
CAD 1,800,000	Canadian Government Bond, 2.250%, 01/12/29	1,307,669	0.03	CNY 45,000,000	China Government Bond, 3.020%, 22/10/25	6,440,935	0.14
CAD 9,250,000	Canadian Government Bond, 1.250%, 01/06/30	6,273,038	0.13	CNY 43,000,000	China Government Bond, 2.280%, 25/11/25	6,066,697	0.13
CAD 7,700,000	Canadian Government Bond, 0.500%, 01/12/30	4,910,108	0.10	CNY 20,000,000	China Government Bond, 3.220%, 06/12/25	2,877,922	0.06
CAD 8,400,000	Canadian Government Bond, 1.500%, 01/06/31	5,698,699	0.12	CNY 55,000,000	China Government Bond, 2.460%, 15/02/26	7,786,251	0.16
CAD 7,050,000	Canadian Government Bond, 1.500%, 01/12/31	4,750,329	0.10	CNY 50,000,000	China Government Bond, 3.030%, 11/03/26	7,175,277	0.15
CAD 4,550,000	Canadian Government Bond, 2.000%, 01/06/32	3,172,198	0.07	CNY 20,000,000	China Government Bond, 2.900%, 05/05/26	2,862,328	0.06

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 98.47% <i>(continued)</i>				Government Bonds - 98.47% <i>(continued)</i>			
China <i>(continued)</i>				China <i>(continued)</i>			
CNY 60,000,000	China Government Bond, 2.300%, 15/05/26	8,469,812	0.18	CNY 43,000,000	China Government Bond, 2.620%, 25/09/29	6,101,135	0.13
CNY 50,000,000	China Government Bond, 3.250%, 06/06/26	7,232,735	0.15	CNY 40,000,000	China Government Bond, 3.130%, 21/11/29	5,843,546	0.12
CNY 10,000,000	China Government Bond, 2.740%, 04/08/26	1,425,778	0.03	CNY 38,000,000	China Government Bond, 2.790%, 15/12/29	5,434,886	0.11
CNY 80,000,000	China Government Bond, 2.690%, 12/08/26	11,391,895	0.24	CNY 52,000,000	China Government Bond, 2.800%, 25/03/30	7,438,606	0.16
CNY 85,000,000	China Government Bond, 2.180%, 15/08/26	11,951,559	0.25	CNY 45,000,000	China Government Bond, 2.680%, 21/05/30	6,395,188	0.13
CNY 45,000,000	China Government Bond, 2.390%, 15/11/26	6,363,272	0.13	CNY 55,000,000	China Government Bond, 2.620%, 25/06/30	7,791,990	0.16
CNY 30,000,000	China Government Bond, 3.120%, 05/12/26	4,335,538	0.09	CNY 80,000,000	China Government Bond, 2.600%, 15/09/30	11,326,697	0.24
CNY 35,000,000	China Government Bond, 2.370%, 20/01/27	4,938,404	0.10	CNY 43,000,000	China Government Bond, 3.270%, 19/11/30	6,362,147	0.13
CNY 53,000,000	China Government Bond, 2.480%, 15/04/27	7,498,108	0.16	CNY 53,000,000	China Government Bond, 3.020%, 27/05/31	7,710,715	0.16
CNY 5,000,000	China Government Bond, 3.520%, 04/05/27	736,661	0.02	CNY 25,000,000	China Government Bond, 2.890%, 18/11/31	3,604,876	0.08
CNY 85,000,000	China Government Bond, 2.850%, 04/06/27	12,177,117	0.26	CNY 42,000,000	China Government Bond, 2.750%, 17/02/32	5,988,858	0.13
CNY 70,000,000	China Government Bond, 2.500%, 25/07/27	9,915,499	0.21	CNY 40,000,000	China Government Bond, 2.760%, 15/05/32	5,708,807	0.12
CNY 15,000,000	China Government Bond, 3.590%, 03/08/27	2,211,697	0.05	CNY 40,000,000	China Government Bond, 2.690%, 15/08/32	5,678,633	0.12
CNY 75,000,000	China Government Bond, 2.440%, 15/10/27	10,596,148	0.22	CNY 58,000,000	China Government Bond, 2.600%, 01/09/32	8,178,653	0.17
CNY 63,000,000	China Government Bond, 3.280%, 03/12/27	9,215,933	0.19	CNY 62,000,000	China Government Bond, 2.800%, 15/11/32	8,885,105	0.19
CNY 55,000,000	China Government Bond, 2.640%, 15/01/28	7,828,516	0.16	CNY 38,000,000	China Government Bond, 2.880%, 25/02/33	5,487,877	0.12
CNY 10,000,000	China Government Bond, 3.850%, 01/02/28	1,504,061	0.03	CNY 55,000,000	China Government Bond, 2.670%, 25/05/33	7,804,941	0.16
CNY 60,000,000	China Government Bond, 2.620%, 15/04/28	8,542,822	0.18	CNY 86,000,000	China Government Bond, 2.520%, 25/08/33	12,067,186	0.25
CNY 60,000,000	China Government Bond, 3.010%, 13/05/28	8,686,049	0.18	CNY 25,000,000	China Government Bond, 2.670%, 25/11/33	3,559,297	0.08
CNY 20,000,000	China Government Bond, 3.690%, 17/05/28	3,000,197	0.06	Total China		435,310,496	9.13
CNY 75,000,000	China Government Bond, 2.400%, 15/07/28	10,577,959	0.22	Colombia			
CNY 30,000,000	China Government Bond, 3.540%, 16/08/28	4,463,495	0.09	COP 4,000,000,000	Colombian TES, 6.250%, 26/11/25	979,143	0.02
CNY 25,000,000	China Government Bond, 2.480%, 25/09/28	3,535,927	0.07	COP 11,000,000,000	Colombian TES, 5.750%, 03/11/27	2,511,203	0.05
CNY 60,000,000	China Government Bond, 2.910%, 14/10/28	8,654,409	0.18	COP 5,000,000,000	Colombian TES, 7.750%, 18/09/30	1,174,471	0.02
CNY 65,000,000	China Government Bond, 2.550%, 15/10/28	9,230,803	0.19	COP 11,000,000,000	Colombian TES, 7.000%, 26/03/31	2,448,764	0.05
CNY 21,000,000	China Government Bond, 3.250%, 22/11/28	3,080,831	0.06	COP 7,000,000,000	Colombian TES, 13.250%, 09/02/33	2,151,280	0.05
CNY 50,000,000	China Government Bond, 2.800%, 24/03/29	7,166,253	0.15	Total Colombia		9,264,861	0.19
CNY 55,000,000	China Government Bond, 3.290%, 23/05/29	8,098,235	0.17				
CNY 45,000,000	China Government Bond, 2.750%, 15/06/29	6,433,258	0.14				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 98.47% <i>(continued)</i>				Government Bonds - 98.47% <i>(continued)</i>			
Croatia				Czech Republic <i>(continued)</i>			
EUR 1,000,000	Croatia Government International Bond, 1.125%, 19/06/29	1,006,469	0.02	CZK 4,000,000	Czech Republic Government Bond, 4.500%, 11/11/32	188,775	0.00
EUR 1,000,000	Croatia Government International Bond, 1.500%, 17/06/31	992,208	0.02	CZK 25,000,000	Czech Republic Government Bond, 2.000%, 13/10/33	959,391	0.02
EUR 500,000	Croatia Government International Bond, 2.875%, 22/04/32	541,864	0.01	Total Czech Republic		14,813,524	0.31
EUR 800,000	Croatia Government International Bond, 1.125%, 04/03/33	745,559	0.02	Denmark			
Total Croatia		3,286,100	0.07	DKK 10,920,000	Denmark Government Bond, 1.750%, 15/11/25	1,597,784	0.03
Cyprus				DKK 12,940,000	Denmark Government Bond, 0.500%, 15/11/27	1,806,233	0.04
EUR 500,000	Cyprus Government International Bond, 0.010%, 09/02/26	522,201	0.01	DKK 9,500,000	Denmark Government Bond, 0.500%, 15/11/29	1,286,432	0.03
EUR 150,000	Cyprus Government International Bond, 1.500%, 16/04/27	159,799	0.00	DKK 13,000,000	Denmark Government Bond, 0.010%, 15/11/31	1,631,292	0.03
EUR 147,000	Cyprus Government International Bond, 2.375%, 25/09/28	159,969	0.00	DKK 2,000,000	Denmark Government Bond, 0.010%, 15/11/31	251,187	0.00
EUR 100,000	Cyprus Government International Bond, 0.625%, 21/01/30	97,642	0.00	DKK 5,000,000	Denmark Government Bond, 2.250%, 15/11/33	740,603	0.02
EUR 200,000	Cyprus Government International Bond, 4.125%, 13/04/33	239,468	0.01	Total Denmark		7,313,531	0.15
Total Cyprus		1,179,079	0.02	Finland			
Czech Republic				EUR 1,014,000	Finland Government Bond, 4.000%, 04/07/25	1,142,069	0.02
CZK 14,000,000	Czech Republic Government Bond, 1.250%, 14/02/25	602,217	0.01	EUR 1,318,000	Finland Government Bond, 0.875%, 15/09/25	1,416,386	0.03
CZK 7,620,000	Czech Republic Government Bond, 2.400%, 17/09/25	329,115	0.01	EUR 1,099,000	Finland Government Bond, 0.500%, 15/04/26	1,163,556	0.02
CZK 25,000,000	Czech Republic Government Bond, 6.000%, 26/02/26	1,163,265	0.02	EUR 800,000	Finland Government Bond, 0.010%, 15/09/26	830,122	0.02
CZK 9,980,000	Czech Republic Government Bond, 1.000%, 26/06/26	413,398	0.01	EUR 200,000	Finland Government Bond, 1.375%, 15/04/27	214,311	0.00
CZK 22,140,000	Czech Republic Government Bond, 0.250%, 10/02/27	883,516	0.02	EUR 1,736,000	Finland Government Bond, 0.500%, 15/09/27	1,801,001	0.04
CZK 18,780,000	Czech Republic Government Bond, 2.500%, 25/08/28	796,219	0.02	EUR 1,089,000	Finland Government Bond, 2.750%, 04/07/28	1,228,347	0.03
CZK 25,000,000	Czech Republic Government Bond, 5.500%, 12/12/28	1,211,588	0.03	EUR 1,118,000	Finland Government Bond, 0.500%, 15/09/28	1,137,422	0.02
CZK 15,000,000	Czech Republic Government Bond, 5.750%, 29/03/29	733,912	0.01	EUR 1,800,000	Finland Government Bond, 2.875%, 15/04/29	2,044,045	0.04
CZK 22,200,000	Czech Republic Government Bond, 2.750%, 23/07/29	942,380	0.02	EUR 1,050,000	Finland Government Bond, 0.500%, 15/09/29	1,049,868	0.02
CZK 15,000,000	Czech Republic Government Bond, 0.050%, 29/11/29	541,922	0.01	EUR 850,000	Finland Government Bond, 0.010%, 15/09/30	802,579	0.02
CZK 29,000,000	Czech Republic Government Bond, 0.950%, 15/05/30	1,095,350	0.02	EUR 750,000	Finland Government Bond, 0.750%, 15/04/31	738,622	0.02
CZK 30,000,000	Czech Republic Government Bond, 5.000%, 30/09/30	1,442,012	0.03	EUR 700,000	Finland Government Bond, 0.125%, 15/09/31	648,197	0.01
CZK 23,000,000	Czech Republic Government Bond, 1.200%, 13/03/31	866,452	0.02	EUR 800,000	Finland Government Bond, 1.500%, 15/09/32	815,108	0.02
CZK 25,000,000	Czech Republic Government Bond, 6.200%, 16/06/31	1,297,764	0.03	EUR 1,500,000	Finland Government Bond, 3.000%, 15/09/33	1,718,664	0.04
CZK 35,000,000	Czech Republic Government Bond, 1.750%, 23/06/32	1,346,248	0.03	Total Finland		16,750,297	0.35

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.47% (continued)				Government Bonds - 98.47% (continued)			
France				France (continued)			
EUR 5,050,000	French Republic Government Bond OAT, 0.010%, 25/02/25	5,397,629	0.11	EUR 7,250,000	French Republic Government Bond OAT, 2.750%, perpetual	8,201,643	0.17
EUR 9,503,000	French Republic Government Bond OAT, 0.010%, 25/03/25	10,139,316	0.21	EUR 7,750,000	French Republic Government Bond OAT, 3.000%, perpetual	8,906,134	0.19
EUR 8,650,000	French Republic Government Bond OAT, 0.500%, 25/05/25	9,271,911	0.19	Total France		270,924,232	5.68
EUR 5,008,000	French Republic Government Bond OAT, 6.000%, 25/10/25	5,870,264	0.12	Germany			
EUR 7,423,000	French Republic Government Bond OAT, 1.000%, 25/11/25	7,983,015	0.17	EUR 5,170,000	Bundesobligation, 0.010%, 11/04/25	5,517,665	0.12
EUR 9,350,000	French Republic Government Bond OAT, 0.010%, 25/02/26	9,824,242	0.21	EUR 5,950,000	Bundesobligation, 0.010%, 10/10/25	6,302,532	0.13
EUR 8,709,000	French Republic Government Bond OAT, 3.500%, 25/04/26	9,865,911	0.21	EUR 1,250,000	Bundesobligation, 0.010%, 10/10/25	1,328,217	0.03
EUR 9,910,000	French Republic Government Bond OAT, 0.500%, 25/05/26	10,483,474	0.22	EUR 5,800,000	Bundesobligation, 0.010%, 10/04/26	6,097,963	0.13
EUR 9,400,000	French Republic Government Bond OAT, 2.500%, 24/09/26	10,427,219	0.22	EUR 4,500,000	Bundesobligation, 0.010%, 09/10/26	4,691,609	0.10
EUR 7,774,000	French Republic Government Bond OAT, 0.250%, 25/11/26	8,111,113	0.17	EUR 4,950,000	Bundesobligation, 0.010%, 16/04/27	5,121,783	0.11
EUR 8,050,000	French Republic Government Bond OAT, 0.010%, 25/02/27	8,292,639	0.17	EUR 5,150,000	Bundesobligation, 1.300%, 15/10/27	5,554,746	0.12
EUR 7,855,000	French Republic Government Bond OAT, 1.000%, 25/05/27	8,329,165	0.17	EUR 1,500,000	Bundesobligation, 1.300%, 15/10/27	1,621,897	0.03
EUR 10,698,000	French Republic Government Bond OAT, 2.750%, 25/10/27	12,037,590	0.25	EUR 5,650,000	Bundesobligation, 2.200%, 13/04/28	6,301,127	0.13
EUR 9,600,000	French Republic Government Bond OAT, 0.750%, 25/02/28	9,993,284	0.21	EUR 5,500,000	Bundesobligation, 2.400%, 19/10/28	6,201,644	0.13
EUR 12,268,000	French Republic Government Bond OAT, 0.750%, 25/05/28	12,728,031	0.27	EUR 5,410,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25	5,821,674	0.12
EUR 11,876,000	French Republic Government Bond OAT, 0.750%, 25/11/28	12,233,960	0.26	EUR 6,140,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25	6,619,296	0.14
EUR 5,969,000	French Republic Government Bond OAT, 5.500%, 25/04/29	7,643,367	0.16	EUR 6,470,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	6,887,147	0.14
EUR 11,625,000	French Republic Government Bond OAT, 0.500%, 25/05/29	11,723,957	0.25	EUR 6,306,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/26	6,594,501	0.14
EUR 9,500,000	French Republic Government Bond OAT, 0.010%, 25/11/29	9,208,010	0.19	EUR 5,551,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27	5,807,228	0.12
EUR 12,050,000	French Republic Government Bond OAT, 2.500%, 25/05/30	13,480,484	0.28	EUR 1,942,000	Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27	2,465,106	0.05
EUR 10,750,000	French Republic Government Bond OAT, 0.010%, 25/11/30	10,154,897	0.21	EUR 6,149,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27	6,448,726	0.14
EUR 11,950,000	French Republic Government Bond OAT, 1.500%, 25/05/31	12,462,525	0.26	EUR 4,600,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/11/27	4,713,091	0.10
EUR 10,700,000	French Republic Government Bond OAT, 0.010%, 25/11/31	9,817,253	0.21	EUR 2,176,000	Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28	2,739,350	0.06
EUR 7,200,000	French Republic Government Bond OAT, 0.010%, 25/05/32	6,505,709	0.14	EUR 5,323,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28	5,554,121	0.12
EUR 6,500,000	French Republic Government Bond OAT, 5.750%, 25/10/32	9,024,252	0.19	EUR 1,777,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28	2,198,381	0.05
EUR 8,950,000	French Republic Government Bond OAT, 2.000%, 25/11/32	9,521,901	0.20	EUR 5,878,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28	6,027,641	0.13
EUR 2,750,000	French Republic Government Bond OAT, 3.500%, 25/11/33	3,285,337	0.07	EUR 5,350,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/11/28	5,394,005	0.11
				EUR 6,060,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29	6,170,025	0.13
				EUR 5,923,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/29	5,896,214	0.12

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.47% (continued)				Government Bonds - 98.47% (continued)			
Germany (continued)				Hungary (continued)			
EUR 5,200,000	Bundesrepublik Deutschland Bundesanleihe, 2.100%, 15/11/29	5,802,254	0.12	HUF 156,500,000	Hungary Government Bond, 2.750%, 22/12/26	411,570	0.01
EUR 2,100,000	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30	2,882,888	0.06	HUF 156,500,000	Hungary Government Bond, 3.000%, 27/10/27	411,824	0.01
EUR 5,150,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/02/30	5,072,494	0.11	HUF 300,000,000	Hungary Government Bond, 4.500%, 23/03/28	825,923	0.02
EUR 6,500,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/30	6,347,894	0.13	HUF 12,500,000	Hungary Government Bond, 6.750%, 22/10/28	37,519	0.00
EUR 1,650,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/30	1,612,974	0.03	HUF 130,000,000	Hungary Government Bond, 2.000%, 23/05/29	313,487	0.01
EUR 2,450,000	Bundesrepublik Deutschland Bundesanleihe, 2.400%, 15/11/30	2,786,773	0.06	HUF 200,000,000	Hungary Government Bond, 3.000%, 21/08/30	494,952	0.01
EUR 2,800,000	Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31	3,812,055	0.08	HUF 200,000,000	Hungary Government Bond, 3.250%, 22/10/31	491,385	0.01
EUR 5,700,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/02/31	5,507,365	0.12	HUF 225,000,000	Hungary Government Bond, 4.750%, 24/11/32	599,355	0.01
EUR 6,250,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/31	5,977,883	0.13	HUF 350,000,000	Hungary Government Bond, 2.250%, 20/04/33	764,525	0.02
EUR 1,750,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/31	1,674,484	0.03	Total Hungary		6,653,876	0.14
EUR 5,900,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/02/32	5,575,927	0.12	Indonesia			
EUR 6,100,000	Bundesrepublik Deutschland Bundesanleihe, 1.700%, 15/08/32	6,597,467	0.14	IDR 20,000,000,000	Indonesia Treasury Bond, 6.500%, 15/06/25	1,299,370	0.03
EUR 7,250,000	Bundesrepublik Deutschland Bundesanleihe, 2.300%, 15/02/33	8,212,055	0.17	IDR 15,000,000,000	Indonesia Treasury Bond, 7.250%, 15/02/26	987,144	0.02
EUR 6,000,000	Bundesrepublik Deutschland Bundesanleihe, 2.600%, 15/08/33	6,958,699	0.15	IDR 35,000,000,000	Indonesia Treasury Bond, 5.500%, 15/04/26	2,232,048	0.05
EUR 1,000,000	Bundesrepublik Deutschland Bundesanleihe, 2.300%, perpetual	1,133,393	0.02	IDR 35,000,000,000	Indonesia Treasury Bond, 5.125%, 15/04/27	2,193,314	0.05
EUR 400,000	Bundesschatzanweisungen, 2.200%, 12/12/24	438,356	0.01	IDR 25,000,000,000	Indonesia Treasury Bond, 7.000%, 15/05/27	1,651,296	0.04
EUR 3,250,000	Bundesschatzanweisungen, 2.500%, 13/03/25	3,576,363	0.07	IDR 6,000,000,000	Indonesia Treasury Bond, 6.125%, 15/05/28	384,901	0.01
EUR 4,000,000	Bundesschatzanweisungen, 3.100%, 18/09/25	4,461,196	0.09	IDR 25,000,000,000	Indonesia Treasury Bond, 6.375%, 15/08/28	1,619,634	0.03
EUR 2,500,000	Bundesschatzanweisungen, 3.100%, 12/12/25	2,798,106	0.06	IDR 10,000,000,000	Indonesia Treasury Bond, 6.875%, 15/04/29	660,388	0.01
EUR 5,750,000	Bundesschatzanweisungen, 2.800%, perpetual	6,363,870	0.13	IDR 20,000,000,000	Indonesia Treasury Bond, 8.250%, 15/05/29	1,399,961	0.03
Total Germany		215,668,185	4.53	IDR 55,000,000,000	Indonesia Treasury Bond, 7.000%, 15/09/30	3,655,998	0.08
Hong Kong				IDR 60,000,000,000	Indonesia Treasury Bond, 6.500%, 15/02/31	3,888,017	0.08
HKD 200,000	Hong Kong Government Bond Programme, 1.250%, 29/06/27	23,966	0.00	IDR 60,000,000,000	Indonesia Treasury Bond, 6.375%, 15/04/32	3,856,219	0.08
Total Hong Kong		23,966	0.00	IDR 50,008,000,000	Indonesia Treasury Bond, 7.000%, 15/02/33	3,363,206	0.07
Hungary				IDR 10,000,000,000	Perusahaan Penerbit SBSN Indonesia, 6.125%, 15/10/25	642,242	0.01
HUF 48,000,000	Hungary Government Bond, 5.500%, 24/06/25	137,127	0.00	IDR 10,000,000,000	Perusahaan Penerbit SBSN Indonesia, 6.000%, 15/01/27	637,182	0.01
HUF 200,000,000	Hungary Government Bond, 1.000%, 26/11/25	525,552	0.01	IDR 15,000,000,000	Perusahaan Penerbit SBSN Indonesia, 5.875%, 15/07/28	947,883	0.02
HUF 50,000,000	Hungary Government Bond, 1.500%, 22/04/26	130,297	0.00	IDR 10,000,000,000	Perusahaan Penerbit SBSN Indonesia, 6.625%, 15/09/29	650,308	0.01
HUF 100,000,000	Hungary Government Bond, 1.500%, 26/08/26	257,779	0.00	IDR 10,000,000,000	Perusahaan Penerbit SBSN Indonesia, 8.875%, 15/11/31	734,539	0.02
HUF 400,000,000	Hungary Government Bond, 9.500%, 21/10/26	1,252,581	0.03	Total Indonesia		30,803,650	0.65

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 98.47% <i>(continued)</i>				Government Bonds - 98.47% <i>(continued)</i>			
Ireland				Italy <i>(continued)</i>			
EUR 1,996,000	Ireland Government Bond, 5.400%, 13/03/25	2,267,170	0.05	EUR 3,750,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 01/07/25	4,072,058	0.09
EUR 1,669,000	Ireland Government Bond, 1.000%, 15/05/26	1,790,508	0.04	EUR 3,550,000	Italy Buoni Poliennali Del Tesoro, 1.200%, 15/08/25	3,812,961	0.08
EUR 2,250,000	Ireland Government Bond, 0.200%, 15/05/27	2,329,102	0.05	EUR 3,000,000	Italy Buoni Poliennali Del Tesoro, 3.600%, 29/09/25	3,348,714	0.07
EUR 1,699,000	Ireland Government Bond, 0.900%, 15/05/28	1,782,642	0.04	EUR 4,168,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 15/11/25	4,575,314	0.10
EUR 2,344,000	Ireland Government Bond, 1.100%, 15/05/29	2,450,772	0.05	EUR 4,434,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/12/25	4,821,071	0.10
EUR 1,300,000	Ireland Government Bond, 2.400%, 15/05/30	1,451,267	0.03	EUR 3,850,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 15/01/26	4,307,893	0.09
EUR 1,600,000	Ireland Government Bond, 0.200%, 18/10/30	1,540,625	0.03	EUR 4,100,000	Italy Buoni Poliennali Del Tesoro, 0.500%, 01/02/26	4,316,109	0.09
EUR 1,000,000	Ireland Government Bond, 1.350%, 18/03/31	1,039,067	0.02	EUR 4,589,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26	5,245,294	0.11
EUR 2,050,000	Ireland Government Bond, 0.010%, 18/10/31	1,900,237	0.04	EUR 3,850,000	Italy Buoni Poliennali Del Tesoro, 0.010%, 01/04/26	3,993,901	0.08
EUR 1,000,000	Ireland Government Bond, 0.350%, 18/10/32	931,253	0.02	EUR 3,050,000	Italy Buoni Poliennali Del Tesoro, 3.800%, 15/04/26	3,442,665	0.07
EUR 1,000,000	Ireland Government Bond, 1.300%, 15/05/33	1,004,746	0.02	EUR 4,730,000	Italy Buoni Poliennali Del Tesoro, 1.600%, 01/06/26	5,082,980	0.11
Total Ireland		18,487,389	0.39	EUR 3,450,000	Italy Buoni Poliennali Del Tesoro, 2.100%, 15/07/26	3,748,694	0.08
Israel				EUR 3,650,000	Italy Buoni Poliennali Del Tesoro, 0.010%, 01/08/26	3,755,904	0.08
ILS 1,800,000	Israel Government Bond - Fixed, 0.500%, 30/04/25	478,355	0.01	EUR 3,150,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 15/09/26	3,573,042	0.07
ILS 2,755,000	Israel Government Bond - Fixed, 1.750%, 31/08/25	739,946	0.02	EUR 1,562,000	Italy Buoni Poliennali Del Tesoro, 7.250%, 01/11/26	1,933,485	0.04
ILS 5,000,000	Israel Government Bond - Fixed, 0.500%, 27/02/26	1,296,509	0.03	EUR 4,424,000	Italy Buoni Poliennali Del Tesoro, 1.250%, 01/12/26	4,682,159	0.10
ILS 2,165,000	Israel Government Bond - Fixed, 6.250%, 30/10/26	642,784	0.01	EUR 4,700,000	Italy Buoni Poliennali Del Tesoro, 0.850%, 15/01/27	4,903,085	0.10
ILS 2,645,000	Israel Government Bond - Fixed, 2.000%, 31/03/27	697,922	0.01	EUR 2,850,000	Italy Buoni Poliennali Del Tesoro, 1.100%, 01/04/27	2,984,512	0.06
ILS 4,260,000	Israel Government Bond - Fixed, 2.250%, 28/09/28	1,111,275	0.02	EUR 3,600,000	Italy Buoni Poliennali Del Tesoro, 2.200%, 01/06/27	3,900,347	0.08
ILS 3,500,000	Israel Government Bond - Fixed, 3.750%, 28/02/29	973,390	0.02	EUR 3,947,000	Italy Buoni Poliennali Del Tesoro, 2.050%, 01/08/27	4,247,303	0.09
ILS 3,400,000	Israel Government Bond - Fixed, 1.000%, 31/03/30	799,386	0.02	EUR 4,250,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 15/09/27	4,388,054	0.09
ILS 4,500,000	Israel Government Bond - Fixed, 1.300%, 30/04/32	1,017,052	0.02	EUR 3,259,000	Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27	4,072,382	0.09
Total Israel		7,756,619	0.16	EUR 3,500,000	Italy Buoni Poliennali Del Tesoro, 2.650%, 01/12/27	3,836,466	0.08
Italy				EUR 5,815,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/02/28	6,210,729	0.13
EUR 928,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24	1,017,714	0.02	EUR 4,100,000	Italy Buoni Poliennali Del Tesoro, 0.250%, 15/03/28	4,060,307	0.09
EUR 3,350,000	Italy Buoni Poliennali Del Tesoro, 0.350%, 01/02/25	3,588,857	0.08	EUR 3,750,000	Italy Buoni Poliennali Del Tesoro, 3.400%, 01/04/28	4,220,109	0.09
EUR 4,356,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/25	4,910,114	0.10	EUR 3,100,000	Italy Buoni Poliennali Del Tesoro, 0.500%, 15/07/28	3,074,646	0.06
EUR 3,300,000	Italy Buoni Poliennali Del Tesoro, 3.400%, 28/03/25	3,655,261	0.08	EUR 3,800,000	Italy Buoni Poliennali Del Tesoro, 3.800%, 01/08/28	4,342,364	0.09
EUR 3,258,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/05/25	3,523,300	0.07	EUR 5,460,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28	6,496,169	0.14
EUR 4,571,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25	4,942,713	0.10				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.47% (continued)				Government Bonds - 98.47% (continued)			
Italy (continued)				Japan			
EUR 5,134,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/12/28	5,629,420	0.12	JPY 700,000,000	Japan Government Five Year Bond, 0.100%, 20/12/24	4,972,393	0.10
EUR 2,250,000	Italy Buoni Poliennali Del Tesoro, 4.100%, 01/02/29	2,606,729	0.05	JPY 1,360,000,000	Japan Government Five Year Bond, 0.100%, 20/03/25	9,661,614	0.20
EUR 3,150,000	Italy Buoni Poliennali Del Tesoro, 0.450%, 15/02/29	3,058,437	0.06	JPY 1,850,000,000	Japan Government Five Year Bond, 0.100%, 20/06/25	13,145,655	0.28
EUR 3,500,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 15/06/29	3,810,446	0.08	JPY 1,800,000,000	Japan Government Five Year Bond, 0.100%, 20/09/25	12,788,580	0.27
EUR 4,418,000	Italy Buoni Poliennali Del Tesoro, 3.000%, 01/08/29	4,861,945	0.10	JPY 1,690,000,000	Japan Government Five Year Bond, 0.100%, 20/12/25	12,007,775	0.25
EUR 4,800,000	Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29	5,906,732	0.12	JPY 1,775,000,000	Japan Government Five Year Bond, 0.005%, 20/03/26	12,584,269	0.26
EUR 4,400,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 15/12/29	5,036,944	0.11	JPY 1,650,000,000	Japan Government Five Year Bond, 0.005%, 20/06/26	11,696,414	0.25
EUR 5,400,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30	6,077,374	0.13	JPY 1,700,000,000	Japan Government Five Year Bond, 0.005%, 20/09/26	12,046,148	0.25
EUR 4,600,000	Italy Buoni Poliennali Del Tesoro, 1.350%, 01/04/30	4,555,568	0.10	JPY 1,550,000,000	Japan Government Five Year Bond, 0.005%, 20/12/26	10,976,107	0.23
EUR 3,650,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 01/08/30	3,486,245	0.07	JPY 875,000,000	Japan Government Five Year Bond, 0.005%, 20/03/27	6,193,769	0.13
EUR 2,000,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 15/11/30	2,303,814	0.05	JPY 630,000,000	Japan Government Five Year Bond, 0.100%, 20/03/27	4,473,277	0.09
EUR 4,500,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/12/30	4,468,564	0.09	JPY 1,680,000,000	Japan Government Five Year Bond, 0.005%, 20/06/27	11,880,834	0.25
EUR 5,450,000	Italy Buoni Poliennali Del Tesoro, 0.900%, 01/04/31	5,091,525	0.11	JPY 1,500,000,000	Japan Government Five Year Bond, 0.100%, 20/09/27	10,639,169	0.22
EUR 4,100,000	Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31	5,326,634	0.11	JPY 1,100,000,000	Japan Government Five Year Bond, 0.200%, 20/12/27	7,822,422	0.16
EUR 4,750,000	Italy Buoni Poliennali Del Tesoro, 0.600%, 01/08/31	4,287,973	0.09	JPY 600,000,000	Japan Government Five Year Bond, 0.300%, 20/12/27	4,283,927	0.09
EUR 2,150,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 30/10/31	2,475,033	0.05	JPY 1,200,000,000	Japan Government Five Year Bond, 0.100%, 20/03/28	8,489,800	0.18
EUR 4,500,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 01/12/31	4,134,319	0.09	JPY 600,000,000	Japan Government Five Year Bond, 0.200%, 20/03/28	4,262,732	0.09
EUR 5,000,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/03/32	4,830,248	0.10	JPY 600,000,000	Japan Government Five Year Bond, 0.100%, 20/06/28	4,241,240	0.09
EUR 4,500,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 01/06/32	4,071,089	0.09	JPY 650,000,000	Japan Government Five Year Bond, 0.200%, 20/06/28	4,614,456	0.10
EUR 3,150,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/32	3,212,968	0.07	JPY 700,000,000	Japan Government Five Year Bond, 0.300%, 20/06/28	4,990,864	0.10
EUR 5,000,000	Italy Buoni Poliennali Del Tesoro, 5.750%, 01/02/33	6,450,494	0.14	JPY 700,000,000	Japan Government Five Year Bond, 0.300%, 20/09/28	4,984,757	0.10
EUR 4,300,000	Italy Buoni Poliennali Del Tesoro, 4.400%, 01/05/33	5,062,118	0.11	JPY 750,000,000	Japan Government Five Year Bond, 0.400%, 20/09/28	5,365,548	0.11
EUR 4,000,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/33	4,011,206	0.08	JPY 462,200,000	Japan Government Ten Year Bond, 0.300%, 20/12/24	3,289,593	0.07
EUR 4,000,000	Italy Buoni Poliennali Del Tesoro, 4.350%, 01/11/33	4,679,607	0.10	JPY 359,600,000	Japan Government Ten Year Bond, 0.500%, 20/12/24	2,564,388	0.05
EUR 3,150,000	Italy Buoni Poliennali Del Tesoro, 3.700%, perpetual	3,570,014	0.07	JPY 1,605,100,000	Japan Government Ten Year Bond, 0.400%, 20/03/25	11,446,100	0.24
Total Italy		252,092,122	5.29	JPY 1,681,600,000	Japan Government Ten Year Bond, 0.400%, 20/06/25	12,001,528	0.25
				JPY 1,650,900,000	Japan Government Ten Year Bond, 0.400%, 20/09/25	11,790,386	0.25
				JPY 1,802,000,000	Japan Government Ten Year Bond, 0.300%, 20/12/25	12,853,662	0.27
				JPY 1,911,300,000	Japan Government Ten Year Bond, 0.100%, 20/03/26	13,581,238	0.29

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 98.47% <i>(continued)</i>				Government Bonds - 98.47% <i>(continued)</i>			
Japan <i>(continued)</i>				Japan <i>(continued)</i>			
JPY 1,548,700,000	Japan Government Ten Year Bond, 0.100%, 20/06/26	11,005,569	0.23	JPY 1,364,000,000	Japan Government Ten Year Bond, 0.800%, 20/09/33	9,840,576	0.21
JPY 1,881,400,000	Japan Government Ten Year Bond, 0.100%, 20/09/26	13,367,308	0.28	JPY 30,000,000	Japan Government Thirty Year Bond, 2.800%, 20/09/29	243,577	0.01
JPY 1,731,600,000	Japan Government Ten Year Bond, 0.100%, 20/12/26	12,301,140	0.26	JPY 70,000,000	Japan Government Thirty Year Bond, 2.900%, 20/11/30	583,143	0.01
JPY 1,646,400,000	Japan Government Ten Year Bond, 0.100%, 20/03/27	11,690,164	0.25	JPY 50,000,000	Japan Government Thirty Year Bond, 2.400%, 20/11/31	407,813	0.01
JPY 1,630,900,000	Japan Government Ten Year Bond, 0.100%, 20/06/27	11,575,017	0.24	JPY 100,000,000	Japan Government Thirty Year Bond, 2.300%, 20/05/32	814,406	0.02
JPY 1,648,400,000	Japan Government Ten Year Bond, 0.100%, 20/09/27	11,689,048	0.25	JPY 134,600,000	Japan Government Twenty Year Bond, 2.000%, 20/12/24	973,840	0.02
JPY 1,570,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/27	11,129,093	0.23	JPY 108,400,000	Japan Government Twenty Year Bond, 2.100%, 20/12/24	785,073	0.02
JPY 2,047,700,000	Japan Government Ten Year Bond, 0.100%, 20/03/28	14,500,354	0.30	JPY 100,000,000	Japan Government Twenty Year Bond, 1.900%, 20/03/25	726,096	0.02
JPY 1,654,300,000	Japan Government Ten Year Bond, 0.100%, 20/06/28	11,698,968	0.25	JPY 118,900,000	Japan Government Twenty Year Bond, 2.000%, 20/03/25	864,365	0.02
JPY 1,743,300,000	Japan Government Ten Year Bond, 0.100%, 20/09/28	12,301,159	0.26	JPY 121,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/25	880,516	0.02
JPY 1,708,500,000	Japan Government Ten Year Bond, 0.100%, 20/12/28	12,046,270	0.25	JPY 114,700,000	Japan Government Twenty Year Bond, 1.900%, 20/06/25	836,339	0.02
JPY 1,500,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/29	10,566,286	0.22	JPY 75,200,000	Japan Government Twenty Year Bond, 2.100%, 20/06/25	549,886	0.01
JPY 1,549,900,000	Japan Government Ten Year Bond, 0.100%, 20/06/29	10,912,844	0.23	JPY 110,500,000	Japan Government Twenty Year Bond, 2.000%, 20/09/25	810,825	0.02
JPY 1,710,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/29	12,028,464	0.25	JPY 241,900,000	Japan Government Twenty Year Bond, 2.100%, 20/09/25	1,777,222	0.04
JPY 1,750,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/29	12,297,790	0.26	JPY 228,700,000	Japan Government Twenty Year Bond, 2.000%, 20/12/25	1,685,953	0.04
JPY 1,700,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/30	11,944,978	0.25	JPY 141,900,000	Japan Government Twenty Year Bond, 2.100%, 20/12/25	1,047,834	0.02
JPY 2,015,000,000	Japan Government Ten Year Bond, 0.100%, 20/06/30	14,132,728	0.30	JPY 163,900,000	Japan Government Twenty Year Bond, 2.100%, 20/03/26	1,215,648	0.03
JPY 2,021,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/30	14,118,759	0.30	JPY 141,900,000	Japan Government Twenty Year Bond, 2.200%, 20/03/26	1,055,262	0.02
JPY 2,020,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/30	14,074,233	0.30	JPY 141,900,000	Japan Government Twenty Year Bond, 2.300%, 20/03/26	1,057,144	0.02
JPY 1,910,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/31	13,270,016	0.28	JPY 100,000,000	Japan Government Twenty Year Bond, 2.200%, 20/06/26	747,219	0.02
JPY 1,950,000,000	Japan Government Ten Year Bond, 0.100%, 20/06/31	13,508,778	0.28	JPY 234,200,000	Japan Government Twenty Year Bond, 2.300%, 20/06/26	1,754,257	0.04
JPY 1,930,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/31	13,331,895	0.28	JPY 275,200,000	Japan Government Twenty Year Bond, 2.200%, 20/09/26	2,066,069	0.04
JPY 1,880,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/31	12,949,037	0.27	JPY 200,000,000	Japan Government Twenty Year Bond, 2.300%, 20/09/26	1,505,249	0.03
JPY 1,980,000,000	Japan Government Ten Year Bond, 0.200%, 20/03/32	13,732,476	0.29	JPY 398,900,000	Japan Government Twenty Year Bond, 2.100%, 20/12/26	3,002,219	0.06
JPY 1,780,000,000	Japan Government Ten Year Bond, 0.200%, 20/06/32	12,298,515	0.26	JPY 300,000,000	Japan Government Twenty Year Bond, 2.000%, 20/03/27	2,260,193	0.05
JPY 1,875,000,000	Japan Government Ten Year Bond, 0.200%, 20/09/32	12,939,468	0.27	JPY 200,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/27	1,511,945	0.03
JPY 1,750,000,000	Japan Government Ten Year Bond, 0.500%, 20/12/32	12,355,387	0.26	JPY 133,600,000	Japan Government Twenty Year Bond, 2.100%, 20/06/27	1,013,505	0.02
JPY 1,850,000,000	Japan Government Ten Year Bond, 0.500%, 20/03/33	13,030,965	0.27	JPY 308,700,000	Japan Government Twenty Year Bond, 2.300%, 20/06/27	2,356,985	0.05
JPY 1,875,000,000	Japan Government Ten Year Bond, 0.400%, 20/06/33	13,057,304	0.27	JPY 133,600,000	Japan Government Twenty Year Bond, 2.100%, 20/09/27	1,017,485	0.02

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 98.47% <i>(continued)</i>				Government Bonds - 98.47% <i>(continued)</i>			
Japan <i>(continued)</i>				Japan <i>(continued)</i>			
JPY 221,000,000	Japan Government Twenty Year Bond, 2.200%, 20/09/27	1,688,962	0.04	JPY 220,000,000	Japan Government Twenty Year Bond, 2.200%, 20/03/31	1,762,403	0.04
JPY 335,200,000	Japan Government Twenty Year Bond, 2.100%, 20/12/27	2,562,314	0.05	JPY 200,000,000	Japan Government Twenty Year Bond, 1.800%, 20/06/31	1,562,746	0.03
JPY 250,000,000	Japan Government Twenty Year Bond, 2.200%, 20/03/28	1,924,883	0.04	JPY 400,000,000	Japan Government Twenty Year Bond, 1.900%, 20/06/31	3,145,184	0.07
JPY 121,000,000	Japan Government Twenty Year Bond, 2.400%, 20/03/28	938,844	0.02	JPY 200,000,000	Japan Government Twenty Year Bond, 1.700%, 20/09/31	1,553,483	0.03
JPY 100,000,000	Japan Government Twenty Year Bond, 2.100%, 20/06/28	769,868	0.02	JPY 400,000,000	Japan Government Twenty Year Bond, 1.800%, 20/09/31	3,131,849	0.07
JPY 150,000,000	Japan Government Twenty Year Bond, 2.300%, 20/06/28	1,164,208	0.02	JPY 200,000,000	Japan Government Twenty Year Bond, 1.700%, 20/12/31	1,555,114	0.03
JPY 107,300,000	Japan Government Twenty Year Bond, 2.400%, 20/06/28	836,176	0.02	JPY 300,000,000	Japan Government Twenty Year Bond, 1.800%, 20/12/31	2,349,269	0.05
JPY 208,800,000	Japan Government Twenty Year Bond, 2.100%, 20/09/28	1,611,883	0.03	JPY 200,000,000	Japan Government Twenty Year Bond, 1.600%, 20/03/32	1,545,326	0.03
JPY 71,900,000	Japan Government Twenty Year Bond, 2.200%, 20/09/28	557,513	0.01	JPY 200,000,000	Japan Government Twenty Year Bond, 1.700%, 20/03/32	1,556,547	0.03
JPY 252,100,000	Japan Government Twenty Year Bond, 1.900%, 20/12/28	1,938,853	0.04	JPY 400,000,000	Japan Government Twenty Year Bond, 1.800%, 20/03/32	3,143,453	0.07
JPY 321,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/28	2,487,670	0.05	JPY 200,000,000	Japan Government Twenty Year Bond, 1.500%, 20/06/32	1,535,523	0.03
JPY 222,700,000	Japan Government Twenty Year Bond, 1.900%, 20/03/29	1,715,965	0.04	JPY 250,000,000	Japan Government Twenty Year Bond, 1.600%, 20/06/32	1,935,363	0.04
JPY 283,400,000	Japan Government Twenty Year Bond, 2.100%, 20/03/29	2,204,280	0.05	JPY 200,000,000	Japan Government Twenty Year Bond, 1.700%, 20/06/32	1,561,030	0.03
JPY 331,300,000	Japan Government Twenty Year Bond, 2.100%, 20/06/29	2,587,327	0.05	JPY 700,000,000	Japan Government Twenty Year Bond, 1.700%, 20/09/32	5,462,612	0.11
JPY 207,100,000	Japan Government Twenty Year Bond, 2.200%, 20/06/29	1,625,246	0.03	JPY 250,000,000	Japan Government Twenty Year Bond, 1.700%, 20/12/32	1,950,667	0.04
JPY 650,000,000	Japan Government Twenty Year Bond, 2.100%, 20/09/29	5,095,294	0.11	JPY 300,000,000	Japan Government Twenty Year Bond, 1.800%, 20/12/32	2,359,250	0.05
JPY 400,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/29	3,145,694	0.07	JPY 600,000,000	Japan Government Twenty Year Bond, 1.600%, 20/03/33	4,646,191	0.10
JPY 200,000,000	Japan Government Twenty Year Bond, 2.200%, 20/12/29	1,581,600	0.03	JPY 1,050,000,000	Japan Government Twenty Year Bond, 1.700%, 20/06/33	8,205,164	0.17
JPY 420,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/30	3,316,504	0.07	JPY 1,000,000,000	Japan Government Twenty Year Bond, 1.700%, 20/09/33	7,815,222	0.16
JPY 200,000,000	Japan Government Twenty Year Bond, 2.200%, 20/03/30	1,587,530	0.03	JPY 80,000,000	Japan Government Two Year Bond, 0.005%, 01/12/24	567,797	0.01
JPY 200,000,000	Japan Government Twenty Year Bond, 1.600%, 20/06/30	1,537,041	0.03	JPY 585,000,000	Japan Government Two Year Bond, 0.005%, 01/01/25	4,151,641	0.09
JPY 200,000,000	Japan Government Twenty Year Bond, 1.800%, 20/06/30	1,555,100	0.03	JPY 500,000,000	Japan Government Two Year Bond, 0.005%, 01/02/25	3,548,659	0.07
JPY 150,000,000	Japan Government Twenty Year Bond, 2.000%, 20/06/30	1,180,689	0.03	JPY 650,000,000	Japan Government Two Year Bond, 0.005%, 01/03/25	4,612,520	0.10
JPY 200,000,000	Japan Government Twenty Year Bond, 1.800%, 20/09/30	1,557,469	0.03	JPY 800,000,000	Japan Government Two Year Bond, 0.005%, 01/04/25	5,678,706	0.12
JPY 270,000,000	Japan Government Twenty Year Bond, 1.900%, 20/09/30	2,115,089	0.04	JPY 700,000,000	Japan Government Two Year Bond, 0.005%, 01/05/25	4,969,563	0.10
JPY 150,000,000	Japan Government Twenty Year Bond, 2.000%, 20/12/30	1,184,147	0.03	JPY 800,000,000	Japan Government Two Year Bond, 0.005%, 01/06/25	5,676,777	0.12
JPY 350,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/30	2,783,217	0.06	JPY 850,000,000	Japan Government Two Year Bond, 0.005%, 01/07/25	6,030,852	0.13
JPY 200,000,000	Japan Government Twenty Year Bond, 1.900%, 20/03/31	1,571,031	0.03	JPY 800,000,000	Japan Government Two Year Bond, 0.005%, 01/08/25	5,676,607	0.12
JPY 200,000,000	Japan Government Twenty Year Bond, 2.000%, 20/03/31	1,582,111	0.03	JPY 800,000,000	Japan Government Two Year Bond, 0.005%, 01/09/25	5,674,394	0.12

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.47% (continued)				Government Bonds - 98.47% (continued)			
Japan (continued)				Korea (continued)			
JPY 950,000,000	Japan Government Two Year Bond, 0.005%, 01/10/25	6,737,129	0.14	KRW 3,000,000,000	Korea Treasury Bond, 2.375%, 10/12/31	2,193,991	0.05
JPY 800,000,000	Japan Government Two Year Bond, 0.100%, 01/11/25	5,685,005	0.12	KRW 4,800,000,000	Korea Treasury Bond, 3.375%, 10/06/32	3,770,187	0.08
Total Japan		827,085,856	17.35	KRW 3,300,000,000	Korea Treasury Bond, 4.250%, 10/12/32	2,765,475	0.06
Korea				KRW 5,500,000,000	Korea Treasury Bond, 3.250%, 10/06/33	4,273,865	0.09
KRW 3,000,000,000	Korea Treasury Bond, 1.500%, 10/03/25	2,279,479	0.05	Total Korea		72,713,104	1.53
KRW 3,000,000,000	Korea Treasury Bond, 3.375%, 10/03/25	2,330,142	0.05	Latvia			
KRW 2,500,000,000	Korea Treasury Bond, 3.125%, 10/06/25	1,935,900	0.04	EUR 300,000	Latvia Government International Bond, 3.875%, 25/03/27	341,512	0.01
KRW 3,000,000,000	Korea Treasury Bond, 1.125%, 10/09/25	2,247,382	0.05	EUR 300,000	Latvia Government International Bond, 3.500%, 17/01/28	338,865	0.01
KRW 1,900,000,000	Korea Treasury Bond, 2.250%, 10/12/25	1,447,912	0.03	EUR 100,000	Latvia Government International Bond, 1.125%, 30/05/28	102,390	0.00
KRW 3,000,000,000	Korea Treasury Bond, 4.250%, 10/12/25	2,372,608	0.05	EUR 200,000	Latvia Government International Bond, 0.250%, 23/01/30	186,098	0.00
KRW 3,300,000,000	Korea Treasury Bond, 1.250%, 10/03/26	2,457,289	0.05	EUR 900,000	Latvia Government International Bond, 0.010%, perpetual	795,607	0.02
KRW 1,000,000,000	Korea Treasury Bond, 1.875%, 10/06/26	752,132	0.02	Total Latvia		1,764,472	0.04
KRW 5,500,000,000	Korea Treasury Bond, 3.125%, 10/06/26	4,266,933	0.09	Lithuania			
KRW 3,000,000,000	Korea Treasury Bond, 1.750%, 10/09/26	2,243,458	0.05	EUR 127,000	Lithuania Government International Bond, 2.125%, 29/10/26	137,082	0.00
KRW 1,000,000,000	Korea Treasury Bond, 1.500%, 10/12/26	739,602	0.02	EUR 42,000	Lithuania Government International Bond, 0.950%, 26/05/27	43,151	0.00
KRW 2,000,000,000	Korea Treasury Bond, 3.875%, 10/12/26	1,582,899	0.03	EUR 500,000	Lithuania Government International Bond, 4.125%, 25/04/28	572,065	0.01
KRW 3,500,000,000	Korea Treasury Bond, 2.375%, 10/03/27	2,651,558	0.06	EUR 350,000	Lithuania Government International Bond, 3.875%, 14/06/33	406,091	0.01
KRW 2,000,000,000	Korea Treasury Bond, 2.125%, 10/06/27	1,498,998	0.03	EUR 350,000	Lithuania Government International Bond, 0.750%, perpetual	332,604	0.01
KRW 3,000,000,000	Korea Treasury Bond, 3.125%, 10/09/27	2,324,170	0.05	Total Lithuania		1,490,993	0.03
KRW 1,200,000,000	Korea Treasury Bond, 2.375%, 10/12/27	904,041	0.02	Luxembourg			
KRW 7,000,000,000	Korea Treasury Bond, 3.250%, 10/03/28	5,446,643	0.11	EUR 200,000	Luxembourg Government Bond, 0.010%, 28/04/25	212,594	0.00
KRW 3,000,000,000	Korea Treasury Bond, 2.625%, 10/06/28	2,276,779	0.05	EUR 200,000	Luxembourg Government Bond, 0.010%, 13/11/26	206,621	0.00
KRW 5,000,000,000	Korea Treasury Bond, 3.500%, 10/09/28	3,935,835	0.08	EUR 384,000	Luxembourg Government Bond, 0.625%, 01/02/27	401,619	0.01
KRW 1,500,000,000	Korea Treasury Bond, 2.375%, 10/12/28	1,122,517	0.02	EUR 42,000	Luxembourg Government Bond, 2.250%, 19/03/28	46,253	0.00
KRW 2,650,000,000	Korea Treasury Bond, 1.875%, 10/06/29	1,923,939	0.04	EUR 100,000	Luxembourg Government Bond, 0.010%, 28/04/30	95,421	0.00
KRW 5,000,000,000	Korea Treasury Bond, 1.375%, 10/12/29	3,510,534	0.07	EUR 300,000	State of the Grand-Duchy of Luxembourg, 1.375%, 25/05/29	315,647	0.01
KRW 5,800,000,000	Korea Treasury Bond, 1.375%, 10/06/30	4,028,353	0.08	EUR 300,000	State of the Grand-Duchy of Luxembourg, 0.010%, 24/03/31	279,280	0.01
KRW 3,600,000,000	Korea Treasury Bond, 1.500%, 10/12/30	2,501,004	0.05	Total Luxembourg		1,557,435	0.03
KRW 4,100,000,000	Korea Treasury Bond, 2.000%, 10/06/31	2,929,479	0.06				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.47% (continued)				Government Bonds - 98.47% (continued)			
Malaysia				Mexico (continued)			
MYR 2,000,000	Malaysia Government Bond, 3.882%, 14/03/25	438,067	0.01	MXN 51,650,000	Mexican Bonos, 8.500%, 31/05/29	2,995,453	0.06
MYR 1,595,000	Malaysia Government Bond, 3.955%, 15/09/25	350,463	0.01	MXN 78,500,000	Mexican Bonos, 7.750%, 29/05/31	4,340,411	0.09
MYR 3,145,000	Malaysia Government Bond, 4.392%, 15/04/26	698,792	0.01	MXN 65,000,000	Mexican Bonos, 7.500%, 26/05/33	3,491,872	0.07
MYR 5,000,000	Malaysia Government Bond, 3.906%, 15/07/26	1,099,597	0.02	Total Mexico		27,164,739	0.57
MYR 420,000	Malaysia Government Bond, 3.900%, 30/11/26	92,487	0.00	Netherlands			
MYR 4,750,000	Malaysia Government Bond, 3.899%, 16/11/27	1,046,396	0.02	EUR 3,358,000	Netherlands Government Bond, 0.250%, 15/07/25	3,582,479	0.08
MYR 6,000,000	Malaysia Government Bond, 3.519%, 20/04/28	1,302,764	0.03	EUR 2,600,000	Netherlands Government Bond, 0.010%, 15/01/26	2,736,930	0.06
MYR 2,770,000	Malaysia Government Bond, 3.733%, 15/06/28	606,320	0.01	EUR 4,059,000	Netherlands Government Bond, 0.500%, 15/07/26	4,295,636	0.09
MYR 40,000	Malaysia Government Bond, 5.248%, 15/09/28	9,319	0.00	EUR 2,850,000	Netherlands Government Bond, 0.010%, 15/01/27	2,949,504	0.06
MYR 5,500,000	Malaysia Government Bond, 4.504%, 30/04/29	1,245,777	0.03	EUR 3,921,000	Netherlands Government Bond, 0.750%, 15/07/27	4,130,619	0.09
MYR 6,220,000	Malaysia Government Bond, 3.885%, 15/08/29	1,367,087	0.03	EUR 1,697,000	Netherlands Government Bond, 5.500%, 15/01/28	2,114,033	0.04
MYR 11,000,000	Malaysia Government Bond, 2.632%, 15/04/31	2,219,439	0.05	EUR 4,249,000	Netherlands Government Bond, 0.750%, 15/07/28	4,418,328	0.09
MYR 11,000,000	Malaysia Government Bond, 3.582%, 15/07/32	2,353,593	0.05	EUR 2,800,000	Netherlands Government Bond, 0.010%, 15/01/29	2,781,986	0.06
MYR 1,680,000	Malaysia Government Investment Issue, 4.128%, 15/08/25	370,024	0.01	EUR 2,736,000	Netherlands Government Bond, 0.250%, 15/07/29	2,730,155	0.06
MYR 4,600,000	Malaysia Government Investment Issue, 3.726%, 31/03/26	1,006,674	0.02	EUR 2,650,000	Netherlands Government Bond, 0.010%, 15/07/30	2,547,415	0.05
MYR 3,500,000	Malaysia Government Investment Issue, 4.070%, 30/09/26	773,184	0.02	EUR 2,600,000	Netherlands Government Bond, 0.010%, 15/07/31	2,438,749	0.05
MYR 840,000	Malaysia Government Investment Issue, 4.258%, 26/07/27	187,021	0.00	EUR 3,500,000	Netherlands Government Bond, 0.500%, 15/07/32	3,338,065	0.07
MYR 5,000,000	Malaysia Government Investment Issue, 3.422%, 30/09/27	1,082,339	0.02	EUR 2,520,000	Netherlands Government Bond, 2.500%, 15/01/33	2,833,547	0.06
MYR 2,000,000	Malaysia Government Investment Issue, 3.599%, 31/07/28	435,238	0.01	EUR 2,200,000	Netherlands Government Bond, 2.500%, 15/07/33	2,466,198	0.05
MYR 5,840,000	Malaysia Government Investment Issue, 4.369%, 31/10/28	1,312,481	0.03	EUR 1,300,000	Netherlands Government Bond, 2.500%, perpetual	1,463,416	0.03
MYR 5,650,000	Malaysia Government Investment Issue, 4.130%, 09/07/29	1,255,714	0.03	Total Netherlands		44,827,060	0.94
MYR 12,500,000	Malaysia Government Investment Issue, 3.465%, 15/10/30	2,670,593	0.06	New Zealand			
MYR 9,500,000	Malaysia Government Investment Issue, 4.193%, 07/10/32	2,124,072	0.04	NZD 1,045,000	New Zealand Government Bond, 2.750%, 15/04/25	643,314	0.01
MYR 5,000,000	Malaysia Government Investment Issue, 4.724%, 15/06/33	1,164,331	0.02	NZD 600,000	New Zealand Government Bond, 0.500%, 15/05/26	346,904	0.01
Total Malaysia		25,211,772	0.53	NZD 2,960,000	New Zealand Government Bond, 4.500%, 15/04/27	1,886,849	0.04
Mexico				NZD 1,100,000	New Zealand Government Bond, 0.250%, 15/05/28	588,074	0.01
MXN 15,000,000	Mexican Bonos, 5.000%, 06/03/25	838,076	0.02	NZD 2,804,000	New Zealand Government Bond, 3.000%, 20/04/29	1,678,826	0.03
MXN 75,225,000	Mexican Bonos, 5.750%, 05/03/26	4,095,541	0.09	NZD 1,500,000	New Zealand Government Bond, 4.500%, 15/05/30	964,683	0.02
MXN 20,000,000	Mexican Bonos, 7.000%, 03/09/26	1,112,096	0.02	NZD 2,500,000	New Zealand Government Bond, 1.500%, 15/05/31	1,308,183	0.03
MXN 104,500,000	Mexican Bonos, 5.500%, 04/03/27	5,526,723	0.12	NZD 1,450,000	New Zealand Government Bond, 2.000%, 15/05/32	770,919	0.02
MXN 69,575,000	Mexican Bonos, 7.500%, 03/06/27	3,898,164	0.08	NZD 3,000,000	New Zealand Government Bond, 3.500%, 14/04/33	1,779,423	0.04
MXN 15,000,000	Mexican Bonos, 8.500%, 01/03/29	866,403	0.02	Total New Zealand		9,967,175	0.21

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.47% (continued)				Government Bonds - 98.47% (continued)			
Norway				Portugal			
NOK 1,640,000	Norway Government Bond, 1.750%, 13/03/25	157,544	0.00	EUR 3,061,000	Portugal Obrigacoes do Tesouro OT, 2.875%, 15/10/25	3,407,404	0.07
NOK 8,140,000	Norway Government Bond, 1.500%, 19/02/26	767,640	0.02	EUR 1,565,000	Portugal Obrigacoes do Tesouro OT, 2.875%, 21/07/26	1,759,740	0.04
NOK 9,360,000	Norway Government Bond, 1.750%, 17/02/27	878,295	0.02	EUR 1,323,000	Portugal Obrigacoes do Tesouro OT, 4.125%, 14/04/27	1,546,889	0.03
NOK 9,680,000	Norway Government Bond, 2.000%, 26/04/28	905,492	0.02	EUR 1,250,000	Portugal Obrigacoes do Tesouro OT, 0.700%, 15/10/27	1,305,862	0.03
NOK 7,500,000	Norway Government Bond, 1.750%, 06/09/29	680,765	0.02	EUR 3,353,000	Portugal Obrigacoes do Tesouro OT, 2.125%, 17/10/28	3,686,632	0.08
NOK 6,000,000	Norway Government Bond, 1.375%, 19/08/30	524,602	0.01	EUR 3,118,000	Portugal Obrigacoes do Tesouro OT, 1.950%, 15/06/29	3,384,265	0.07
NOK 10,000,000	Norway Government Bond, 1.250%, 17/09/31	851,975	0.02	EUR 1,100,000	Portugal Obrigacoes do Tesouro OT, 3.875%, 15/02/30	1,317,355	0.03
NOK 7,500,000	Norway Government Bond, 2.125%, 18/05/32	676,630	0.01	EUR 2,300,000	Portugal Obrigacoes do Tesouro OT, 0.475%, 18/10/30	2,233,525	0.04
NOK 2,000,000	Norway Government Bond, 3.000%, 15/08/33	192,670	0.00	EUR 1,550,000	Portugal Obrigacoes do Tesouro OT, 0.300%, 17/10/31	1,444,179	0.03
Total Norway		5,635,613	0.12	EUR 1,800,000	Portugal Obrigacoes do Tesouro OT, 1.650%, 16/07/32	1,841,787	0.04
Peru				Total Portugal			
PEN 2,500,000	Peru Government Bond, 6.350%, 12/08/28	690,866	0.02			21,927,638	0.46
PEN 3,400,000	Peru Government Bond, 5.940%, 12/02/29	917,970	0.02	Romania			
PEN 4,000,000	Peru Government Bond, 6.150%, 12/08/32	1,056,285	0.02	RON 2,000,000	Romania Government Bond, 3.650%, 28/07/25	428,821	0.01
Total Peru		2,665,121	0.06	RON 2,000,000	Romania Government Bond, 4.850%, 22/04/26	432,725	0.01
Poland				RON 2,500,000	Romania Government Bond, 3.250%, 24/06/26	519,273	0.01
PLN 3,000,000	Republic of Poland Government Bond, 0.750%, 25/04/25	722,334	0.01	RON 2,000,000	Romania Government Bond, 7.200%, 31/05/27	456,128	0.01
PLN 1,475,000	Republic of Poland Government Bond, 3.250%, 25/07/25	365,201	0.01	RON 2,000,000	Romania Government Bond, 2.500%, 25/10/27	389,715	0.01
PLN 9,540,000	Republic of Poland Government Bond, 2.500%, 25/07/26	2,285,645	0.05	RON 1,000,000	Romania Government Bond, 4.150%, 26/01/28	206,388	0.00
PLN 8,500,000	Republic of Poland Government Bond, 0.250%, 25/10/26	1,900,900	0.04	RON 2,000,000	Romania Government Bond, 5.000%, 12/02/29	420,211	0.01
PLN 10,000,000	Republic of Poland Government Bond, 3.750%, 25/05/27	2,450,633	0.05	RON 2,400,000	Romania Government Bond, 4.850%, 25/07/29	498,231	0.01
PLN 8,710,000	Republic of Poland Government Bond, 2.500%, 25/07/27	2,047,429	0.04	RON 5,000,000	Romania Government Bond, 8.000%, 29/04/30	1,206,712	0.03
PLN 8,075,000	Republic of Poland Government Bond, 2.750%, 25/04/28	1,884,095	0.04	RON 2,850,000	Romania Government Bond, 4.150%, 24/10/30	561,489	0.01
PLN 9,500,000	Republic of Poland Government Bond, 7.500%, 25/07/28	2,659,323	0.06	RON 8,000,000	Romania Government Bond, 3.650%, 24/09/31	1,495,959	0.03
PLN 150,000	Republic of Poland Government Bond, 5.750%, 25/04/29	39,416	0.00	RON 2,000,000	Romania Government Bond, 6.700%, 25/02/32	454,650	0.01
PLN 9,500,000	Republic of Poland Government Bond, 2.750%, 25/10/29	2,158,213	0.05	RON 3,500,000	Romania Government Bond, 8.250%, 29/09/32	877,464	0.02
PLN 8,400,000	Republic of Poland Government Bond, 1.250%, 25/10/30	1,690,916	0.04	Total Romania		7,947,766	0.17
PLN 8,000,000	Republic of Poland Government Bond, 1.750%, 25/04/32	1,582,056	0.03	Singapore			
PLN 6,000,000	Republic of Poland Government Bond, 6.000%, 25/10/33	1,617,700	0.03	SGD 439,000	Singapore Government Bond, 2.375%, 01/06/25	327,834	0.01
Total Poland		21,403,861	0.45	SGD 1,300,000	Singapore Government Bond, 0.500%, 01/11/25	937,358	0.02
				SGD 1,210,000	Singapore Government Bond, 2.125%, 01/06/26	897,112	0.02

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 98.47% <i>(continued)</i>				Government Bonds - 98.47% <i>(continued)</i>			
Singapore <i>(continued)</i>				Slovenia <i>(continued)</i>			
SGD 2,000,000	Singapore Government Bond, 1.250%, 01/11/26	1,447,184	0.03	EUR 368,000	Slovenia Government Bond, 1.188%, 14/03/29	377,283	0.01
SGD 419,000	Singapore Government Bond, 3.500%, 01/03/27	323,479	0.00	EUR 200,000	Slovenia Government Bond, 0.275%, 14/01/30	191,034	0.00
SGD 1,131,000	Singapore Government Bond, 2.625%, 01/05/28	855,894	0.02	EUR 300,000	Slovenia Government Bond, 0.875%, 15/07/30	294,627	0.01
SGD 2,000,000	Singapore Government Bond, 2.875%, 01/08/28	1,529,315	0.03	EUR 300,000	Slovenia Government Bond, 0.010%, 12/02/31	272,311	0.01
SGD 1,297,000	Singapore Government Bond, 2.875%, 01/07/29	990,326	0.02	EUR 200,000	Slovenia Government Bond, 0.125%, 01/07/31	182,082	0.00
SGD 700,000	Singapore Government Bond, 2.875%, 01/09/30	534,841	0.01	EUR 500,000	Slovenia Government Bond, 2.250%, 03/03/32	529,293	0.01
SGD 2,000,000	Singapore Government Bond, 1.625%, 01/07/31	1,403,790	0.03	EUR 500,000	Slovenia Government Bond, 3.625%, 11/03/33	584,940	0.01
SGD 3,000,000	Singapore Government Bond, 2.625%, 01/08/32	2,257,676	0.05				
SGD 2,000,000	Singapore Government Bond, 3.375%, 01/09/33	1,602,259	0.03				
Total Singapore		13,107,068	0.27	Total Slovenia		3,633,786	0.08
Slovakia				Spain			
EUR 800,000	Slovakia Government Bond, 0.250%, 14/05/25	850,660	0.02	EUR 3,200,000	Spain Government Bond, 0.010%, 31/01/25	3,421,481	0.07
EUR 188,000	Slovakia Government Bond, 4.350%, 14/10/25	212,341	0.00	EUR 3,318,000	Spain Government Bond, 1.600%, 30/04/25	3,600,684	0.08
EUR 242,000	Slovakia Government Bond, 0.625%, 22/05/26	254,082	0.01	EUR 4,800,000	Spain Government Bond, 0.010%, 31/05/25	5,088,584	0.11
EUR 335,000	Slovakia Government Bond, 1.375%, 21/01/27	355,045	0.01	EUR 5,006,000	Spain Government Bond, 4.650%, 30/07/25	5,680,457	0.12
EUR 700,000	Slovakia Government Bond, 0.125%, 17/06/27	706,794	0.01	EUR 3,931,000	Spain Government Bond, 2.150%, 31/10/25	4,300,736	0.09
EUR 826,000	Slovakia Government Bond, 1.000%, 12/06/28	845,970	0.02	EUR 4,950,000	Spain Government Bond, 0.010%, 31/01/26	5,176,846	0.11
EUR 433,000	Slovakia Government Bond, 3.625%, 16/01/29	496,418	0.01	EUR 4,520,000	Spain Government Bond, 1.950%, 30/04/26	4,918,423	0.10
EUR 400,000	Slovakia Government Bond, 0.750%, 09/04/30	387,865	0.01	EUR 5,300,000	Spain Government Bond, 2.800%, 31/05/26	5,878,884	0.12
EUR 400,000	Slovakia Government Bond, 1.000%, 09/10/30	388,704	0.01	EUR 4,410,000	Spain Government Bond, 5.900%, 30/07/26	5,264,540	0.11
EUR 700,000	Slovakia Government Bond, 1.625%, 21/01/31	708,665	0.01	EUR 5,567,000	Spain Government Bond, 1.300%, 31/10/26	5,944,683	0.12
EUR 700,000	Slovakia Government Bond, 1.000%, 14/05/32	655,202	0.01	EUR 4,550,000	Spain Government Bond, 0.010%, 31/01/27	4,652,514	0.10
EUR 1,200,000	Slovakia Government Bond, 4.000%, 19/10/32	1,413,850	0.03	EUR 4,999,000	Spain Government Bond, 1.500%, 30/04/27	5,342,732	0.11
EUR 500,000	Slovakia Government Bond, 3.625%, 08/06/33	571,888	0.01	EUR 4,350,000	Spain Government Bond, 0.800%, 30/07/27	4,524,891	0.10
Total Slovakia		7,847,484	0.16	EUR 4,202,000	Spain Government Bond, 1.450%, 31/10/27	4,463,033	0.09
Slovenia				EUR 5,650,000	Spain Government Bond, 0.010%, 31/01/28	5,638,741	0.12
EUR 384,000	Slovenia Government Bond, 2.125%, 28/07/25	419,405	0.01	EUR 5,650,000	Spain Government Bond, 1.400%, 30/04/28	5,956,546	0.13
EUR 30,000	Slovenia Government Bond, 5.125%, 30/03/26	34,768	0.00	EUR 5,250,000	Spain Government Bond, 1.400%, 30/07/28	5,519,650	0.12
EUR 389,000	Slovenia Government Bond, 1.250%, 22/03/27	410,539	0.01	EUR 4,144,000	Spain Government Bond, 5.150%, 31/10/28	5,115,592	0.11
EUR 326,000	Slovenia Government Bond, 1.000%, 06/03/28	337,504	0.01	EUR 3,373,000	Spain Government Bond, 6.000%, 31/01/29	4,330,936	0.09
				EUR 4,952,000	Spain Government Bond, 1.450%, 30/04/29	5,168,873	0.11

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.47% (continued)				Government Bonds - 98.47% (continued)			
Spain (continued)				Switzerland (continued)			
EUR 1,250,000	Spain Government Bond, 3.500%, 31/05/29	1,442,300	0.03	CHF 1,050,000	Swiss Confederation Government Bond, 0.500%, 27/05/30	1,231,169	0.02
EUR 5,250,000	Spain Government Bond, 0.800%, 30/07/29	5,259,894	0.11	CHF 1,000,000	Swiss Confederation Government Bond, 2.250%, 22/06/31	1,321,428	0.03
EUR 4,800,000	Spain Government Bond, 0.600%, 31/10/29	4,731,685	0.10	CHF 1,000,000	Swiss Confederation Government Bond, 3.500%, 08/04/33	1,486,295	0.03
EUR 5,100,000	Spain Government Bond, 0.500%, 30/04/30	4,934,290	0.10	Total Switzerland		7,145,874	0.15
EUR 4,200,000	Spain Government Bond, 1.950%, 30/07/30	4,438,314	0.09	Thailand			
EUR 4,950,000	Spain Government Bond, 1.250%, 31/10/30	4,976,279	0.10	THB 40,000,000	Thailand Government Bond, 0.950%, 17/06/25	1,148,758	0.02
EUR 4,950,000	Spain Government Bond, 0.100%, 30/04/31	4,521,668	0.10	THB 25,300,000	Thailand Government Bond, 3.850%, 12/12/25	762,347	0.02
EUR 4,650,000	Spain Government Bond, 0.500%, 31/10/31	4,320,465	0.09	THB 50,000,000	Thailand Government Bond, 2.350%, 17/06/26	1,464,792	0.03
EUR 5,000,000	Spain Government Bond, 0.700%, 30/04/32	4,660,906	0.10	THB 26,900,000	Thailand Government Bond, 2.125%, 17/12/26	782,959	0.02
EUR 4,550,000	Spain Government Bond, 5.750%, 30/07/32	6,135,783	0.13	THB 50,000,000	Thailand Government Bond, 2.250%, 17/03/27	1,457,936	0.03
EUR 4,600,000	Spain Government Bond, 2.550%, 31/10/32	4,954,559	0.10	THB 94,000,000	Thailand Government Bond, 1.000%, 17/06/27	2,625,638	0.05
EUR 5,500,000	Spain Government Bond, 3.150%, 30/04/33	6,176,795	0.13	THB 100,000,000	Thailand Government Bond, 2.650%, 17/06/28	2,956,039	0.06
EUR 3,700,000	Spain Government Bond, 2.350%, 30/07/33	3,886,892	0.08	THB 39,100,000	Thailand Government Bond, 2.875%, 17/12/28	1,167,965	0.02
EUR 5,000,000	Spain Government Bond, 3.550%, 31/10/33	5,784,666	0.12	THB 25,000,000	Thailand Government Bond, 2.400%, 17/03/29	729,832	0.02
Total Spain		166,213,322	3.49	THB 18,400,000	Thailand Government Bond, 4.875%, 22/06/29	603,377	0.02
Sweden				THB 65,000,000	Thailand Government Bond, 1.600%, 17/12/29	1,809,850	0.04
SEK 5,630,000	Sweden Government Bond, 2.500%, 12/05/25	555,751	0.01	THB 110,000,000	Thailand Government Bond, 2.000%, 17/12/31	3,061,501	0.06
SEK 8,620,000	Sweden Government Bond, 1.000%, 12/11/26	825,695	0.02	THB 85,000,000	Thailand Government Bond, 3.350%, 17/06/33	2,627,137	0.05
SEK 12,780,000	Sweden Government Bond, 0.750%, 12/05/28	1,199,953	0.02	Total Thailand		21,198,131	0.44
SEK 8,500,000	Sweden Government Bond, 0.750%, 12/11/29	786,030	0.02	United Kingdom			
SEK 9,000,000	Sweden Government Bond, 0.125%, 12/05/31	781,560	0.02	GBP 4,850,000	United Kingdom Gilt, 0.250%, 31/01/25	5,917,908	0.12
SEK 12,000,000	Sweden Government Bond, 2.250%, 01/06/32	1,214,045	0.03	GBP 5,091,000	United Kingdom Gilt, 5.000%, 07/03/25	6,546,922	0.14
SEK 10,000,000	Sweden Government Bond, 1.750%, 11/11/33	966,883	0.02	GBP 9,150,000	United Kingdom Gilt, 0.625%, 07/06/25	11,115,722	0.23
SEK 7,000,000	Sweden Government International Bond, 0.125%, perpetual	615,214	0.01	GBP 7,766,000	United Kingdom Gilt, 2.000%, 07/09/25	9,601,804	0.20
Total Sweden		6,945,131	0.15	GBP 7,800,000	United Kingdom Gilt, 3.500%, 22/10/25	9,864,685	0.21
Switzerland				GBP 7,550,000	United Kingdom Gilt, 0.125%, 30/01/26	8,951,583	0.19
CHF 650,000	Swiss Confederation Government Bond, 1.250%, 28/05/26	777,482	0.02	GBP 8,785,000	United Kingdom Gilt, 1.500%, 22/07/26	10,650,134	0.22
CHF 677,000	Swiss Confederation Government Bond, 3.250%, 27/06/27	870,468	0.02	GBP 6,250,000	United Kingdom Gilt, 0.375%, 22/10/26	7,305,000	0.15
CHF 116,000	Swiss Confederation Government Bond, 4.000%, 08/04/28	156,274	0.00	GBP 6,550,000	United Kingdom Gilt, 4.125%, 29/01/27	8,479,779	0.18
CHF 1,141,000	Swiss Confederation Government Bond, 0.010%, 22/06/29	1,302,758	0.03	GBP 8,651,000	United Kingdom Gilt, 1.250%, 22/07/27	10,240,541	0.21

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 98.47% <i>(continued)</i>				Government Bonds - 98.47% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United States <i>(continued)</i>			
GBP 5,222,000	United Kingdom Gilt, 4.250%, 07/12/27	6,865,235	0.14	USD 8,500,000	United States Treasury Note/Bond, 4.625%, 28/02/25	8,493,359	0.18
GBP 6,500,000	United Kingdom Gilt, 0.125%, 31/01/28	7,272,879	0.15	USD 10,550,000	United States Treasury Note/Bond, 1.750%, 15/03/25	10,195,586	0.21
GBP 4,250,000	United Kingdom Gilt, 4.500%, 07/06/28	5,650,055	0.12	USD 8,000,000	United States Treasury Note/Bond, 0.500%, 31/03/25	7,606,562	0.16
GBP 7,906,000	United Kingdom Gilt, 1.625%, 22/10/28	9,333,458	0.20	USD 3,658,000	United States Treasury Note/Bond, 2.625%, 31/03/25	3,571,694	0.08
GBP 2,302,000	United Kingdom Gilt, 6.000%, 07/12/28	3,284,538	0.07	USD 9,500,000	United States Treasury Note/Bond, 3.875%, 31/03/25	9,417,246	0.20
GBP 6,000,000	United Kingdom Gilt, 0.500%, 31/01/29	6,641,987	0.14	USD 9,300,000	United States Treasury Note/Bond, 2.625%, 15/04/25	9,070,769	0.19
GBP 8,000,000	United Kingdom Gilt, 0.875%, 22/10/29	8,907,178	0.19	USD 8,100,000	United States Treasury Note/Bond, 0.375%, 30/04/25	7,665,574	0.16
GBP 8,000,000	United Kingdom Gilt, 0.375%, 22/10/30	8,352,997	0.18	USD 4,268,000	United States Treasury Note/Bond, 2.875%, 30/04/25	4,174,804	0.09
GBP 7,200,000	United Kingdom Gilt, 4.750%, 07/12/30	9,932,943	0.21	USD 9,500,000	United States Treasury Note/Bond, 3.875%, 30/04/25	9,414,648	0.20
GBP 7,800,000	United Kingdom Gilt, 0.250%, 31/07/31	7,865,557	0.17	USD 10,603,000	United States Treasury Note/Bond, 2.125%, 15/05/25	10,264,615	0.22
GBP 7,300,000	United Kingdom Gilt, 1.000%, 31/01/32	7,715,636	0.16	USD 8,200,000	United States Treasury Note/Bond, 2.750%, 15/05/25	8,003,969	0.17
GBP 7,600,000	United Kingdom Gilt, 4.250%, 07/06/32	10,260,776	0.22	USD 8,300,000	United States Treasury Note/Bond, 0.250%, 31/05/25	7,815,617	0.16
GBP 7,000,000	United Kingdom Gilt, 3.250%, 31/01/33	8,732,186	0.18	USD 4,100,000	United States Treasury Note/Bond, 2.875%, 31/05/25	4,006,309	0.08
GBP 3,950,000	United Kingdom Gilt, 0.875%, 31/07/33	3,944,728	0.08	USD 9,500,000	United States Treasury Note/Bond, 4.250%, 31/05/25	9,464,746	0.20
Total United Kingdom		193,434,231	4.06	USD 8,450,000	United States Treasury Note/Bond, 2.875%, 15/06/25	8,259,215	0.17
United States				USD 9,600,000	United States Treasury Note/Bond, 0.250%, 30/06/25	9,017,250	0.19
USD 3,350,000	United States Treasury Note/Bond, 1.000%, 15/12/24	3,230,395	0.07	USD 3,575,000	United States Treasury Note/Bond, 2.750%, 30/06/25	3,487,859	0.07
USD 1,000,000	United States Treasury Note/Bond, 1.750%, 31/12/24	970,430	0.02	USD 9,500,000	United States Treasury Note/Bond, 4.625%, 30/06/25	9,523,008	0.20
USD 496,000	United States Treasury Note/Bond, 2.250%, 31/12/24	483,716	0.01	USD 8,500,000	United States Treasury Note/Bond, 3.000%, 15/07/25	8,315,059	0.17
USD 2,850,000	United States Treasury Note/Bond, 4.250%, 31/12/24	2,834,971	0.06	USD 9,600,000	United States Treasury Note/Bond, 0.250%, 31/07/25	8,990,250	0.19
USD 8,250,000	United States Treasury Note/Bond, 1.125%, 15/01/25	7,947,715	0.17	USD 4,900,000	United States Treasury Note/Bond, 2.875%, 31/07/25	4,783,051	0.10
USD 4,700,000	United States Treasury Note/Bond, 1.375%, 31/01/25	4,535,500	0.10	USD 9,000,000	United States Treasury Note/Bond, 4.750%, 31/07/25	9,041,836	0.19
USD 4,129,000	United States Treasury Note/Bond, 2.500%, 31/01/25	4,032,227	0.08	USD 10,544,000	United States Treasury Note/Bond, 2.000%, 15/08/25	10,146,952	0.21
USD 8,500,000	United States Treasury Note/Bond, 4.125%, 31/01/25	8,447,207	0.18	USD 9,000,000	United States Treasury Note/Bond, 3.125%, 15/08/25	8,820,352	0.19
USD 10,150,000	United States Treasury Note/Bond, 1.500%, 15/02/25	9,795,939	0.21	USD 82,000	United States Treasury Note/Bond, 6.875%, 15/08/25	84,928	0.00
USD 10,800,000	United States Treasury Note/Bond, 2.000%, 15/02/25	10,481,062	0.22	USD 9,500,000	United States Treasury Note/Bond, 0.250%, 31/08/25	8,870,254	0.19
USD 78,000	United States Treasury Note/Bond, 7.625%, 15/02/25	80,593	0.00	USD 3,742,000	United States Treasury Note/Bond, 2.750%, 31/08/25	3,643,042	0.08
USD 6,200,000	United States Treasury Note/Bond, 1.125%, 28/02/25	5,954,180	0.13	USD 9,500,000	United States Treasury Note/Bond, 5.000%, 31/08/25	9,588,691	0.20
USD 4,833,000	United States Treasury Note/Bond, 2.750%, 28/02/25	4,728,788	0.10	USD 8,750,000	United States Treasury Note/Bond, 3.500%, 15/09/25	8,621,826	0.18

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 98.47% <i>(continued)</i>				Government Bonds - 98.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 10,050,000	United States Treasury Note/Bond, 0.250%, 30/09/25	9,359,848	0.20	USD 10,301,000	United States Treasury Note/Bond, 1.625%, 15/05/26	9,721,569	0.20
USD 4,768,000	United States Treasury Note/Bond, 3.000%, 30/09/25	4,658,858	0.10	USD 7,000,000	United States Treasury Note/Bond, 3.625%, 15/05/26	6,921,250	0.15
USD 10,500,000	United States Treasury Note/Bond, 5.000%, 30/09/25	10,608,281	0.22	USD 11,450,000	United States Treasury Note/Bond, 0.750%, 31/05/26	10,573,359	0.22
USD 8,000,000	United States Treasury Note/Bond, 4.250%, 15/10/25	7,985,938	0.17	USD 5,528,000	United States Treasury Note/Bond, 2.125%, 31/05/26	5,279,240	0.11
USD 10,300,000	United States Treasury Note/Bond, 0.250%, 31/10/25	9,568,137	0.20	USD 7,000,000	United States Treasury Note/Bond, 4.125%, 15/06/26	7,001,094	0.15
USD 3,666,000	United States Treasury Note/Bond, 3.000%, 31/10/25	3,581,081	0.08	USD 10,000,000	United States Treasury Note/Bond, 0.875%, 30/06/26	9,249,219	0.19
USD 10,500,000	United States Treasury Note/Bond, 5.000%, 31/10/25	10,620,996	0.22	USD 5,558,000	United States Treasury Note/Bond, 1.875%, 30/06/26	5,271,850	0.11
USD 10,341,000	United States Treasury Note/Bond, 2.250%, 15/11/25	9,960,484	0.21	USD 8,500,000	United States Treasury Note/Bond, 4.500%, 15/07/26	8,581,680	0.18
USD 8,750,000	United States Treasury Note/Bond, 4.500%, 15/11/25	8,780,420	0.18	USD 11,600,000	United States Treasury Note/Bond, 0.625%, 31/07/26	10,627,594	0.22
USD 9,900,000	United States Treasury Note/Bond, 0.375%, 30/11/25	9,195,012	0.19	USD 4,678,000	United States Treasury Note/Bond, 1.875%, 31/07/26	4,426,923	0.09
USD 4,158,000	United States Treasury Note/Bond, 2.875%, 30/11/25	4,050,964	0.09	USD 10,422,000	United States Treasury Note/Bond, 1.500%, 15/08/26	9,755,969	0.20
USD 12,000,000	United States Treasury Note/Bond, 4.875%, 30/11/25	12,126,094	0.25	USD 8,700,000	United States Treasury Note/Bond, 4.375%, 15/08/26	8,761,172	0.18
USD 8,000,000	United States Treasury Note/Bond, 4.000%, 15/12/25	7,958,750	0.17	USD 80,000	United States Treasury Note/Bond, 6.750%, 15/08/26	84,962	0.00
USD 11,200,000	United States Treasury Note/Bond, 0.375%, 31/12/25	10,381,437	0.22	USD 12,600,000	United States Treasury Note/Bond, 0.750%, 31/08/26	11,556,562	0.24
USD 3,700,000	United States Treasury Note/Bond, 2.625%, 31/12/25	3,586,398	0.08	USD 3,758,000	United States Treasury Note/Bond, 1.375%, 31/08/26	3,504,335	0.07
USD 8,000,000	United States Treasury Note/Bond, 3.875%, 15/01/26	7,940,625	0.17	USD 8,000,000	United States Treasury Note/Bond, 4.625%, 15/09/26	8,112,500	0.17
USD 11,550,000	United States Treasury Note/Bond, 0.375%, 31/01/26	10,670,215	0.22	USD 10,250,000	United States Treasury Note/Bond, 0.875%, 30/09/26	9,417,988	0.20
USD 4,955,000	United States Treasury Note/Bond, 2.625%, 31/01/26	4,800,156	0.10	USD 2,500,000	United States Treasury Note/Bond, 1.625%, 30/09/26	2,344,727	0.05
USD 10,773,000	United States Treasury Note/Bond, 1.625%, 15/02/26	10,210,784	0.21	USD 8,000,000	United States Treasury Note/Bond, 4.625%, 15/10/26	8,121,875	0.17
USD 8,200,000	United States Treasury Note/Bond, 4.000%, 15/02/26	8,164,125	0.17	USD 11,700,000	United States Treasury Note/Bond, 1.125%, 31/10/26	10,799,648	0.23
USD 165,000	United States Treasury Note/Bond, 6.000%, 15/02/26	170,195	0.00	USD 4,300,000	United States Treasury Note/Bond, 1.625%, 31/10/26	4,026,883	0.08
USD 12,000,000	United States Treasury Note/Bond, 0.500%, 28/02/26	11,089,688	0.23	USD 10,520,000	United States Treasury Note/Bond, 2.000%, 15/11/26	9,950,441	0.21
USD 5,805,000	United States Treasury Note/Bond, 2.500%, 28/02/26	5,603,186	0.12	USD 10,000,000	United States Treasury Note/Bond, 4.625%, 15/11/26	10,161,719	0.21
USD 8,500,000	United States Treasury Note/Bond, 4.625%, 15/03/26	8,576,367	0.18	USD 604,000	United States Treasury Note/Bond, 6.500%, 15/11/26	642,080	0.01
USD 11,300,000	United States Treasury Note/Bond, 0.750%, 31/03/26	10,487,812	0.22	USD 10,500,000	United States Treasury Note/Bond, 1.250%, 30/11/26	9,711,680	0.20
USD 4,408,000	United States Treasury Note/Bond, 2.250%, 31/03/26	4,228,925	0.09	USD 3,500,000	United States Treasury Note/Bond, 1.625%, 30/11/26	3,272,500	0.07
USD 7,000,000	United States Treasury Note/Bond, 3.750%, 15/04/26	6,936,562	0.15	USD 11,500,000	United States Treasury Note/Bond, 1.250%, 31/12/26	10,618,633	0.22
USD 11,000,000	United States Treasury Note/Bond, 0.750%, 30/04/26	10,179,297	0.21	USD 4,300,000	United States Treasury Note/Bond, 1.750%, 31/12/26	4,030,242	0.08
USD 3,173,000	United States Treasury Note/Bond, 2.375%, 30/04/26	3,049,550	0.06	USD 14,600,000	United States Treasury Note/Bond, 1.500%, 31/01/27	13,559,750	0.28

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 98.47% (continued)				Government Bonds - 98.47% (continued)			
United States (continued)				United States (continued)			
USD 8,419,000	United States Treasury Note/Bond, 2.250%, 15/02/27	7,994,761	0.17	USD 8,000,000	United States Treasury Note/Bond, 3.500%, 31/01/28	7,879,375	0.17
USD 73,000	United States Treasury Note/Bond, 6.625%, 15/02/27	78,378	0.00	USD 10,667,000	United States Treasury Note/Bond, 2.750%, 15/02/28	10,201,152	0.21
USD 2,300,000	United States Treasury Note/Bond, 1.125%, 28/02/27	2,107,555	0.04	USD 12,500,000	United States Treasury Note/Bond, 1.125%, 29/02/28	11,183,594	0.23
USD 9,500,000	United States Treasury Note/Bond, 1.875%, 28/02/27	8,909,961	0.19	USD 7,500,000	United States Treasury Note/Bond, 4.000%, 29/02/28	7,530,469	0.16
USD 3,650,000	United States Treasury Note/Bond, 0.625%, 31/03/27	3,281,863	0.07	USD 10,300,000	United States Treasury Note/Bond, 1.250%, 31/03/28	9,245,055	0.19
USD 10,700,000	United States Treasury Note/Bond, 2.500%, 31/03/27	10,231,039	0.21	USD 9,500,000	United States Treasury Note/Bond, 3.625%, 31/03/28	9,403,516	0.20
USD 5,500,000	United States Treasury Note/Bond, 0.500%, 30/04/27	4,912,187	0.10	USD 12,200,000	United States Treasury Note/Bond, 1.250%, 30/04/28	10,931,391	0.23
USD 10,000,000	United States Treasury Note/Bond, 2.750%, 30/04/27	9,624,219	0.20	USD 8,500,000	United States Treasury Note/Bond, 3.500%, 30/04/28	8,372,500	0.18
USD 9,922,000	United States Treasury Note/Bond, 2.375%, 15/05/27	9,429,001	0.20	USD 12,928,000	United States Treasury Note/Bond, 2.875%, 15/05/28	12,407,850	0.26
USD 5,200,000	United States Treasury Note/Bond, 0.500%, 31/05/27	4,632,469	0.10	USD 11,000,000	United States Treasury Note/Bond, 1.250%, 31/05/28	9,835,547	0.21
USD 8,800,000	United States Treasury Note/Bond, 2.625%, 31/05/27	8,428,063	0.18	USD 7,500,000	United States Treasury Note/Bond, 3.625%, 31/05/28	7,427,930	0.16
USD 7,000,000	United States Treasury Note/Bond, 0.500%, 30/06/27	6,220,703	0.13	USD 11,500,000	United States Treasury Note/Bond, 1.250%, 30/06/28	10,263,750	0.22
USD 9,400,000	United States Treasury Note/Bond, 3.250%, 30/06/27	9,189,969	0.19	USD 9,000,000	United States Treasury Note/Bond, 4.000%, 30/06/28	9,050,625	0.19
USD 8,000,000	United States Treasury Note/Bond, 0.375%, 31/07/27	7,060,625	0.15	USD 11,750,000	United States Treasury Note/Bond, 1.000%, 31/07/28	10,341,836	0.22
USD 8,000,000	United States Treasury Note/Bond, 2.750%, 31/07/27	7,684,375	0.16	USD 8,500,000	United States Treasury Note/Bond, 4.125%, 31/07/28	8,595,625	0.18
USD 8,327,000	United States Treasury Note/Bond, 2.250%, 15/08/27	7,856,004	0.16	USD 12,070,000	United States Treasury Note/Bond, 2.875%, 15/08/28	11,560,797	0.24
USD 292,000	United States Treasury Note/Bond, 6.375%, 15/08/27	314,858	0.01	USD 637,000	United States Treasury Note/Bond, 5.500%, 15/08/28	680,744	0.01
USD 6,750,000	United States Treasury Note/Bond, 0.500%, 31/08/27	5,967,949	0.13	USD 12,500,000	United States Treasury Note/Bond, 1.125%, 31/08/28	11,045,898	0.23
USD 8,250,000	United States Treasury Note/Bond, 3.125%, 31/08/27	8,023,125	0.17	USD 9,000,000	United States Treasury Note/Bond, 4.375%, 31/08/28	9,201,094	0.19
USD 9,500,000	United States Treasury Note/Bond, 0.375%, 30/09/27	8,338,477	0.18	USD 12,750,000	United States Treasury Note/Bond, 1.250%, 30/09/28	11,308,652	0.24
USD 8,000,000	United States Treasury Note/Bond, 4.125%, 30/09/27	8,054,375	0.17	USD 9,000,000	United States Treasury Note/Bond, 4.625%, 30/09/28	9,298,828	0.20
USD 8,500,000	United States Treasury Note/Bond, 0.500%, 31/10/27	7,479,336	0.16	USD 11,000,000	United States Treasury Note/Bond, 1.375%, 31/10/28	9,801,172	0.21
USD 8,000,000	United States Treasury Note/Bond, 4.125%, 31/10/27	8,055,000	0.17	USD 11,000,000	United States Treasury Note/Bond, 4.875%, 31/10/28	11,492,422	0.24
USD 9,560,000	United States Treasury Note/Bond, 2.250%, 15/11/27	8,993,869	0.19	USD 11,566,000	United States Treasury Note/Bond, 3.125%, 15/11/28	11,186,491	0.23
USD 695,000	United States Treasury Note/Bond, 6.125%, 15/11/27	748,700	0.02	USD 1,274,000	United States Treasury Note/Bond, 5.250%, 15/11/28	1,350,042	0.03
USD 8,900,000	United States Treasury Note/Bond, 0.625%, 30/11/27	7,849,383	0.16	USD 10,500,000	United States Treasury Note/Bond, 1.500%, 30/11/28	9,397,500	0.20
USD 8,200,000	United States Treasury Note/Bond, 3.875%, 30/11/27	8,187,187	0.17	USD 11,000,000	United States Treasury Note/Bond, 4.375%, 30/11/28	11,268,125	0.24
USD 9,000,000	United States Treasury Note/Bond, 3.875%, 31/12/27	8,992,266	0.19	USD 14,500,000	United States Treasury Note/Bond, 1.375%, 31/12/28	12,877,812	0.27
USD 10,500,000	United States Treasury Note/Bond, 0.750%, 31/01/28	9,263,789	0.19	USD 10,500,000	United States Treasury Note/Bond, 1.750%, 31/01/29	9,483,633	0.20

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 98.47% <i>(continued)</i>				Government Bonds - 98.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 12,693,000	United States Treasury Note/Bond, 2.625%, 15/02/29	11,966,127	0.25	USD 18,300,000	United States Treasury Note/Bond, 0.625%, 15/08/30	14,871,609	0.31
USD 628,000	United States Treasury Note/Bond, 5.250%, 15/02/29	665,925	0.01	USD 5,750,000	United States Treasury Note/Bond, 4.125%, 31/08/30	5,831,758	0.12
USD 9,600,000	United States Treasury Note/Bond, 1.875%, 28/02/29	8,715,000	0.18	USD 7,000,000	United States Treasury Note/Bond, 4.625%, 30/09/30	7,308,437	0.15
USD 10,000,000	United States Treasury Note/Bond, 2.375%, 31/03/29	9,294,531	0.20	USD 6,500,000	United States Treasury Note/Bond, 4.875%, 31/10/30	6,886,953	0.14
USD 9,100,000	United States Treasury Note/Bond, 2.875%, 30/04/29	8,667,750	0.18	USD 18,650,000	United States Treasury Note/Bond, 0.875%, 15/11/30	15,348,367	0.32
USD 9,565,000	United States Treasury Note/Bond, 2.375%, 15/05/29	8,879,757	0.19	USD 7,000,000	United States Treasury Note/Bond, 4.375%, 30/11/30	7,211,094	0.15
USD 7,500,000	United States Treasury Note/Bond, 2.750%, 31/05/29	7,091,602	0.15	USD 19,100,000	United States Treasury Note/Bond, 1.125%, 15/02/31	15,972,375	0.34
USD 8,700,000	United States Treasury Note/Bond, 3.250%, 30/06/29	8,433,562	0.18	USD 1,800,000	United States Treasury Note/Bond, 5.375%, 15/02/31	1,969,312	0.04
USD 7,400,000	United States Treasury Note/Bond, 2.625%, 31/07/29	6,939,812	0.15	USD 19,300,000	United States Treasury Note/Bond, 1.625%, 15/05/31	16,582,922	0.35
USD 9,534,000	United States Treasury Note/Bond, 1.625%, 15/08/29	8,496,433	0.18	USD 22,200,000	United States Treasury Note/Bond, 1.250%, 15/08/31	18,412,125	0.39
USD 603,000	United States Treasury Note/Bond, 6.125%, 15/08/29	669,142	0.01	USD 23,250,000	United States Treasury Note/Bond, 1.375%, 15/11/31	19,341,094	0.41
USD 6,500,000	United States Treasury Note/Bond, 3.125%, 31/08/29	6,252,187	0.13	USD 20,650,000	United States Treasury Note/Bond, 1.875%, 15/02/32	17,788,039	0.37
USD 7,300,000	United States Treasury Note/Bond, 3.875%, 30/09/29	7,296,578	0.15	USD 19,350,000	United States Treasury Note/Bond, 2.875%, 15/05/32	17,965,266	0.38
USD 8,000,000	United States Treasury Note/Bond, 4.000%, 31/10/29	8,050,000	0.17	USD 18,750,000	United States Treasury Note/Bond, 2.750%, 15/08/32	17,206,055	0.36
USD 7,000,000	United States Treasury Note/Bond, 1.750%, 15/11/29	6,256,797	0.13	USD 19,300,000	United States Treasury Note/Bond, 4.125%, 15/11/32	19,658,859	0.41
USD 8,000,000	United States Treasury Note/Bond, 3.875%, 30/11/29	7,997,500	0.17	USD 19,550,000	United States Treasury Note/Bond, 3.500%, 15/02/33	18,997,102	0.40
USD 6,500,000	United States Treasury Note/Bond, 3.500%, 31/01/30	6,366,953	0.13	USD 19,000,000	United States Treasury Note/Bond, 3.375%, 15/05/33	18,275,625	0.38
USD 11,350,000	United States Treasury Note/Bond, 1.500%, 15/02/30	9,902,875	0.21	USD 22,350,000	United States Treasury Note/Bond, 3.875%, 15/08/33	22,367,461	0.47
USD 6,800,000	United States Treasury Note/Bond, 4.000%, 28/02/30	6,843,031	0.14	USD 8,000,000	United States Treasury Note/Bond, 4.500%, 15/11/33	8,416,250	0.18
USD 6,000,000	United States Treasury Note/Bond, 3.625%, 31/03/30	5,916,094	0.12	USD 9,500,000	United States Treasury Note/Bond, 0.625%, perpetual	8,357,773	0.18
USD 7,000,000	United States Treasury Note/Bond, 3.500%, 30/04/30	6,852,891	0.14	USD 6,250,000	United States Treasury Note/Bond, 3.875%, perpetual	6,248,047	0.13
USD 15,400,000	United States Treasury Note/Bond, 0.625%, 15/05/30	12,606,344	0.26	Total United States		1,664,704,233	34.93
USD 700,000	United States Treasury Note/Bond, 6.250%, 15/05/30	791,437	0.02	Total Government Bonds		4,692,976,958	98.47
USD 6,500,000	United States Treasury Note/Bond, 3.750%, 31/05/30	6,452,266	0.14	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		4,692,976,958	98.47
USD 6,500,000	United States Treasury Note/Bond, 3.750%, 30/06/30	6,452,266	0.14	TOTAL INVESTMENTS		4,692,976,958	98.47
USD 6,750,000	United States Treasury Note/Bond, 4.000%, 31/07/30	6,798,516	0.14				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives

Forward Foreign Exchange Contracts Hedge – (0.37)%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought AUD / Sold EUR, due 04/01/24	Bank of Montreal	1,317,000	805,295	9,080	0.00
Bought AUD / Sold EUR, due 04/01/24	Barclays Bank PLC	3,584,000	2,194,024	21,900	0.00
Bought AUD / Sold EUR, due 04/01/24	Westpac Banking Corporation	1,879,000	1,148,954	12,936	0.00
Bought AUD / Sold USD, due 04/01/24	Barclays Bank PLC	5,537,000	3,654,733	123,561	0.00
Bought AUD / Sold USD, due 04/01/24	Citibank NA	971,000	643,172	19,410	0.00
Bought AUD / Sold USD, due 04/01/24	Westpac Banking Corporation	2,766,000	1,831,725	55,715	0.00
Bought CAD / Sold EUR, due 04/01/24	Barclays Bank PLC	5,393,000	3,679,132	25,764	0.00
Bought CAD / Sold EUR, due 04/01/24	BNP Paribas SA	29,475,000	20,177,384	64,167	0.00
Bought CAD / Sold EUR, due 04/01/24	Westpac Banking Corporation	1,898,000	1,294,958	8,922	0.00
Bought CAD / Sold GBP, due 04/01/24	HSBC Bank PLC	61,387,000	36,492,094	35,814	0.00
Bought CAD / Sold USD, due 04/01/24	Barclays Bank PLC	5,608,000	4,141,061	112,072	0.00
Bought CAD / Sold USD, due 04/01/24	BNP Paribas SA	14,302,000	10,839,812	6,889	0.00
Bought CAD / Sold USD, due 04/01/24	Westpac Banking Corporation	2,866,000	2,117,995	55,592	0.00
Bought CHF / Sold AUD, due 04/01/24	UBS AG	6,619,791	11,432,000	64,378	0.00
Bought CHF / Sold AUD, due 05/02/24	BNP Paribas SA	3,241,883	5,570,000	59,873	0.00
Bought CHF / Sold AUD, due 05/02/24	Westpac Banking Corporation	180,032	311,000	2,177	0.00
Bought CHF / Sold CAD, due 04/01/24	UBS AG	7,399,251	11,495,000	73,505	0.00
Bought CHF / Sold CAD, due 05/02/24	BNP Paribas SA	3,514,895	5,457,000	49,602	0.00
Bought CHF / Sold CAD, due 05/02/24	Westpac Banking Corporation	204,465	317,000	3,219	0.00
Bought CHF / Sold CLP, due 04/01/24	UBS AG	250,534	248,931,000	12,625	0.00
Bought CHF / Sold CLP, due 05/02/24	UBS AG	247,893	248,931,000	11,012	0.00
Bought CHF / Sold CNY, due 04/01/24	BNP Paribas SA	337,135	2,772,000	9,672	0.00
Bought CHF / Sold CNY, due 04/01/24	Merrill Lynch International	561,303	4,601,000	18,100	0.00
Bought CHF / Sold CNY, due 04/01/24	UBS AG	37,720,628	307,253,000	1,490,360	0.03
Bought CHF / Sold CNY, due 05/02/24	UBS AG	17,712,367	148,752,000	72,654	0.00
Bought CHF / Sold CNY, due 05/02/24	Westpac Banking Corporation	1,062,578	8,766,000	26,672	0.00
Bought CHF / Sold COP, due 05/02/24	Royal Bank of Canada	830,497	3,820,257,000	10,484	0.00
Bought CHF / Sold CZK, due 04/01/24	UBS AG	1,413,158	35,798,000	77,352	0.00
Bought CHF / Sold CZK, due 05/02/24	UBS AG	697,939	18,350,000	11,840	0.00
Bought CHF / Sold DKK, due 04/01/24	HSBC Bank PLC	698,653	5,421,000	26,752	0.00
Bought CHF / Sold DKK, due 05/02/24	BNP Paribas SA	484,106	3,831,000	8,466	0.00
Bought CHF / Sold EUR, due 04/01/24	BNP Paribas SA	3,015,607	3,193,050	55,632	0.00
Bought CHF / Sold EUR, due 04/01/24	Goldman Sachs International	47,226,201	49,152,999	1,812,505	0.04
Bought CHF / Sold EUR, due 04/01/24	Merrill Lynch International	48,613,287	50,621,001	1,838,870	0.04
Bought CHF / Sold EUR, due 05/02/24	Barclays Bank PLC	21,952,213	23,327,001	367,740	0.01
Bought CHF / Sold EUR, due 05/02/24	Goldman Sachs International	21,954,672	23,326,999	370,674	0.01
Bought CHF / Sold EUR, due 05/02/24	Westpac Banking Corporation	2,622,682	2,777,000	54,920	0.00
Bought CHF / Sold GBP, due 04/01/24	Barclays Bank PLC	16,466,724	14,863,000	617,363	0.01
Bought CHF / Sold GBP, due 04/01/24	BNP Paribas SA	2,942,000	2,706,180	45,659	0.00
Bought CHF / Sold GBP, due 04/01/24	Citibank NA	359,427	327,000	10,189	0.00
Bought CHF / Sold GBP, due 05/02/24	Royal Bank of Canada	7,514,019	6,930,000	121,472	0.00

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – (0.37)% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold GBP, due 05/02/24	Westpac Banking Corporation	468,524	429,000	11,537	0.00
Bought CHF / Sold HUF, due 04/01/24	UBS AG	643,109	254,156,000	29,668	0.00
Bought CHF / Sold HUF, due 05/02/24	UBS AG	447,100	182,311,000	8,456	0.00
Bought CHF / Sold IDR, due 04/01/24	UBS AG	2,620,804	46,494,376,000	94,214	0.00
Bought CHF / Sold IDR, due 05/02/24	BNP Paribas SA	1,231,356	22,154,566,000	29,450	0.00
Bought CHF / Sold ILS, due 04/01/24	UBS AG	839,141	3,525,000	18,087	0.00
Bought CHF / Sold ILS, due 05/02/24	UBS AG	617,135	2,627,000	5,678	0.00
Bought CHF / Sold JPY, due 05/02/24	BNP Paribas SA	16,496,851	2,752,411,000	47,278	0.00
Bought CHF / Sold JPY, due 05/02/24	Royal Bank of Canada	16,498,147	2,752,411,000	48,823	0.00
Bought CHF / Sold JPY, due 05/02/24	Westpac Banking Corporation	1,990,670	327,372,000	39,638	0.00
Bought CHF / Sold KRW, due 04/01/24	Royal Bank of Canada	6,414,942	9,474,701,000	264,669	0.01
Bought CHF / Sold KRW, due 05/02/24	Barclays Bank PLC	3,302,917	4,995,431,000	51,561	0.00
Bought CHF / Sold MXN, due 04/01/24	BNP Paribas SA	2,464,560	48,771,000	48,717	0.00
Bought CHF / Sold MXN, due 06/02/24	UBS AG	1,274,135	25,558,000	18,009	0.00
Bought CHF / Sold MYR, due 04/01/24	Barclays Bank PLC	363,721	1,947,000	8,404	0.00
Bought CHF / Sold MYR, due 04/01/24	Goldman Sachs International	1,944,063	10,329,000	61,802	0.00
Bought CHF / Sold MYR, due 05/02/24	Goldman Sachs International	1,204,032	6,522,000	12,810	0.00
Bought CHF / Sold NOK, due 05/02/24	HSBC Bank PLC	481,155	5,739,000	8,017	0.00
Bought CHF / Sold NZD, due 04/01/24	UBS AG	1,010,609	1,880,000	10,426	0.00
Bought CHF / Sold NZD, due 05/02/24	BNP Paribas SA	519,071	965,000	7,717	0.00
Bought CHF / Sold PEN, due 04/01/24	Merrill Lynch International	34,098	145,000	1,352	0.00
Bought CHF / Sold PEN, due 05/02/24	Royal Bank of Canada	33,554	145,000	875	0.00
Bought CHF / Sold PLN, due 04/01/24	UBS AG	1,964,873	8,890,000	73,781	0.00
Bought CHF / Sold PLN, due 05/02/24	BNP Paribas SA	991,867	4,577,000	18,966	0.00
Bought CHF / Sold RON, due 04/01/24	HSBC Bank PLC	859,429	4,456,000	31,694	0.00
Bought CHF / Sold RON, due 05/02/24	UBS AG	415,452	2,198,000	7,372	0.00
Bought CHF / Sold SEK, due 04/01/24	UBS AG	760,526	8,995,000	11,026	0.00
Bought CHF / Sold SEK, due 05/02/24	BNP Paribas SA	402,008	4,725,000	9,766	0.00
Bought CHF / Sold SGD, due 04/01/24	BNP Paribas SA	1,175,300	1,790,000	39,374	0.00
Bought CHF / Sold SGD, due 05/02/24	HSBC Bank PLC	565,285	878,000	7,276	0.00
Bought CHF / Sold THB, due 04/01/24	UBS AG	1,527,787	60,871,000	31,713	0.00
Bought CHF / Sold THB, due 05/02/24	Westpac Banking Corporation	1,015,282	41,064,000	3,747	0.00
Bought CHF / Sold USD, due 04/01/24	Barclays Bank PLC	47,435,238	54,252,002	2,107,813	0.05
Bought CHF / Sold USD, due 04/01/24	BNP Paribas SA	2,525,661	2,937,825	63,020	0.00
Bought CHF / Sold USD, due 04/01/24	Goldman Sachs International	47,405,125	54,251,999	2,072,038	0.05
Bought CHF / Sold USD, due 04/01/24	Merrill Lynch International	50,385,461	57,647,999	2,217,101	0.05
Bought CHF / Sold USD, due 05/02/24	Barclays Bank PLC	21,277,349	25,041,668	322,963	0.01
Bought CHF / Sold USD, due 05/02/24	Goldman Sachs International	21,269,640	25,041,666	313,775	0.01
Bought CHF / Sold USD, due 05/02/24	Royal Bank of Canada	21,290,174	25,041,666	338,254	0.01
Bought CHF / Sold USD, due 05/02/24	Westpac Banking Corporation	4,077,718	4,722,000	139,029	0.00
Bought CNY / Sold EUR, due 04/01/24	UBS AG	825,002,000	104,270,663	1,150,199	0.03
Bought CNY / Sold GBP, due 04/01/24	HSBC Bank PLC	1,710,872,000	188,359,793	1,135,401	0.03

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.37)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CNY / Sold USD, due 04/01/24	Barclays Bank PLC	89,707,000	12,573,115	76,870	0.00
Bought CNY / Sold USD, due 04/01/24	BNP Paribas SA	81,501,000	11,409,591	83,230	0.00
Bought CNY / Sold USD, due 04/01/24	Westpac Banking Corporation	461,843,000	64,677,294	449,245	0.01
Bought CNY / Sold USD, due 05/02/24	BNP Paribas SA	3,666,000	514,794	3,792	0.00
Bought CNY / Sold USD, due 05/02/24	Westpac Banking Corporation	8,129,000	1,141,074	8,840	0.00
Bought COP / Sold EUR, due 04/01/24	Goldman Sachs International	11,719,332,000	2,713,618	26,821	0.00
Bought COP / Sold GBP, due 04/01/24	Barclays Bank PLC	15,089,183,000	3,011,873	54,674	0.00
Bought COP / Sold USD, due 04/01/24	Barclays Bank PLC	4,599,208,000	1,169,158	17,810	0.00
Bought CZK / Sold EUR, due 04/01/24	BNP Paribas SA	105,478,000	4,269,553	2,776	0.00
Bought CZK / Sold USD, due 04/01/24	Barclays Bank PLC	7,892,000	350,130	2,976	0.00
Bought CZK / Sold USD, due 04/01/24	Westpac Banking Corporation	8,662,000	383,413	4,144	0.00
Bought EUR / Sold AUD, due 05/02/24	BNP Paribas SA	19,352,323	31,314,000	15,112	0.00
Bought EUR / Sold CLP, due 04/01/24	Barclays Bank PLC	268,686	257,420,000	2,050	0.00
Bought EUR / Sold CLP, due 05/02/24	Barclays Bank PLC	270,774	257,420,000	5,294	0.00
Bought EUR / Sold CNY, due 04/01/24	BNP Paribas SA	2,262,089	17,610,000	15,648	0.00
Bought EUR / Sold CNY, due 04/01/24	JPMorgan Chase Bank NA London	1,617,200	12,504,000	23,264	0.00
Bought EUR / Sold CNY, due 04/01/24	UBS AG	127,718,635	999,231,000	183,788	0.01
Bought EUR / Sold CZK, due 04/01/24	BNP Paribas SA	4,333,825	105,478,000	68,225	0.00
Bought EUR / Sold DKK, due 04/01/24	HSBC Bank PLC	2,542,758	18,953,000	289	0.00
Bought EUR / Sold GBP, due 04/01/24	BNP Paribas SA	1,024,542	884,000	4,875	0.00
Bought EUR / Sold GBP, due 04/01/24	Deutsche Bank AG	22,141	19,000	238	0.00
Bought EUR / Sold GBP, due 04/01/24	UBS AG	56,038,687	48,542,000	23,857	0.00
Bought EUR / Sold HUF, due 04/01/24	UBS AG	2,290,361	869,435,000	17,729	0.00
Bought EUR / Sold IDR, due 05/02/24	BNP Paribas SA	8,921,875,151	689,719,000	19,393	0.00
Bought EUR / Sold KRW, due 04/01/24	HSBC Bank PLC	20,216,307	28,699,473,000	47,387	0.00
Bought EUR / Sold KRW, due 04/01/24	JPMorgan Chase Bank NA London	1,443,377	2,045,468,000	6,163	0.00
Bought EUR / Sold PEN, due 04/01/24	Standard Chartered Bank	476,634	1,946,000	976	0.00
Bought EUR / Sold PEN, due 05/02/24	Barclays Bank PLC	476,235	1,946,000	1,671	0.00
Bought EUR / Sold PLN, due 05/02/24	BNP Paribas SA	6,527,893	28,375,000	7,652	0.00
Bought EUR / Sold RON, due 05/02/24	UBS AG	2,786,074	13,883,000	19	0.00
Bought EUR / Sold SEK, due 05/02/24	BNP Paribas SA	2,202,386	24,371,000	14,550	0.00
Bought EUR / Sold USD, due 04/01/24	Barclays Bank PLC	267,117,072	293,170,258	1,911,942	0.04
Bought EUR / Sold USD, due 04/01/24	BNP Paribas SA	13,115,168	14,329,867	158,361	0.00
Bought EUR / Sold USD, due 04/01/24	Goldman Sachs International	220,730,250	243,004,927	834,106	0.02
Bought EUR / Sold USD, due 04/01/24	Merrill Lynch International	159,685,165	175,512,999	889,991	0.02
Bought EUR / Sold USD, due 04/01/24	UBS AG	10,902,000	11,796,204	247,153	0.01
Bought EUR / Sold USD, due 04/01/24	Westpac Banking Corporation	23,951,000	25,939,615	518,872	0.01
Bought EUR / Sold USD, due 05/02/24	BNP Paribas SA	2,955,364	3,249,245	19,606	0.00
Bought EUR / Sold USD, due 05/02/24	Westpac Banking Corporation	2,821,000	3,087,629	32,606	0.00
Bought GBP / Sold AUD, due 05/02/24	BNP Paribas SA	31,633,796	58,905,000	97,153	0.00
Bought GBP / Sold CLP, due 04/01/24	Barclays Bank PLC	411,140	451,407,000	7,228	0.00
Bought GBP / Sold CLP, due 05/02/24	Royal Bank of Canada	409,442	451,407,000	6,143	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.37)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought GBP / Sold CNY, due 04/01/24	Barclays Bank PLC	20,275,125	182,984,000	43,471	0.00
Bought GBP / Sold CNY, due 04/01/24	BNP Paribas SA	142,093,022	1,282,603,000	275,540	0.01
	Westpac Banking Corporation	27,157,968	245,285,000	32,421	0.00
Bought GBP / Sold CNY, due 04/01/24	BNP Paribas SA	3,108,377	87,312,000	56,048	0.00
Bought GBP / Sold CZK, due 04/01/24	BNP Paribas SA	5,083,049	144,852,000	6,746	0.00
Bought GBP / Sold DKK, due 04/01/24	HSBC Bank PLC	1,683,462	14,479,000	421	0.00
Bought GBP / Sold DKK, due 05/02/24	BNP Paribas SA	2,578,675	22,116,000	5,209	0.00
Bought GBP / Sold EUR, due 05/02/24	Barclays Bank PLC	241,685,139	277,570,000	1,142,717	0.03
Bought GBP / Sold EUR, due 05/02/24	BNP Paribas SA	4,100,441	4,726,000	877	0.00
	Goldman Sachs International	235,949,793	271,149,000	932,082	0.02
Bought GBP / Sold EUR, due 05/02/24	BNP Paribas SA	1,058,476	463,967,000	8,622	0.00
Bought GBP / Sold HUF, due 04/01/24	BNP Paribas SA	2,561,316	1,133,541,000	4,424	0.00
Bought GBP / Sold HUF, due 05/02/24	BNP Paribas SA	4,203,639	82,307,251,000	13,210	0.00
Bought GBP / Sold IDR, due 04/01/24	BNP Paribas SA	6,222,252	21,796,915,000	21,813	0.00
Bought GBP / Sold IDR, due 04/01/24	UBS AG	16,569,663	27,001,094,000	156,508	0.01
	HSBC Bank PLC				
	Goldman Sachs International	4,932,178	28,798,000	19,926	0.00
Bought GBP / Sold MYR, due 04/01/24	BNP Paribas SA	2,399,285	31,022,000	2,009	0.00
Bought GBP / Sold NOK, due 05/02/24	BNP Paribas SA	741,740	3,466,000	9,508	0.00
Bought GBP / Sold PEN, due 04/01/24	BNP Paribas SA	7,251,048	36,273,000	25,015	0.00
Bought GBP / Sold PLN, due 05/02/24	BNP Paribas SA	3,011,650	17,276,000	5,221	0.00
Bought GBP / Sold RON, due 05/02/24	UBS AG	2,723,980	34,691,000	26,328	0.00
Bought GBP / Sold SEK, due 05/02/24	BNP Paribas SA	241,202,623	305,481,478	2,005,191	0.05
Bought GBP / Sold USD, due 04/01/24	Barclays Bank PLC	61,955,460	77,841,004	1,140,218	0.02
Bought GBP / Sold USD, due 04/01/24	BNP Paribas SA				
	Goldman Sachs International	173,300,804	219,904,235	1,020,755	0.02
	JPMorgan Chase Bank NA London	3,528,349	4,454,000	43,963	0.00
Bought GBP / Sold USD, due 04/01/24	Merrill Lynch International	155,210,343	196,868,333	994,819	0.02
	Westpac Banking Corporation	107,896,757	136,458,480	1,089,004	0.03
Bought GBP / Sold USD, due 04/01/24	Barclays Bank PLC	246,211,339	312,985,333	941,421	0.02
Bought GBP / Sold USD, due 05/02/24	BNP Paribas SA	6,523,026	8,265,416	51,635	0.00
	Goldman Sachs International	235,888,159	300,169,333	595,059	0.01
Bought GBP / Sold USD, due 05/02/24	Royal Bank of Canada	236,072,007	300,169,334	829,471	0.02
	Westpac Banking Corporation	29,153,013	36,926,201	244,754	0.01
Bought GBP / Sold USD, due 05/02/24	BNP Paribas SA	869,435,000	2,273,569	821	0.00
Bought HUF / Sold EUR, due 04/01/24	BNP Paribas SA	204,104,166,000	10,370,620	35,437	0.00
Bought IDR / Sold GBP, due 04/01/24	Barclays Bank PLC	11,120,525,000	718,775	3,471	0.00
Bought IDR / Sold USD, due 04/01/24	BNP Paribas SA	77,108,910,000	4,973,228	34,770	0.00
Bought IDR / Sold USD, due 04/01/24	Merrill Lynch International	12,083,365,000	779,381	5,398	0.00
Bought ILS / Sold EUR, due 04/01/24	BNP Paribas SA	9,628,000	2,402,479	19,802	0.00
Bought ILS / Sold GBP, due 04/01/24	BNP Paribas SA	14,662,000	3,175,810	23,257	0.00
Bought ILS / Sold USD, due 04/01/24	UBS AG	5,956,000	1,645,305	8,742	0.00
Bought JPY / Sold CHF, due 04/01/24	BNP Paribas SA	5,306,715,000	31,583,769	115,603	0.01
Bought JPY / Sold CHF, due 04/01/24	UBS AG	3,118,124,000	18,553,117	73,748	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.37)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought JPY / Sold EUR, due 04/01/24	Barclays Bank PLC	21,025,627,000	133,169,013	2,028,279	0.04
Bought JPY / Sold EUR, due 04/01/24	BNP Paribas SA	114,130,000	730,212	2,887	0.00
Bought JPY / Sold EUR, due 04/01/24	Goldman Sachs International	15,231,812,000	96,703,777	1,214,432	0.03
Bought JPY / Sold EUR, due 04/01/24	Westpac Banking Corporation	2,216,894,000	14,010,992	247,047	0.01
Bought JPY / Sold EUR, due 05/02/24	Barclays Bank PLC	94,967,000	604,578	8,194	0.00
Bought JPY / Sold EUR, due 05/02/24	Westpac Banking Corporation	91,756,000	590,776	573	0.00
Bought JPY / Sold GBP, due 04/01/24	Barclays Bank PLC	160,505,000	868,889	30,830	0.00
Bought JPY / Sold GBP, due 04/01/24	HSBC Bank PLC	31,957,031,500	176,382,777	1,823,858	0.04
Bought JPY / Sold GBP, due 04/01/24	Merrill Lynch International	31,957,031,500	176,314,657	1,910,698	0.04
Bought JPY / Sold USD, due 04/01/24	Barclays Bank PLC	3,458,230,000	23,666,075	863,859	0.01
Bought JPY / Sold USD, due 04/01/24	BNP Paribas SA	7,689,614,000	53,896,553	647,452	0.01
Bought JPY / Sold USD, due 04/01/24	Merrill Lynch International	2,569,808,000	17,551,403	676,771	0.02
Bought JPY / Sold USD, due 04/01/24	Royal Bank of Canada	7,191,077,000	50,445,998	561,783	0.01
Bought JPY / Sold USD, due 04/01/24	Westpac Banking Corporation	2,828,189,000	19,318,757	742,167	0.02
Bought JPY / Sold USD, due 05/02/24	Barclays Bank PLC	39,076,000	273,783	4,742	0.00
Bought JPY / Sold USD, due 05/02/24	BNP Paribas SA	137,887,000	966,742	16,084	0.00
Bought JPY / Sold USD, due 05/02/24	Westpac Banking Corporation	303,609,000	2,138,000	26,054	0.00
Bought KRW / Sold EUR, due 04/01/24	JPMorgan Chase Bank NA London	27,908,722,000	19,507,177	121,958	0.00
Bought KRW / Sold GBP, due 04/01/24	UBS AG	43,862,075,000	26,456,709	332,133	0.01
Bought KRW / Sold USD, due 04/01/24	Barclays Bank PLC	1,573,513,000	1,209,492	12,356	0.00
Bought KRW / Sold USD, due 04/01/24	Goldman Sachs International	2,223,709,000	1,699,226	27,505	0.00
Bought KRW / Sold USD, due 04/01/24	HSBC Bank PLC	2,287,205,000	1,740,802	35,234	0.00
Bought KRW / Sold USD, due 04/01/24	JPMorgan Chase Bank NA London	12,049,424,000	9,225,145	131,346	0.00
Bought MXN / Sold EUR, due 04/01/24	Barclays Bank PLC	14,698,000	780,113	6,013	0.00
Bought MXN / Sold EUR, due 04/01/24	UBS AG	150,552,000	8,022,396	26,594	0.00
Bought MXN / Sold GBP, due 04/01/24	BNP Paribas SA	198,374,000	9,176,019	14,726	0.00
Bought MXN / Sold USD, due 04/01/24	Barclays Bank PLC	20,195,000	1,155,454	36,896	0.00
Bought MXN / Sold USD, due 04/01/24	UBS AG	58,909,000	3,475,157	2,941	0.00
Bought MXN / Sold USD, due 04/01/24	Westpac Banking Corporation	11,524,000	658,861	21,538	0.00
Bought MYR / Sold EUR, due 04/01/24	Goldman Sachs International	32,501,000	6,357,536	50,451	0.00
Bought MYR / Sold GBP, due 04/01/24	Goldman Sachs International	49,333,000	8,325,121	124,002	0.00
Bought MYR / Sold USD, due 04/01/24	Goldman Sachs International	23,288,000	4,987,258	81,183	0.00
Bought NOK / Sold CHF, due 04/01/24	Westpac Banking Corporation	2,026,000	162,624	6,279	0.00
Bought NOK / Sold EUR, due 04/01/24	BNP Paribas SA	27,207,000	2,422,865	2,536	0.00
Bought NZD / Sold EUR, due 04/01/24	HSBC Bank PLC	5,494,000	3,145,720	3,472	0.00
Bought NZD / Sold GBP, due 04/01/24	BNP Paribas SA	7,823,000	3,883,035	3,013	0.00
Bought NZD / Sold USD, due 04/01/24	UBS AG	3,707,000	2,344,307	2,779	0.00
Bought PEN / Sold GBP, due 04/01/24	Barclays Bank PLC	3,466,000	732,467	2,313	0.00

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.37)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought PEN / Sold USD, due 04/01/24	Barclays Bank PLC	1,865,000	502,063	1,620	0.00
Bought PLN / Sold USD, due 04/01/24	Barclays Bank PLC	1,976,000	493,543	8,963	0.00
Bought PLN / Sold USD, due 04/01/24	Westpac Banking Corporation	2,141,000	533,730	10,737	0.00
Bought SEK / Sold CHF, due 04/01/24	JPMorgan Chase Bank NA London	2,184,000	182,017	459	0.00
Bought SEK / Sold CHF, due 04/01/24	Westpac Banking Corporation	2,086,000	173,956	312	0.00
Bought SGD / Sold EUR, due 04/01/24	BNP Paribas SA	5,567,000	3,805,000	17,145	0.00
Bought SGD / Sold GBP, due 04/01/24	BNP Paribas SA	7,559,000	4,483,847	14,653	0.00
Bought SGD / Sold USD, due 04/01/24	Barclays Bank PLC	411,000	307,100	4,490	0.00
Bought SGD / Sold USD, due 04/01/24	UBS AG	3,243,000	2,453,942	4,667	0.00
Bought THB / Sold EUR, due 04/01/24	Westpac Banking Corporation	206,975,000	5,410,858	87,017	0.00
Bought THB / Sold GBP, due 04/01/24	JPMorgan Chase Bank NA London	300,239,000	6,765,187	172,674	0.01
Bought THB / Sold USD, due 04/01/24	JPMorgan Chase Bank NA London	143,658,000	4,111,562	97,605	0.00
Bought USD / Sold AUD, due 05/02/24	BNP Paribas SA	9,377,899	13,688,000	27,890	0.00
Bought USD / Sold CLP, due 05/02/24	Royal Bank of Canada	396,479	343,135,000	4,313	0.00
Bought USD / Sold CZK, due 04/01/24	UBS AG	2,914,501	64,478,000	29,613	0.00
Bought USD / Sold CZK, due 05/02/24	UBS AG	2,144,018	47,924,000	2,010	0.00
Bought USD / Sold DKK, due 05/02/24	BNP Paribas SA	1,466,372	9,857,000	3,298	0.00
Bought USD / Sold EUR, due 04/01/24	Royal Bank of Canada	141,911,334	128,368,462	103,669	0.00
Bought USD / Sold EUR, due 05/02/24	Barclays Bank PLC	70,126,096	63,372,690	31,201	0.00
Bought USD / Sold EUR, due 05/02/24	Goldman Sachs International	67,578,910	61,040,000	64,144	0.00
Bought USD / Sold HUF, due 04/01/24	UBS AG	1,583,682	546,543,000	4,331	0.00
Bought USD / Sold HUF, due 05/02/24	BNP Paribas SA	1,576,032	546,543,000	3,564	0.00
Bought USD / Sold NOK, due 05/02/24	BNP Paribas SA	1,208,740	12,251,000	1,431	0.00
Bought USD / Sold PLN, due 05/02/24	BNP Paribas SA	3,374,201	13,228,000	11,757	0.00
Bought USD / Sold RON, due 05/02/24	UBS AG	1,860,457	8,364,000	3,916	0.00
Bought USD / Sold SEK, due 05/02/24	BNP Paribas SA	1,267,835	12,658,000	10,162	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				49,347,678	1.04

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought AUD / Sold CHF, due 04/01/24	Barclays Bank PLC	2,800,000	1,615,679	(9,016)	(0.00)
Bought AUD / Sold CHF, due 04/01/24	BNP Paribas SA	5,570,000	3,249,520	(60,080)	(0.00)
Bought AUD / Sold CHF, due 04/01/24	Westpac Banking Corporation	3,062,000	1,766,376	(9,283)	(0.00)
Bought AUD / Sold CHF, due 05/02/24	Barclays Bank PLC	269,000	155,902	(2,102)	(0.00)
Bought AUD / Sold EUR, due 04/01/24	BNP Paribas SA	31,314,000	19,358,439	(17,326)	(0.00)
Bought AUD / Sold GBP, due 04/01/24	BNP Paribas SA	58,905,000	31,608,702	(99,859)	(0.00)
Bought AUD / Sold USD, due 04/01/24	BNP Paribas SA	13,688,000	9,368,780	(28,474)	(0.00)
Bought CAD / Sold CHF, due 04/01/24	Barclays Bank PLC	2,974,000	1,913,637	(18,179)	(0.00)
Bought CAD / Sold CHF, due 04/01/24	BNP Paribas SA	5,457,000	3,525,039	(49,635)	(0.00)
Bought CAD / Sold CHF, due 04/01/24	Westpac Banking Corporation	3,064,000	1,972,499	(19,858)	(0.00)
Bought CAD / Sold CHF, due 05/02/24	Barclays Bank PLC	274,000	175,861	(1,747)	(0.00)

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – (0.37)% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought CHF / Sold COP, due 04/01/24	UBS AG	817,064	3,820,257,000	(15,147)	(0.00)
Bought CHF / Sold JPY, due 04/01/24	Barclays Bank PLC	34,625,463	5,819,051,500	(135,744)	(0.01)
Bought CHF / Sold JPY, due 04/01/24	BNP Paribas SA	619,397	105,145,000	(9,883)	(0.00)
Bought CHF / Sold JPY, due 04/01/24	Citibank NA	747,501	125,679,000	(3,330)	(0.00)
Bought CHF / Sold JPY, due 04/01/24	UBS AG	34,601,580	5,819,051,500	(164,121)	(0.01)
Bought CHF / Sold NOK, due 04/01/24	BNP Paribas SA	637,392	7,765,000	(7,302)	(0.00)
Bought CLP / Sold CHF, due 04/01/24	UBS AG	248,931,000	249,321	(11,183)	(0.00)
Bought CLP / Sold EUR, due 04/01/24	Barclays Bank PLC	257,420,000	271,686	(5,364)	(0.00)
Bought CLP / Sold GBP, due 04/01/24	Royal Bank of Canada	451,407,000	410,345	(6,214)	(0.00)
Bought CLP / Sold USD, due 04/01/24	Royal Bank of Canada	343,135,000	397,276	(4,360)	(0.00)
Bought CNY / Sold CHF, due 04/01/24	Barclays Bank PLC	15,521,000	1,894,114	(61,791)	(0.00)
Bought CNY / Sold CHF, due 04/01/24	BNP Paribas SA	67,310,000	8,209,516	(262,390)	(0.01)
Bought CNY / Sold CHF, due 04/01/24	UBS AG	230,850,000	27,752,374	(420,583)	(0.01)
	Westpac Banking Corporation				
Bought CNY / Sold CHF, due 04/01/24	Corporation	945,000	115,652	(4,152)	(0.00)
Bought CNY / Sold CHF, due 05/02/24	Barclays Bank PLC	8,606,000	1,033,926	(15,150)	(0.00)
Bought CNY / Sold CHF, due 05/02/24	BNP Paribas SA	1,293,000	155,624	(2,614)	(0.00)
Bought CNY / Sold EUR, due 04/01/24	Barclays Bank PLC	153,467,000	19,840,442	(276,520)	(0.01)
	Westpac Banking Corporation				
Bought CNY / Sold EUR, due 04/01/24	Corporation	50,876,000	6,581,466	(96,244)	(0.00)
Bought COP / Sold CHF, due 04/01/24	Royal Bank of Canada	3,820,257,000	838,596	(10,437)	(0.00)
Bought CZK / Sold CHF, due 04/01/24	Barclays Bank PLC	7,857,000	303,695	(9,293)	(0.00)
Bought CZK / Sold CHF, due 04/01/24	UBS AG	18,350,000	701,029	(11,903)	(0.00)
	Westpac Banking Corporation				
Bought CZK / Sold CHF, due 04/01/24	Corporation	9,591,000	369,854	(10,317)	(0.00)
Bought CZK / Sold GBP, due 04/01/24	BNP Paribas SA	144,852,000	5,089,534	(7,173)	(0.00)
Bought CZK / Sold USD, due 04/01/24	UBS AG	47,924,000	2,146,405	(2,179)	(0.00)
Bought DKK / Sold CHF, due 04/01/24	BNP Paribas SA	3,831,000	484,932	(8,446)	(0.00)
	Westpac Banking Corporation				
Bought DKK / Sold CHF, due 04/01/24	Corporation	1,590,000	201,273	(3,516)	(0.00)
Bought DKK / Sold EUR, due 04/01/24	BNP Paribas SA	18,953,000	2,542,562	(72)	(0.00)
Bought DKK / Sold GBP, due 04/01/24	BNP Paribas SA	22,116,000	2,574,960	(5,170)	(0.00)
Bought DKK / Sold USD, due 04/01/24	BNP Paribas SA	9,857,000	1,464,007	(3,282)	(0.00)
Bought EUR / Sold AUD, due 04/01/24	BNP Paribas SA	22,970,416	38,094,000	(619,032)	(0.01)
Bought EUR / Sold CAD, due 04/01/24	BNP Paribas SA	24,622,413	36,736,000	(660,552)	(0.02)
	JPMorgan Chase Bank NA				
Bought EUR / Sold CAD, due 04/01/24	London	20,453	30,000	(158)	(0.00)
Bought EUR / Sold CAD, due 05/02/24	BNP Paribas SA	20,160,245	29,475,000	(65,369)	(0.00)
Bought EUR / Sold CHF, due 04/01/24	Barclays Bank PLC	28,892,001	27,253,392	(464,134)	(0.01)
Bought EUR / Sold CHF, due 04/01/24	BNP Paribas SA	108,000	101,998	(1,882)	(0.00)
Bought EUR / Sold CHF, due 04/01/24	Deutsche Bank AG	26,406,000	24,912,582	(429,186)	(0.01)
	Goldman Sachs International				
Bought EUR / Sold CHF, due 04/01/24	International	23,326,999	21,999,693	(369,608)	(0.01)
Bought EUR / Sold CHF, due 04/01/24	UBS AG	2,262,279	2,173,000	(82,712)	(0.00)
	Westpac Banking Corporation				
Bought EUR / Sold CHF, due 04/01/24	Corporation	21,931,000	20,691,949	(357,970)	(0.01)
Bought EUR / Sold CHF, due 05/02/24	Barclays Bank PLC	2,854,000	2,682,891	(41,525)	(0.00)
Bought EUR / Sold CHF, due 05/02/24	BNP Paribas SA	2,719,707	2,561,245	(45,052)	(0.00)
Bought EUR / Sold CNY, due 05/02/24	UBS AG	104,368,276	825,002,000	(1,264,182)	(0.03)
Bought EUR / Sold COP, due 04/01/24	Barclays Bank PLC	2,602,492	11,719,332,000	(149,582)	(0.01)

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.37)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold COP, due 05/02/24	Goldman Sachs International	2,693,505	11,719,332,000	(25,726)	(0.00)
Bought EUR / Sold CZK, due 05/02/24	BNP Paribas SA	4,259,414	105,478,000	(3,208)	(0.00)
Bought EUR / Sold DKK, due 05/02/24	BNP Paribas SA	2,543,402	18,953,000	(2)	(0.00)
Bought EUR / Sold GBP, due 04/01/24	Barclays Bank PLC	272,510,000	237,028,554	(1,125,810)	(0.03)
Bought EUR / Sold GBP, due 04/01/24	Goldman Sachs International	271,149,000	235,693,557	(927,433)	(0.02)
Bought EUR / Sold GBP, due 05/02/24	BNP Paribas SA	45,684,695	39,718,000	(110,968)	(0.00)
Bought EUR / Sold HUF, due 05/02/24	BNP Paribas SA	2,260,834	869,435,000	(816)	(0.00)
Bought EUR / Sold IDR, due 04/01/24	UBS AG	8,890,927,151	689,719,000	(30,064)	(0.00)
Bought EUR / Sold ILS, due 04/01/24	HSBC Bank PLC	2,385,383	9,628,000	(38,688)	(0.00)
Bought EUR / Sold ILS, due 05/02/24	BNP Paribas SA	2,400,722	9,628,000	(20,106)	(0.00)
Bought EUR / Sold JPY, due 04/01/24	BNP Paribas SA	4,156,212	667,991,000	(146,861)	(0.01)
Bought EUR / Sold JPY, due 04/01/24	Goldman Sachs International	118,362,747	19,111,099,500	(4,804,513)	(0.10)
Bought EUR / Sold JPY, due 04/01/24	Merrill Lynch International	116,463,457	18,809,372,500	(4,762,432)	(0.10)
Bought EUR / Sold JPY, due 05/02/24	Barclays Bank PLC	97,054,074	15,231,812,000	(1,219,801)	(0.03)
Bought EUR / Sold JPY, due 05/02/24	BNP Paribas SA	868,731	136,237,000	(10,185)	(0.00)
Bought EUR / Sold JPY, due 05/02/24	Goldman Sachs International	97,067,372	15,231,812,000	(1,205,092)	(0.03)
Bought EUR / Sold KRW, due 05/02/24	JPMorgan Chase Bank NA London	19,515,361	27,908,722,000	(124,123)	(0.00)
Bought EUR / Sold MXN, due 04/01/24	BNP Paribas SA	8,693,761	165,250,000	(152,739)	(0.01)
Bought EUR / Sold MXN, due 06/02/24	UBS AG	7,968,100	150,552,000	(28,347)	(0.00)
Bought EUR / Sold MYR, due 04/01/24	Goldman Sachs International	6,378,123	32,501,000	(27,710)	(0.00)
Bought EUR / Sold MYR, due 05/02/24	Goldman Sachs International	6,363,138	32,501,000	(50,679)	(0.00)
Bought EUR / Sold NOK, due 04/01/24	HSBC Bank PLC	2,324,936	27,207,000	(110,718)	(0.00)
Bought EUR / Sold NOK, due 05/02/24	BNP Paribas SA	2,421,689	27,207,000	(2,623)	(0.00)
Bought EUR / Sold NZD, due 04/01/24	HSBC Bank PLC	3,074,145	5,494,000	(82,541)	(0.00)
Bought EUR / Sold NZD, due 05/02/24	HSBC Bank PLC	3,142,109	5,494,000	(3,553)	(0.00)
Bought EUR / Sold PLN, due 04/01/24	HSBC Bank PLC	6,529,382	28,375,000	(2,934)	(0.00)
Bought EUR / Sold RON, due 04/01/24	BNP Paribas SA	2,787,415	13,883,000	(3,409)	(0.00)
Bought EUR / Sold SEK, due 04/01/24	UBS AG	2,145,233	24,371,000	(48,547)	(0.00)
Bought EUR / Sold SGD, due 04/01/24	UBS AG	3,805,546	5,567,000	(16,541)	(0.00)
Bought EUR / Sold SGD, due 05/02/24	BNP Paribas SA	3,805,600	5,567,000	(17,317)	(0.00)
Bought EUR / Sold THB, due 04/01/24	UBS AG	5,401,198	206,975,000	(97,689)	(0.00)
Bought EUR / Sold THB, due 05/02/24	Westpac Banking Corporation	5,414,821	206,975,000	(92,269)	(0.00)
Bought EUR / Sold USD, due 05/02/24	Barclays Bank PLC	128,550,538	142,275,712	(89,287)	(0.00)
Bought EUR / Sold USD, due 05/02/24	Goldman Sachs International	128,180,046	141,911,333	(134,699)	(0.00)
Bought EUR / Sold USD, due 05/02/24	Royal Bank of Canada	128,203,206	141,911,334	(109,083)	(0.00)
Bought GBP / Sold AUD, due 04/01/24	Barclays Bank PLC	1,934,724	3,654,000	(26,988)	(0.00)
Bought GBP / Sold AUD, due 04/01/24	BNP Paribas SA	20,383,210	38,981,000	(614,892)	(0.01)
Bought GBP / Sold AUD, due 04/01/24	Citibank NA	5,068,686	9,664,000	(132,848)	(0.00)
Bought GBP / Sold AUD, due 04/01/24	Westpac Banking Corporation	3,461,472	6,606,000	(95,041)	(0.00)
Bought GBP / Sold CAD, due 04/01/24	Barclays Bank PLC	2,948,579	5,014,000	(43,771)	(0.00)
Bought GBP / Sold CAD, due 04/01/24	BNP Paribas SA	7,100,243	12,116,000	(137,392)	(0.00)

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.37)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought GBP / Sold CAD, due 04/01/24	UBS AG	21,801,625	37,517,000	(660,205)	(0.02)
Bought GBP / Sold CAD, due 04/01/24	Westpac Banking Corporation	3,939,723	6,740,000	(89,261)	(0.00)
Bought GBP / Sold CAD, due 05/02/24	HSBC Bank PLC	36,501,641	61,387,000	(36,586)	(0.00)
Bought GBP / Sold CAD, due 05/02/24	Westpac Banking Corporation	1,057,132	1,790,000	(10,284)	(0.00)
Bought GBP / Sold CHF, due 04/01/24	Barclays Bank PLC	4,116,000	4,522,525	(126,301)	(0.00)
Bought GBP / Sold CHF, due 04/01/24	BNP Paribas SA	1,615,633	1,791,000	(68,344)	(0.00)
Bought GBP / Sold CHF, due 04/01/24	Deutsche Bank AG	4,144,000	4,553,509	(127,419)	(0.00)
Bought GBP / Sold CHF, due 04/01/24	JPMorgan Chase Bank NA London	1,047,546	1,151,000	(32,133)	(0.00)
Bought GBP / Sold CHF, due 04/01/24	Royal Bank of Canada	6,930,000	7,537,789	(121,557)	(0.00)
Bought GBP / Sold CHF, due 05/02/24	Barclays Bank PLC	371,000	404,504	(9,171)	(0.00)
Bought GBP / Sold CHF, due 05/02/24	BNP Paribas SA	2,714,663	2,942,000	(45,869)	(0.00)
Bought GBP / Sold CNY, due 05/02/24	Barclays Bank PLC	1,381,832	12,505,000	(7,057)	(0.00)
Bought GBP / Sold CNY, due 05/02/24	BNP Paribas SA	1,641,332	14,812,000	(2,531)	(0.00)
Bought GBP / Sold CNY, due 05/02/24	HSBC Bank PLC	188,744,222	1,710,872,000	(1,362,264)	(0.03)
Bought GBP / Sold CNY, due 05/02/24	Westpac Banking Corporation	7,477,197	67,495,000	(14,068)	(0.00)
Bought GBP / Sold COP, due 04/01/24	Barclays Bank PLC	1,394,654	7,196,161,000	(79,278)	(0.00)
Bought GBP / Sold COP, due 04/01/24	JPMorgan Chase Bank NA London	1,546,438	7,893,022,000	(65,628)	(0.00)
Bought GBP / Sold COP, due 05/02/24	Barclays Bank PLC	2,992,389	15,089,183,000	(53,616)	(0.00)
Bought GBP / Sold CZK, due 04/01/24	Merrill Lynch International	2,018,998	57,540,000	(634)	(0.00)
Bought GBP / Sold DKK, due 04/01/24	Royal Bank of Canada	879,508	7,637,000	(10,537)	(0.00)
Bought GBP / Sold EUR, due 04/01/24	Barclays Bank PLC	58,632,907	67,994,093	(366,948)	(0.01)
Bought GBP / Sold EUR, due 04/01/24	BNP Paribas SA	105,585,941	122,200,461	(392,281)	(0.02)
Bought GBP / Sold EUR, due 04/01/24	Deutsche Bank AG	5,825,222	6,786,000	(70,412)	(0.00)
Bought GBP / Sold EUR, due 04/01/24	Merrill Lynch International	153,583,561	177,246,500	(13,544)	(0.00)
Bought GBP / Sold EUR, due 04/01/24	Royal Bank of Canada	153,549,175	177,246,500	(57,379)	(0.00)
Bought GBP / Sold EUR, due 04/01/24	Westpac Banking Corporation	42,465,486	49,252,565	(273,658)	(0.01)
Bought GBP / Sold EUR, due 05/02/24	Westpac Banking Corporation	18,528,650	21,410,000	(56,469)	(0.00)
Bought GBP / Sold HUF, due 04/01/24	Merrill Lynch International	1,505,577	669,574,000	(15,555)	(0.00)
Bought GBP / Sold IDR, due 05/02/24	BNP Paribas SA	10,366,932	204,104,166,000	(33,865)	(0.00)
Bought GBP / Sold ILS, due 04/01/24	HSBC Bank PLC	1,455,440	6,778,000	(26,922)	(0.00)
Bought GBP / Sold ILS, due 04/01/24	Merrill Lynch International	1,677,699	7,884,000	(50,733)	(0.00)
Bought GBP / Sold ILS, due 05/02/24	BNP Paribas SA	3,176,818	14,662,000	(23,821)	(0.00)
Bought GBP / Sold JPY, due 04/01/24	Barclays Bank PLC	16,453,665	3,044,612,000	(620,817)	(0.02)
Bought GBP / Sold JPY, due 04/01/24	BNP Paribas SA	28,939,764	5,279,802,000	(558,117)	(0.02)
Bought GBP / Sold JPY, due 04/01/24	Citibank NA	4,298,420	794,890,000	(158,664)	(0.01)
Bought GBP / Sold JPY, due 04/01/24	UBS AG	112,424,919	20,947,854,000	(5,267,401)	(0.11)
Bought GBP / Sold JPY, due 04/01/24	Westpac Banking Corporation	184,341,452	34,007,410,000	(6,221,841)	(0.13)
Bought GBP / Sold JPY, due 05/02/24	Barclays Bank PLC	4,186,180	756,845,000	(57,110)	(0.00)
Bought GBP / Sold JPY, due 05/02/24	BNP Paribas SA	3,082,031	557,056,000	(40,885)	(0.00)
Bought GBP / Sold JPY, due 05/02/24	HSBC Bank PLC	177,241,692	31,957,031,500	(1,793,854)	(0.04)
Bought GBP / Sold JPY, due 05/02/24	Merrill Lynch International	177,170,942	31,957,031,500	(1,884,062)	(0.04)
Bought GBP / Sold JPY, due 05/02/24	Westpac Banking Corporation	14,043,604	2,523,365,000	(79,947)	(0.00)

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.37)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought GBP / Sold KRW, due 04/01/24	Barclays Bank PLC	1,822,595	3,000,721,000	(6,632)	(0.00)
	JPMorgan Chase Bank NA				
Bought GBP / Sold KRW, due 04/01/24	London	1,929,739	3,183,607,000	(12,057)	(0.00)
Bought GBP / Sold KRW, due 04/01/24	UBS AG	6,463,256	10,676,653,000	(51,121)	(0.00)
Bought GBP / Sold KRW, due 05/02/24	UBS AG	26,494,904	43,862,075,000	(337,519)	(0.01)
Bought GBP / Sold MXN, due 04/01/24	BNP Paribas SA	5,929,775	130,086,000	(121,207)	(0.00)
	JPMorgan Chase Bank NA				
Bought GBP / Sold MXN, due 04/01/24	London	3,095,523	68,288,000	(85,659)	(0.00)
Bought GBP / Sold MXN, due 06/02/24	BNP Paribas SA	9,124,096	198,374,000	(17,074)	(0.00)
Bought GBP / Sold MYR, due 04/01/24	Barclays Bank PLC	3,491,159	20,535,000	(18,720)	(0.00)
	Goldman Sachs				
Bought GBP / Sold MYR, due 05/02/24	International	8,341,308	49,333,000	(124,588)	(0.00)
Bought GBP / Sold NOK, due 04/01/24	HSBC Bank PLC	1,035,610	13,984,000	(56,794)	(0.00)
	JPMorgan Chase Bank NA				
Bought GBP / Sold NOK, due 04/01/24	London	1,245,377	17,038,000	(90,107)	(0.00)
Bought GBP / Sold NZD, due 04/01/24	HSBC Bank PLC	1,973,642	4,070,000	(60,909)	(0.00)
Bought GBP / Sold NZD, due 04/01/24	Royal Bank of Canada	1,833,096	3,753,000	(39,369)	(0.00)
Bought GBP / Sold NZD, due 05/02/24	BNP Paribas SA	3,882,777	7,823,000	(3,093)	(0.00)
Bought GBP / Sold PEN, due 05/02/24	Barclays Bank PLC	731,480	3,466,000	(2,556)	(0.00)
Bought GBP / Sold PLN, due 04/01/24	Barclays Bank PLC	2,904,826	14,685,000	(31,371)	(0.00)
Bought GBP / Sold PLN, due 04/01/24	HSBC Bank PLC	4,305,088	21,588,000	(1,773)	(0.00)
Bought GBP / Sold RON, due 04/01/24	Barclays Bank PLC	1,371,180	7,952,000	(17,710)	(0.00)
Bought GBP / Sold RON, due 04/01/24	HSBC Bank PLC	1,622,377	9,324,000	(2,127)	(0.00)
Bought GBP / Sold SEK, due 04/01/24	HSBC Bank PLC	1,274,039	16,701,000	(33,111)	(0.00)
	JPMorgan Chase Bank NA				
Bought GBP / Sold SEK, due 04/01/24	London	1,364,069	17,990,000	(46,249)	(0.00)
Bought GBP / Sold SGD, due 04/01/24	Merrill Lynch International	2,085,740	3,519,000	(8,938)	(0.00)
Bought GBP / Sold SGD, due 04/01/24	UBS AG	2,392,934	4,040,000	(12,310)	(0.00)
Bought GBP / Sold SGD, due 05/02/24	BNP Paribas SA	4,489,530	7,559,000	(14,679)	(0.00)
Bought GBP / Sold THB, due 04/01/24	Merrill Lynch International	2,701,640	119,928,000	(69,813)	(0.00)
Bought GBP / Sold THB, due 04/01/24	UBS AG	4,100,805	180,311,000	(55,365)	(0.00)
	JPMorgan Chase Bank NA				
Bought GBP / Sold THB, due 05/02/24	London	6,778,399	300,239,000	(179,143)	(0.01)
Bought HUF / Sold CHF, due 04/01/24	UBS AG	182,311,000	450,406	(8,321)	(0.00)
	Westpac Banking				
Bought HUF / Sold CHF, due 04/01/24	Corporation	71,845,000	177,694	(3,515)	(0.00)
Bought HUF / Sold GBP, due 04/01/24	BNP Paribas SA	1,133,541,000	2,572,915	(4,364)	(0.00)
Bought HUF / Sold USD, due 04/01/24	BNP Paribas SA	546,543,000	1,582,914	(3,563)	(0.00)
Bought IDR / Sold CHF, due 04/01/24	BNP Paribas SA	22,154,566,000	1,236,166	(29,867)	(0.00)
	JPMorgan Chase Bank NA				
Bought IDR / Sold CHF, due 04/01/24	London	10,960,258,000	615,607	(19,591)	(0.00)
Bought IDR / Sold CHF, due 04/01/24	UBS AG	13,379,552,000	751,724	(24,193)	(0.00)
Bought IDR / Sold EUR, due 04/01/24	BNP Paribas SA	151,689,719,000	8,935,540	(19,218)	(0.00)
Bought ILS / Sold CHF, due 04/01/24	UBS AG	2,627,000	618,669	(5,520)	(0.00)
	Westpac Banking				
Bought ILS / Sold CHF, due 04/01/24	Corporation	898,000	210,310	(494)	(0.00)
Bought JPY / Sold CHF, due 04/01/24	Barclays Bank PLC	656,273,000	3,932,697	(17,525)	(0.00)
Bought JPY / Sold CHF, due 04/01/24	Royal Bank of Canada	2,752,411,000	16,470,368	(45,727)	(0.00)
	Westpac Banking				
Bought JPY / Sold CHF, due 04/01/24	Corporation	35,404,000	215,798	(5,271)	(0.00)
Bought JPY / Sold CHF, due 05/02/24	Barclays Bank PLC	322,173,000	1,929,369	(3,619)	(0.00)

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.37)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought JPY / Sold CHF, due 05/02/24	BNP Paribas SA	48,640,000	292,289	(1,742)	(0.00)
Bought KRW / Sold CHF, due 04/01/24	Barclays Bank PLC	4,995,431,000	3,308,342	(51,782)	(0.00)
	JPMorgan Chase Bank NA				
Bought KRW / Sold CHF, due 04/01/24	London	2,462,247,000	1,639,029	(35,441)	(0.00)
Bought KRW / Sold CHF, due 04/01/24	UBS AG	2,017,023,000	1,347,370	(34,630)	(0.00)
Bought KRW / Sold EUR, due 04/01/24	UBS AG	2,836,219,000	2,006,753	(14,493)	(0.00)
Bought MXN / Sold CHF, due 04/01/24	Barclays Bank PLC	10,453,000	523,377	(4,681)	(0.00)
Bought MXN / Sold CHF, due 04/01/24	UBS AG	25,558,000	1,285,473	(18,332)	(0.00)
	Westpac Banking				
Bought MXN / Sold CHF, due 04/01/24	Corporation	12,760,000	635,563	(1,765)	(0.00)
Bought MYR / Sold CHF, due 04/01/24	Barclays Bank PLC	3,163,000	591,990	(14,967)	(0.00)
	Goldman Sachs				
Bought MYR / Sold CHF, due 04/01/24	International	9,113,000	1,691,440	(26,302)	(0.00)
Bought NOK / Sold CHF, due 04/01/24	HSBC Bank PLC	5,739,000	482,365	(8,002)	(0.00)
Bought NOK / Sold GBP, due 04/01/24	BNP Paribas SA	31,022,000	2,397,786	(1,995)	(0.00)
Bought NOK / Sold USD, due 04/01/24	BNP Paribas SA	12,251,000	1,207,782	(1,433)	(0.00)
Bought NZD / Sold CHF, due 04/01/24	Barclays Bank PLC	412,000	221,268	(2,040)	(0.00)
Bought NZD / Sold CHF, due 04/01/24	BNP Paribas SA	965,000	520,740	(7,723)	(0.00)
	Westpac Banking				
Bought NZD / Sold CHF, due 04/01/24	Corporation	503,000	270,081	(2,420)	(0.00)
Bought PEN / Sold CHF, due 04/01/24	Royal Bank of Canada	145,000	33,704	(885)	(0.00)
Bought PEN / Sold EUR, due 04/01/24	Barclays Bank PLC	1,946,000	477,412	(1,836)	(0.00)
Bought PLN / Sold CHF, due 04/01/24	Barclays Bank PLC	1,942,000	421,672	(7,147)	(0.00)
Bought PLN / Sold CHF, due 04/01/24	BNP Paribas SA	4,577,000	995,564	(18,920)	(0.00)
	Westpac Banking				
Bought PLN / Sold CHF, due 04/01/24	Corporation	2,371,000	514,937	(8,862)	(0.00)
Bought PLN / Sold EUR, due 04/01/24	BNP Paribas SA	28,375,000	6,541,002	(9,904)	(0.00)
Bought PLN / Sold GBP, due 04/01/24	BNP Paribas SA	36,273,000	7,258,535	(28,838)	(0.00)
Bought PLN / Sold USD, due 04/01/24	BNP Paribas SA	13,228,000	3,375,604	(11,664)	(0.00)
Bought RON / Sold CHF, due 04/01/24	Merrill Lynch International	1,064,000	201,699	(3,391)	(0.00)
Bought RON / Sold CHF, due 04/01/24	UBS AG	2,198,000	417,007	(7,409)	(0.00)
	Westpac Banking				
Bought RON / Sold CHF, due 04/01/24	Corporation	1,194,000	226,451	(3,935)	(0.00)
Bought RON / Sold EUR, due 04/01/24	UBS AG	13,883,000	2,790,819	(351)	(0.00)
Bought RON / Sold GBP, due 04/01/24	UBS AG	17,276,000	3,013,629	(5,751)	(0.00)
Bought RON / Sold USD, due 04/01/24	UBS AG	8,364,000	1,861,253	(4,072)	(0.00)
Bought SEK / Sold CHF, due 04/01/24	BNP Paribas SA	4,725,000	402,829	(9,750)	(0.00)
Bought SEK / Sold EUR, due 04/01/24	BNP Paribas SA	24,371,000	2,202,410	(14,617)	(0.00)
Bought SEK / Sold GBP, due 04/01/24	BNP Paribas SA	34,691,000	2,720,993	(26,301)	(0.00)
Bought SEK / Sold USD, due 04/01/24	BNP Paribas SA	12,658,000	1,266,227	(10,156)	(0.00)
Bought SGD / Sold CHF, due 04/01/24	Barclays Bank PLC	411,000	267,659	(6,427)	(0.00)
Bought SGD / Sold CHF, due 04/01/24	HSBC Bank PLC	878,000	566,333	(7,248)	(0.00)
	Westpac Banking				
Bought SGD / Sold CHF, due 04/01/24	Corporation	501,000	326,574	(8,194)	(0.00)
Bought THB / Sold CHF, due 04/01/24	Deutsche Bank AG	19,807,000	491,462	(3,584)	(0.00)
	Westpac Banking				
Bought THB / Sold CHF, due 04/01/24	Corporation	41,064,000	1,016,595	(4,688)	(0.00)
Bought USD / Sold AUD, due 04/01/24	UBS AG	15,236,274	22,962,000	(432,350)	(0.01)
Bought USD / Sold CAD, due 04/01/24	HSBC Bank PLC	16,788,889	22,776,000	(484,530)	(0.01)
Bought USD / Sold CAD, due 05/02/24	BNP Paribas SA	10,844,533	14,302,000	(7,081)	(0.00)

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – (0.37)% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold CHF, due 04/01/24	Barclays Bank PLC	75,626,668	65,398,071	(2,075,550)	(0.05)
Bought USD / Sold CHF, due 04/01/24	BNP Paribas SA	1,555,279	1,358,211	(58,469)	(0.00)
Bought USD / Sold CHF, due 04/01/24	Goldman Sachs International	25,041,666	21,340,508	(313,895)	(0.01)
Bought USD / Sold CHF, due 04/01/24	Royal Bank of Canada	25,041,666	21,360,541	(337,697)	(0.01)
Bought USD / Sold CHF, due 04/01/24	UBS AG	18,516,000	16,098,125	(610,864)	(0.01)
Bought USD / Sold CHF, due 04/01/24	Westpac Banking Corporation	23,275,000	20,277,071	(817,046)	(0.02)
Bought USD / Sold CHF, due 05/02/24	Barclays Bank PLC	5,017,000	4,277,248	(81,887)	(0.00)
Bought USD / Sold CHF, due 05/02/24	BNP Paribas SA	2,113,488	1,800,819	(33,260)	(0.00)
Bought USD / Sold CHF, due 05/02/24	Westpac Banking Corporation	143,000	121,814	(2,214)	(0.00)
Bought USD / Sold CLP, due 04/01/24	Barclays Bank PLC	390,281	343,135,000	(2,635)	(0.00)
Bought USD / Sold CNY, due 04/01/24	Barclays Bank PLC	360,988	2,594,000	(4,803)	(0.00)
Bought USD / Sold CNY, due 04/01/24	Deutsche Bank AG	86,055,980	612,574,000	(325,811)	(0.01)
Bought USD / Sold CNY, due 04/01/24	JPMorgan Chase Bank NA London	2,129,644	15,198,000	(13,493)	(0.00)
Bought USD / Sold CNY, due 04/01/24	Westpac Banking Corporation	377,957	2,685,000	(667)	(0.00)
Bought USD / Sold CNY, due 05/02/24	Westpac Banking Corporation	54,410,076	387,699,000	(433,096)	(0.01)
Bought USD / Sold COP, due 04/01/24	Barclays Bank PLC	1,113,828	4,599,208,000	(73,139)	(0.00)
Bought USD / Sold COP, due 05/02/24	Barclays Bank PLC	1,161,839	4,599,208,000	(17,439)	(0.00)
Bought USD / Sold DKK, due 04/01/24	HSBC Bank PLC	1,454,613	9,857,000	(6,111)	(0.00)
Bought USD / Sold EUR, due 04/01/24	Barclays Bank PLC	226,089,556	206,032,157	(1,512,605)	(0.04)
Bought USD / Sold EUR, due 04/01/24	BNP Paribas SA	2,502,287	2,306,702	(45,910)	(0.00)
Bought USD / Sold EUR, due 04/01/24	Goldman Sachs International	249,345,146	226,093,741	(418,895)	(0.01)
Bought USD / Sold EUR, due 04/01/24	Merrill Lynch International	111,093,475	101,122,500	(615,781)	(0.01)
Bought USD / Sold EUR, due 04/01/24	Westpac Banking Corporation	33,194,713	30,647,265	(661,089)	(0.01)
Bought USD / Sold EUR, due 05/02/24	Westpac Banking Corporation	1,323,000	1,209,663	(14,977)	(0.00)
Bought USD / Sold GBP, due 04/01/24	Barclays Bank PLC	302,431,333	237,985,502	(954,129)	(0.02)
Bought USD / Sold GBP, due 04/01/24	Citibank NA	595,882	472,000	(5,827)	(0.00)
Bought USD / Sold GBP, due 04/01/24	Goldman Sachs International	337,819,125	265,610,246	(782,539)	(0.02)
Bought USD / Sold GBP, due 04/01/24	Royal Bank of Canada	300,169,334	236,112,117	(827,925)	(0.02)
Bought USD / Sold GBP, due 05/02/24	Goldman Sachs International	23,040,011	18,106,000	(45,674)	(0.00)
Bought USD / Sold IDR, due 04/01/24	UBS AG	6,421,141	1100,312,800,000	(93,883)	(0.00)
Bought USD / Sold IDR, due 05/02/24	BNP Paribas SA	4,972,587	77,108,910,000	(33,917)	(0.00)
Bought USD / Sold ILS, due 04/01/24	UBS AG	1,623,601	5,956,000	(30,446)	(0.00)
Bought USD / Sold ILS, due 05/02/24	UBS AG	1,646,668	5,956,000	(8,417)	(0.00)
Bought USD / Sold JPY, due 04/01/24	Barclays Bank PLC	79,439,960	11,658,722,500	(3,257,746)	(0.07)
Bought USD / Sold JPY, due 04/01/24	BNP Paribas SA	79,396,579	11,657,623,500	(3,293,331)	(0.07)
Bought USD / Sold JPY, due 04/01/24	Merrill Lynch International	2,184,521	319,923,000	(84,759)	(0.00)
Bought USD / Sold JPY, due 04/01/24	Westpac Banking Corporation	712,451	100,649,000	(1,473)	(0.00)
Bought USD / Sold JPY, due 05/02/24	BNP Paribas SA	50,760,245	7,191,077,000	(496,074)	(0.01)
Bought USD / Sold JPY, due 05/02/24	Royal Bank of Canada	50,699,585	7,191,077,000	(556,734)	(0.01)

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – (0.37)% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold KRW, due 04/01/24	JPMorgan Chase Bank NA London	13,938,930	18,133,851,000	(142,177)	(0.00)
Bought USD / Sold KRW, due 05/02/24	JPMorgan Chase Bank NA London	9,240,640	12,049,424,000	(132,333)	(0.00)
Bought USD / Sold MXN, due 04/01/24	BNP Paribas SA	5,244,869	90,628,000	(105,979)	(0.00)
Bought USD / Sold MXN, due 06/02/24	UBS AG	3,456,249	58,909,000	(3,512)	(0.00)
Bought USD / Sold MYR, due 04/01/24	Goldman Sachs International	4,997,962	23,288,000	(70,479)	(0.00)
Bought USD / Sold MYR, due 05/02/24	Goldman Sachs International	4,997,962	23,288,000	(81,376)	(0.00)
Bought USD / Sold NOK, due 04/01/24	BNP Paribas SA	1,151,582	12,251,000	(54,767)	(0.00)
Bought USD / Sold NZD, due 04/01/24	HSBC Bank PLC	2,279,304	3,707,000	(67,782)	(0.00)
Bought USD / Sold NZD, due 05/02/24	UBS AG	2,344,674	3,707,000	(2,705)	(0.00)
Bought USD / Sold PEN, due 04/01/24	Standard Chartered Bank	497,161	1,865,000	(6,522)	(0.00)
Bought USD / Sold PEN, due 05/02/24	Barclays Bank PLC	501,507	1,865,000	(1,718)	(0.00)
Bought USD / Sold PLN, due 04/01/24	HSBC Bank PLC	4,390,218	17,345,000	(20,695)	(0.00)
Bought USD / Sold RON, due 04/01/24	BNP Paribas SA	1,847,330	8,364,000	(9,851)	(0.00)
Bought USD / Sold SEK, due 04/01/24	UBS AG	1,225,565	12,658,000	(30,508)	(0.00)
Bought USD / Sold SGD, due 04/01/24	HSBC Bank PLC	2,747,323	3,654,000	(22,877)	(0.00)
Bought USD / Sold SGD, due 05/02/24	UBS AG	2,457,509	3,243,000	(4,649)	(0.00)
Bought USD / Sold THB, due 04/01/24	UBS AG	4,092,832	143,658,000	(116,336)	(0.00)
Bought USD / Sold THB, due 05/02/24	JPMorgan Chase Bank NA London	4,120,112	143,658,000	(100,934)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(67,076,684)	(1.41)
Total Forward Foreign Exchange Contracts Hedge				(17,729,006)	(0.37)
Other Net Assets/(Liabilities)				90,315,757	1.90
TOTAL NET ASSETS				4,765,563,709	100.00

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.55%				Government Bonds - 96.55% <i>(continued)</i>			
Brazil				China			
BRL 26,900,000	Brazil Letras do Tesouro Nacional, zero coupon, 01/07/24	5,269,481	0.23	CNY 9,900,000	China Development Bank, 3.340%, 14/07/25	1,417,667	0.06
BRL 313,000,000	Brazil Letras do Tesouro Nacional, zero coupon, 01/07/25	54,667,274	2.41	CNY 300,000	China Development Bank, 4.150%, 26/10/25	43,656	0.00
BRL 215,000,000	Brazil Letras do Tesouro Nacional, zero coupon, 01/07/26	35,120,739	1.54	CNY 8,900,000	China Development Bank, 3.390%, 10/07/27	1,293,071	0.06
BRL 83,780,000	Brazil Letras do Tesouro Nacional, zero coupon, 01/07/27	12,407,205	0.55	CNY 14,300,000	China Development Bank, 3.700%, 20/10/30	2,144,450	0.09
BRL 116,970,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/25	24,099,357	1.06	CNY 15,000,000	China Government Bond, 2.470%, 02/09/24	2,120,150	0.09
BRL 139,715,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/27	28,904,159	1.27	CNY 20,370,000	China Government Bond, 2.940%, 17/10/24	2,891,679	0.13
BRL 154,674,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/29	31,764,036	1.40	CNY 33,400,000	China Government Bond, 2.260%, 24/02/25	4,714,416	0.21
BRL 125,500,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/31	25,457,608	1.12	CNY 60,000,000	China Government Bond, 1.990%, 09/04/25	8,438,018	0.37
BRL 1,450,000	Brazilian Government International Bond, 8.500%, 05/01/24	298,471	0.01	CNY 17,100,000	China Government Bond, 2.240%, 25/05/25	2,413,141	0.11
BRL 500,000	Brazilian Government International Bond, 10.250%, 10/01/28	104,593	0.00	CNY 25,200,000	China Government Bond, 2.180%, 25/08/25	3,552,084	0.16
Total Brazil		218,092,923	9.59	CNY 21,000,000	China Government Bond, 2.280%, 25/11/25	2,964,739	0.13
Chile				CNY 18,040,000	China Government Bond, 3.220%, 06/12/25	2,595,649	0.11
CLP 5,880,000,000	Bonos de la Tesoreria de la Republica en pesos, 2.500%, 01/03/25	6,457,723	0.28	CNY 30,000,000	China Government Bond, 2.460%, 15/02/26	4,248,943	0.19
CLP 4,680,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.500%, 01/03/26	5,263,173	0.23	CNY 22,800,000	China Government Bond, 3.030%, 11/03/26	3,273,031	0.14
CLP 2,725,000,000	Bonos de la Tesoreria de la Republica en pesos, 2.300%, 01/10/28	2,727,824	0.12	CNY 25,000,000	China Government Bond, 2.300%, 15/05/26	3,528,038	0.15
CLP 2,465,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/10/28	2,783,243	0.12	CNY 42,130,000	China Government Bond, 3.250%, 06/06/26	6,088,997	0.27
CLP 5,670,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.700%, 01/09/30	6,257,407	0.27	CNY 9,050,000	China Government Bond, 2.690%, 12/08/26	1,289,067	0.06
CLP 3,770,000,000	Bonos de la Tesoreria de la Republica en pesos, 6.000%, 01/04/33	4,518,233	0.20	CNY 35,000,000	China Government Bond, 2.180%, 15/08/26	4,922,000	0.22
CLP 1,175,000,000	Bonos de la Tesoreria de la Republica en pesos, 7.000%, 01/05/34	1,515,920	0.07	CNY 6,700,000	China Government Bond, 3.120%, 05/12/26	968,293	0.04
CLP 6,180,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/03/35	6,954,880	0.31	CNY 36,200,000	China Government Bond, 2.370%, 20/01/27	5,109,916	0.22
CLP 4,350,000,000	Bonos de la Tesoreria de la Republica en pesos, 6.000%, 01/01/43	5,417,966	0.24	CNY 19,500,000	China Government Bond, 2.480%, 15/04/27	2,758,997	0.12
CLP 155,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.100%, 15/07/50	173,318	0.01	CNY 39,900,000	China Government Bond, 2.850%, 04/06/27	5,716,881	0.25
Total Chile		42,069,687	1.85	CNY 11,700,000	China Government Bond, 2.710%, 19/06/27	1,669,003	0.07
				CNY 27,900,000	China Government Bond, 2.500%, 25/07/27	3,951,625	0.17
				CNY 16,500,000	China Government Bond, 2.440%, 15/10/27	2,334,300	0.10
				CNY 25,300,000	China Government Bond, 3.280%, 03/12/27	3,702,717	0.16
				CNY 30,000,000	China Government Bond, 2.640%, 15/01/28	4,271,420	0.19
				CNY 30,000,000	China Government Bond, 2.620%, 15/04/28	4,272,362	0.19

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.55% (continued)				Government Bonds - 96.55% (continued)			
China (continued)				China (continued)			
CNY 24,900,000	China Government Bond, 3.010%, 13/05/28	3,602,311	0.16	CNY 8,900,000	China Government Bond, 3.390%, 16/03/50	1,364,506	0.06
CNY 30,000,000	China Government Bond, 2.400%, 15/07/28	4,233,973	0.19	CNY 29,400,000	China Government Bond, 3.810%, 14/09/50	4,847,549	0.21
CNY 1,270,000	China Government Bond, 3.540%, 16/08/28	189,236	0.01	CNY 11,700,000	China Government Bond, 3.720%, 12/04/51	1,901,201	0.08
CNY 10,000,000	China Government Bond, 2.480%, 25/09/28	1,415,793	0.06	CNY 10,500,000	China Government Bond, 3.530%, 18/10/51	1,653,825	0.07
CNY 26,900,000	China Government Bond, 2.910%, 14/10/28	3,880,230	0.17	CNY 18,900,000	China Government Bond, 3.320%, 15/04/52	2,885,237	0.13
CNY 30,000,000	China Government Bond, 2.550%, 15/10/28	4,261,009	0.19	CNY 15,000,000	China Government Bond, 3.120%, 25/10/52	2,208,584	0.10
CNY 19,700,000	China Government Bond, 3.250%, 22/11/28	2,890,407	0.13	CNY 15,000,000	China Government Bond, 3.190%, 15/04/53	2,251,766	0.10
CNY 25,400,000	China Government Bond, 2.800%, 24/03/29	3,642,246	0.16	CNY 5,000,000	China Government Bond, 3.000%, 15/10/53	731,126	0.03
CNY 30,030,000	China Government Bond, 3.290%, 23/05/29	4,424,181	0.19	Total China		219,663,471	9.66
CNY 24,900,000	China Government Bond, 2.750%, 15/06/29	3,560,582	0.16	Colombia			
CNY 25,200,000	China Government Bond, 2.620%, 25/09/29	3,579,008	0.16	COP 1,346,000,000	Colombia Government International Bond, 9.850%, 28/06/27	334,850	0.02
CNY 34,100,000	China Government Bond, 3.130%, 21/11/29	4,983,174	0.22	COP 17,852,900,000	Colombian TES, 6.250%, 26/11/25	4,372,578	0.19
CNY 25,000,000	China Government Bond, 2.790%, 15/12/29	3,580,340	0.16	COP 48,800,600,000	Colombian TES, 7.500%, 26/08/26	12,061,583	0.53
CNY 30,000,000	China Government Bond, 2.800%, 25/03/30	4,290,196	0.19	COP 40,549,000,000	Colombian TES, 5.750%, 03/11/27	9,275,505	0.41
CNY 40,400,000	China Government Bond, 2.680%, 21/05/30	5,744,101	0.25	COP 30,969,300,000	Colombian TES, 6.000%, 28/04/28	7,062,323	0.31
CNY 30,000,000	China Government Bond, 2.620%, 25/06/30	4,252,395	0.19	COP 12,328,500,000	Colombian TES, 7.750%, 18/09/30	2,902,257	0.13
CNY 35,000,000	China Government Bond, 2.600%, 15/09/30	4,956,184	0.22	COP 50,916,000,000	Colombian TES, 7.000%, 26/03/31	11,360,025	0.50
CNY 35,600,000	China Government Bond, 3.270%, 19/11/30	5,270,923	0.23	COP 39,480,000,000	Colombian TES, 7.000%, 30/06/32	8,544,964	0.38
CNY 19,300,000	China Government Bond, 3.020%, 27/05/31	2,807,499	0.12	COP 36,750,000,000	Colombian TES, 13.250%, 09/02/33	11,299,961	0.50
CNY 20,100,000	China Government Bond, 2.890%, 18/11/31	2,900,008	0.13	COP 38,682,800,000	Colombian TES, 7.250%, 18/10/34	8,225,537	0.36
CNY 27,100,000	China Government Bond, 2.750%, 17/02/32	3,867,329	0.17	COP 19,646,200,000	Colombian TES, 6.250%, 09/07/36	3,710,262	0.16
CNY 22,700,000	China Government Bond, 2.760%, 15/05/32	3,240,513	0.14	COP 43,738,000,000	Colombian TES, 9.250%, 28/05/42	10,290,285	0.45
CNY 31,400,000	China Government Bond, 2.690%, 15/08/32	4,460,483	0.20	COP 39,236,300,000	Colombian TES, 7.250%, 26/10/50	7,382,076	0.32
CNY 20,200,000	China Government Bond, 2.600%, 01/09/32	2,849,246	0.12	Total Colombia		96,822,206	4.26
CNY 20,000,000	China Government Bond, 2.800%, 15/11/32	2,867,729	0.13	Czech Republic			
CNY 20,000,000	China Government Bond, 2.880%, 25/02/33	2,890,818	0.13	CZK 25,000,000	Czech Republic Government Bond, 0.010%, 12/12/24	1,068,811	0.05
CNY 27,000,000	China Government Bond, 2.670%, 25/05/33	3,826,023	0.17	CZK 159,500,000	Czech Republic Government Bond, 1.250%, 14/02/25	6,873,039	0.30
CNY 40,000,000	China Government Bond, 2.520%, 25/08/33	5,613,948	0.25	CZK 183,800,000	Czech Republic Government Bond, 2.400%, 17/09/25	7,952,473	0.35
CNY 4,200,000	China Government Bond, 3.860%, 22/07/49	694,160	0.03	CZK 173,200,000	Czech Republic Government Bond, 6.000%, 26/02/26	8,077,387	0.35
				CZK 146,030,000	Czech Republic Government Bond, 1.000%, 26/06/26	6,066,855	0.27

Schedule of Investments (continued) as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.55% (continued)				Government Bonds - 96.55% (continued)			
Czech Republic (continued)				Egypt (continued)			
CZK 205,730,000	Czech Republic Government Bond, 0.250%, 10/02/27	8,225,389	0.36	EGP 32,000,000	Egypt Government Bond, 16.100%, 07/05/29	504,446	0.02
CZK 213,700,000	Czech Republic Government Bond, 2.500%, 25/08/28	9,075,958	0.40	EGP 28,000,000	Egypt Government Bond, 14.664%, 06/10/30	402,186	0.02
CZK 210,900,000	Czech Republic Government Bond, 5.500%, 12/12/28	10,238,505	0.45	Total Egypt		7,729,587	0.34
CZK 17,000,000	Czech Republic Government Bond, 5.750%, 29/03/29	833,460	0.04	Hungary			
CZK 213,970,000	Czech Republic Government Bond, 2.750%, 23/07/29	9,105,089	0.40	HUF 1,049,000,000	Hungary Government Bond, 2.500%, 24/10/24	2,922,161	0.13
CZK 111,600,000	Czech Republic Government Bond, 0.050%, 29/11/29	4,039,643	0.18	HUF 1,319,600,000	Hungary Government Bond, 5.500%, 24/06/25	3,769,247	0.17
CZK 191,640,000	Czech Republic Government Bond, 0.950%, 15/05/30	7,257,026	0.32	HUF 1,878,400,000	Hungary Government Bond, 1.000%, 26/11/25	4,935,634	0.22
CZK 226,800,000	Czech Republic Government Bond, 5.000%, 30/09/30	10,924,649	0.48	HUF 2,006,500,000	Hungary Government Bond, 1.500%, 22/04/26	5,228,095	0.23
CZK 214,100,000	Czech Republic Government Bond, 1.200%, 13/03/31	8,075,786	0.35	HUF 1,426,100,000	Hungary Government Bond, 1.500%, 26/08/26	3,669,750	0.16
CZK 55,000,000	Czech Republic Government Bond, 6.200%, 16/06/31	2,859,485	0.13	HUF 1,067,000,000	Hungary Government Bond, 9.500%, 21/10/26	3,341,507	0.15
CZK 225,300,000	Czech Republic Government Bond, 1.750%, 23/06/32	8,690,738	0.38	HUF 1,575,500,000	Hungary Government Bond, 2.750%, 22/12/26	4,148,002	0.18
CZK 15,000,000	Czech Republic Government Bond, 4.500%, 11/11/32	710,087	0.03	HUF 2,031,100,000	Hungary Government Bond, 3.000%, 27/10/27	5,346,932	0.23
CZK 226,560,000	Czech Republic Government Bond, 2.000%, 13/10/33	8,722,868	0.38	HUF 1,289,400,000	Hungary Government Bond, 4.500%, 23/03/28	3,554,252	0.16
CZK 57,000,000	Czech Republic Government Bond, 4.900%, 14/04/34	2,801,377	0.12	HUF 646,200,000	Hungary Government Bond, 6.750%, 22/10/28	1,939,988	0.08
CZK 134,300,000	Czech Republic Government Bond, 3.500%, 30/05/35	5,874,183	0.26	HUF 1,759,100,000	Hungary Government Bond, 2.000%, 23/05/29	4,245,083	0.19
CZK 106,840,000	Czech Republic Government Bond, 4.200%, 04/12/36	4,983,518	0.22	HUF 1,834,800,000	Hungary Government Bond, 3.000%, 21/08/30	4,546,201	0.20
CZK 50,000,000	Czech Republic Government Bond, 1.950%, 30/07/37	1,807,661	0.08	HUF 2,216,600,000	Hungary Government Bond, 3.250%, 22/10/31	5,451,339	0.24
CZK 90,000,000	Czech Republic Government Bond, 1.500%, 24/04/40	2,901,374	0.13	HUF 2,004,000,000	Hungary Government Bond, 4.750%, 24/11/32	5,349,494	0.23
Total Czech Republic		137,165,361	6.03	HUF 2,327,000,000	Hungary Government Bond, 2.250%, 20/04/33	5,099,512	0.22
Dominican Republic				HUF 498,600,000	Hungary Government Bond, 2.250%, 22/06/34	1,051,330	0.05
DOP 93,000,000	Dominican Republic International Bond, 9.750%, 05/06/26	1,603,633	0.07	HUF 1,211,800,000	Hungary Government Bond, 3.000%, 27/10/38	2,455,712	0.11
DOP 93,000,000	Dominican Republic International Bond, 13.625%, 03/02/33	1,948,399	0.09	HUF 861,000,000	Hungary Government Bond, 3.000%, 25/04/41	1,683,315	0.07
Total Dominican Republic		3,552,032	0.16	Total Hungary		68,737,554	3.02
Egypt				Indonesia			
EGP 98,000,000	Egypt Government Bond, 14.522%, 04/01/25	1,731,518	0.08	IDR 129,167,000,000	Indonesia Treasury Bond, 6.500%, 15/06/25	8,408,061	0.37
EGP 49,420,000	Egypt Government Bond, 14.369%, 20/10/25	852,565	0.04	IDR 32,000,000,000	Indonesia Treasury Bond, 11.000%, 15/09/25	2,230,045	0.10
EGP 111,000,000	Egypt Government Bond, 14.483%, 06/04/26	1,868,964	0.08	IDR 135,000,000,000	Indonesia Treasury Bond, 5.500%, 15/04/26	8,614,503	0.38
EGP 39,250,000	Egypt Government Bond, 14.285%, 11/01/27	574,694	0.02	IDR 105,656,000,000	Indonesia Treasury Bond, 8.375%, 15/09/26	7,208,653	0.32
EGP 77,000,000	Egypt Government Bond, 14.556%, 13/10/27	1,208,595	0.05	IDR 110,773,000,000	Indonesia Treasury Bond, 5.125%, 15/04/27	6,957,036	0.31
EGP 38,000,000	Egypt Government Bond, 14.292%, 05/01/28	586,619	0.03	IDR 105,274,000,000	Indonesia Treasury Bond, 7.000%, 15/05/27	6,974,052	0.31

Schedule of Investments (continued)
 as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets	
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				
Government Bonds - 96.55% (continued)				Government Bonds - 96.55% (continued)				
Indonesia (continued)				Indonesia (continued)				
IDR 120,651,000,000	Indonesia Treasury Bond, 6.125%, 15/05/28	7,769,401	0.34	IDR 25,000,000,000	Perusahaan Penerbit SBSN Indonesia, 6.625%, 15/09/29	1,626,656	0.07	
IDR 116,946,000,000	Indonesia Treasury Bond, 6.375%, 15/08/28	7,599,173	0.33	IDR 20,000,000,000	Perusahaan Penerbit SBSN Indonesia, 8.875%, 15/11/31	1,469,702	0.06	
IDR 77,714,000,000	Indonesia Treasury Bond, 9.000%, 15/03/29	5,587,413	0.25	IDR 85,340,000,000	Perusahaan Penerbit SBSN Indonesia, 6.375%, 15/03/34	5,407,813	0.24	
IDR 30,000,000,000	Indonesia Treasury Bond, 6.875%, 15/04/29	1,982,195	0.09	IDR 50,000,000,000	Perusahaan Penerbit SBSN Indonesia, 6.875%, 15/03/36	3,296,780	0.14	
IDR 107,917,000,000	Indonesia Treasury Bond, 8.250%, 15/05/29	7,580,193	0.33	IDR 3,000,000,000	Perusahaan Penerbit SBSN Indonesia, 6.500%, 15/06/39	189,804	0.01	
IDR 198,675,000,000	Indonesia Treasury Bond, 7.000%, 15/09/30	13,251,882	0.58	Total Indonesia			222,484,331	9.78
IDR 213,201,000,000	Indonesia Treasury Bond, 6.500%, 15/02/31	13,838,610	0.61	Malaysia				
IDR 59,480,000,000	Indonesia Treasury Bond, 8.750%, 15/05/31	4,349,840	0.19	MYR 12,960,000	Malaysia Government Bond, 4.059%, 30/09/24	2,838,452	0.12	
IDR 214,920,000,000	Indonesia Treasury Bond, 6.375%, 15/04/32	13,832,936	0.61	MYR 23,300,000	Malaysia Government Bond, 3.882%, 14/03/25	5,100,342	0.22	
IDR 30,000,000,000	Indonesia Treasury Bond, 8.250%, 15/06/32	2,155,939	0.09	MYR 32,914,000	Malaysia Government Bond, 3.955%, 15/09/25	7,237,212	0.32	
IDR 55,620,000,000	Indonesia Treasury Bond, 7.500%, 15/08/32	3,830,942	0.17	MYR 787,000	Malaysia Government Bond, 4.392%, 15/04/26	174,956	0.01	
IDR 133,841,000,000	Indonesia Treasury Bond, 7.000%, 15/02/33	9,027,335	0.40	MYR 29,497,000	Malaysia Government Bond, 3.906%, 15/07/26	6,491,523	0.29	
IDR 71,539,000,000	Indonesia Treasury Bond, 6.625%, 15/05/33	4,678,819	0.21	MYR 23,153,000	Malaysia Government Bond, 3.900%, 30/11/26	5,102,503	0.22	
IDR 40,000,000,000	Indonesia Treasury Bond, 6.625%, 15/02/34	2,620,545	0.11	MYR 18,700,000	Malaysia Government Bond, 3.502%, 31/05/27	4,062,946	0.18	
IDR 141,413,000,000	Indonesia Treasury Bond, 8.375%, 15/03/34	10,396,799	0.46	MYR 25,792,000	Malaysia Government Bond, 3.899%, 16/11/27	5,686,813	0.25	
IDR 114,615,000,000	Indonesia Treasury Bond, 7.500%, 15/06/35	8,006,003	0.35	MYR 22,500,000	Malaysia Government Bond, 3.519%, 20/04/28	4,887,323	0.22	
IDR 94,931,000,000	Indonesia Treasury Bond, 8.250%, 15/05/36	6,997,901	0.31	MYR 25,873,000	Malaysia Government Bond, 3.733%, 15/06/28	5,658,417	0.25	
IDR 53,414,000,000	Indonesia Treasury Bond, 6.250%, 15/06/36	3,389,328	0.15	MYR 18,500,000	Malaysia Government Bond, 4.504%, 30/04/29	4,190,703	0.18	
IDR 29,209,000,000	Indonesia Treasury Bond, 6.375%, 15/07/37	1,868,602	0.08	MYR 18,037,000	Malaysia Government Bond, 3.885%, 15/08/29	3,968,395	0.17	
IDR 81,730,000,000	Indonesia Treasury Bond, 7.500%, 15/05/38	5,693,020	0.25	MYR 22,950,000	Malaysia Government Bond, 2.632%, 15/04/31	4,638,322	0.20	
IDR 75,000,000,000	Indonesia Treasury Bond, 7.125%, 15/06/38	5,107,326	0.22	MYR 743,000	Malaysia Government Bond, 4.232%, 30/06/31	166,269	0.01	
IDR 57,449,000,000	Indonesia Treasury Bond, 8.375%, 15/04/39	4,309,514	0.19	MYR 33,300,000	Malaysia Government Bond, 3.582%, 15/07/32	7,133,012	0.31	
IDR 106,654,000,000	Indonesia Treasury Bond, 7.500%, 15/04/40	7,422,525	0.33	MYR 16,900,000	Malaysia Government Bond, 4.642%, 07/11/33	3,951,731	0.17	
IDR 101,858,000,000	Indonesia Treasury Bond, 7.125%, 15/06/42	6,898,080	0.30	MYR 17,340,000	Malaysia Government Bond, 3.828%, 05/07/34	3,759,252	0.17	
IDR 55,000,000,000	Indonesia Treasury Bond, 7.125%, 15/06/43	3,718,582	0.16	MYR 22,911,000	Malaysia Government Bond, 4.254%, 31/05/35	5,130,468	0.23	
IDR 5,954,000,000	Indonesia Treasury Bond, 7.375%, 15/05/48	408,404	0.02	MYR 33,009,000	Malaysia Government Bond, 4.762%, 07/04/37	7,745,190	0.34	
IDR 55,833,000,000	Perusahaan Penerbit SBSN Indonesia, 6.625%, 15/10/24	3,632,496	0.16	MYR 35,500,000	Malaysia Government Bond, 4.893%, 08/06/38	8,489,792	0.37	
IDR 1,500,000,000	Perusahaan Penerbit SBSN Indonesia, 6.125%, 15/10/25	96,513	0.00	MYR 32,500,000	Malaysia Government Bond, 3.757%, 22/05/40	6,778,849	0.30	
IDR 65,000,000,000	Perusahaan Penerbit SBSN Indonesia, 4.875%, 15/07/26	4,050,910	0.18	MYR 36,500,000	Malaysia Government Bond, 4.696%, 15/10/42	8,563,599	0.38	

Schedule of Investments (continued)
as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.55% (continued)				Government Bonds - 96.55% (continued)			
Malaysia (continued)				Mexico (continued)			
MYR 10,000,000	Malaysia Government Bond, 4.921%, 06/07/48	2,395,800	0.11	MXN 62,500,000	Mexican Bonos, 8.500%, 01/03/29	3,605,288	0.16
MYR 34,100,000	Malaysia Government Bond, 4.065%, 15/06/50	7,198,477	0.32	MXN 269,613,000	Mexican Bonos, 8.500%, 31/05/29	15,613,975	0.69
MYR 20,000,000	Malaysia Government Bond, 4.457%, 31/03/53	4,511,621	0.20	MXN 14,850,000	Mexican Bonos, 8.500%, 31/05/29	853,021	0.03
MYR 23,000,000	Malaysia Government Investment Issue, 3.655%, 15/10/24	5,015,702	0.22	MXN 424,034,000	Mexican Bonos, 7.750%, 29/05/31	23,411,825	1.03
MYR 10,377,000	Malaysia Government Investment Issue, 4.128%, 15/08/25	2,286,598	0.10	MXN 272,500,000	Mexican Bonos, 7.500%, 26/05/33	14,635,058	0.64
MYR 34,400,000	Malaysia Government Investment Issue, 3.990%, 15/10/25	7,569,497	0.33	MXN 113,100,000	Mexican Bonos, 7.750%, 23/11/34	6,122,674	0.27
MYR 29,070,000	Malaysia Government Investment Issue, 3.726%, 31/03/26	6,367,469	0.28	MXN 22,000,000	Mexican Bonos, 8.000%, 24/05/35	1,189,613	0.05
MYR 40,000,000	Malaysia Government Investment Issue, 4.070%, 30/09/26	8,832,427	0.39	MXN 73,759,000	Mexican Bonos, 10.000%, 20/11/36	4,701,268	0.21
MYR 18,294,000	Malaysia Government Investment Issue, 4.258%, 26/07/27	4,074,386	0.18	MXN 185,715,000	Mexican Bonos, 8.500%, 18/11/38	10,493,344	0.46
MYR 37,900,000	Malaysia Government Investment Issue, 3.422%, 30/09/27	8,223,063	0.36	MXN 331,165,000	Mexican Bonos, 7.750%, 13/11/42	17,282,689	0.76
MYR 21,500,000	Malaysia Government Investment Issue, 3.599%, 31/07/28	4,678,040	0.21	MXN 252,822,000	Mexican Bonos, 8.000%, 07/11/47	13,391,527	0.59
MYR 23,150,000	Malaysia Government Investment Issue, 4.369%, 31/10/28	5,201,017	0.23	MXN 184,300,000	Mexican Bonos, 8.000%, 31/07/53	9,706,264	0.43
MYR 24,846,000	Malaysia Government Investment Issue, 4.130%, 09/07/29	5,516,055	0.24	Total Mexico		223,346,781	9.82
MYR 25,000,000	Malaysia Government Investment Issue, 4.245%, 30/09/30	5,602,530	0.25	Peru			
MYR 35,525,000	Malaysia Government Investment Issue, 3.465%, 15/10/30	7,570,691	0.33	PEN 2,605,000	Peru Government Bond, 8.200%, 12/08/26	747,867	0.03
MYR 32,500,000	Malaysia Government Investment Issue, 4.193%, 07/10/32	7,271,548	0.32	PEN 31,527,000	Peru Government Bond, 6.350%, 12/08/28	8,712,406	0.38
MYR 743,000	Malaysia Government Investment Issue, 4.724%, 15/06/33	173,178	0.01	PEN 20,735,000	Peru Government Bond, 5.940%, 12/02/29	5,598,778	0.25
MYR 350,000	Malaysia Government Investment Issue, 4.119%, 30/11/34	77,994	0.00	PEN 26,500,000	Peru Government Bond, 6.950%, 12/08/31	7,400,468	0.33
MYR 22,200,000	Malaysia Government Investment Issue, 3.447%, 15/07/36	4,587,235	0.20	PEN 30,400,000	Peru Government Bond, 6.150%, 12/08/32	8,021,713	0.35
MYR 21,500,000	Malaysia Government Investment Issue, 4.662%, 31/03/38	5,034,579	0.22	PEN 16,200,000	Peru Government Bond, 7.300%, 12/08/33	4,583,726	0.20
MYR 20,500,000	Malaysia Government Investment Issue, 4.417%, 30/09/41	4,623,319	0.20	PEN 22,454,000	Peru Government Bond, 5.400%, 12/08/34	5,481,533	0.24
MYR 22,000,000	Malaysia Government Investment Issue, 4.291%, 14/08/43	4,913,708	0.22	PEN 21,962,000	Peru Government Bond, 6.900%, 12/08/37	5,971,972	0.26
Total Malaysia		223,481,003	9.83	PEN 16,420,000	Peru Government Bond, 5.350%, 12/08/40	3,799,574	0.17
Mexico				Total Peru		50,318,037	2.21
MXN 214,394,000	Mexican Bonos, 8.000%, 05/09/24	12,431,927	0.55	Poland			
MXN 176,940,000	Mexican Bonos, 10.000%, 05/12/24	10,392,985	0.46	PLN 45,300,000	Republic of Poland Government Bond, 2.250%, 25/10/24	11,264,951	0.50
MXN 26,928,000	Mexican Bonos, 10.000%, 05/12/24	1,581,679	0.07	PLN 44,120,000	Republic of Poland Government Bond, 0.750%, 25/04/25	10,627,060	0.47
MXN 177,200,000	Mexican Bonos, 5.000%, 06/03/25	9,901,414	0.43	PLN 64,250,000	Republic of Poland Government Bond, 3.250%, 25/07/25	15,912,955	0.70
MXN 437,160,000	Mexican Bonos, 5.750%, 05/03/26	23,822,180	1.05	PLN 10,000,000	Republic of Poland Government Bond, zero coupon, 25/10/25	2,328,133	0.10
MXN 68,500,000	Mexican Bonos, 7.000%, 03/09/26	3,804,825	0.17	PLN 70,700,000	Republic of Poland Government Bond, 2.500%, 25/07/26	16,939,952	0.74
MXN 398,600,000	Mexican Bonos, 5.500%, 04/03/27	21,063,343	0.92	PLN 46,300,000	Republic of Poland Government Bond, 0.250%, 25/10/26	10,349,488	0.46
MXN 345,044,000	Mexican Bonos, 7.500%, 03/06/27	19,341,882	0.85	PLN 55,000,000	Republic of Poland Government Bond, 3.750%, 25/05/27	13,479,458	0.59
				PLN 41,600,000	Republic of Poland Government Bond, 2.500%, 25/07/27	9,772,945	0.43
				PLN 49,567,000	Republic of Poland Government Bond, 2.750%, 25/04/28	11,560,906	0.51
				PLN 55,800,000	Republic of Poland Government Bond, 7.500%, 25/07/28	15,614,209	0.69

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.55% (continued)				Government Bonds - 96.55% (continued)			
Poland (continued)				Romania (continued)			
PLN 70,300,000	Republic of Poland Government Bond, 2.750%, 25/10/29	15,977,037	0.70	RON 15,000,000	Romania Government Bond, 4.250%, 28/04/36	2,766,653	0.12
PLN 55,450,000	Republic of Poland Government Bond, 1.250%, 25/10/30	11,171,083	0.49	RON 15,250,000	Romania Government Bond, 7.900%, 24/02/38	3,906,720	0.17
PLN 69,300,000	Republic of Poland Government Bond, 1.750%, 25/04/32	13,719,541	0.60	Total Romania		82,585,342	3.63
PLN 31,500,000	Republic of Poland Government Bond, 6.000%, 25/10/33	8,494,526	0.37	Serbia			
Total Poland		167,212,244	7.35	RSD 446,700,000	Serbia Treasury Bonds, 4.500%, 11/01/26	3,931,697	0.18
Romania				RSD 217,200,000	Serbia Treasury Bonds, 5.875%, 08/02/28	2,107,366	0.09
RON 5,800,000	Romania Government Bond, 3.700%, 25/11/24	1,262,655	0.06	Total Serbia		6,039,063	0.27
RON 19,160,000	Romania Government Bond, 4.750%, 24/02/25	4,196,706	0.18	South Africa			
RON 16,200,000	Romania Government Bond, 3.650%, 28/07/25	3,473,543	0.15	ZAR 8,050,000	Republic of South Africa Government Bond, 10.500%, 21/12/26	460,863	0.02
RON 18,000,000	Romania Government Bond, 3.500%, 25/11/25	3,821,343	0.17	ZAR 463,132,000	Republic of South Africa Government Bond, 10.500%, 21/12/26	26,514,328	1.17
RON 17,700,000	Romania Government Bond, 4.850%, 22/04/26	3,829,793	0.17	ZAR 512,018,000	Republic of South Africa Government Bond, 8.000%, 31/01/30	25,774,609	1.13
RON 20,700,000	Romania Government Bond, 3.250%, 24/06/26	4,305,008	0.19	ZAR 4,000,000	Republic of South Africa Government Bond, 7.000%, 28/02/31	183,309	0.01
RON 7,000,000	Romania Government Bond, 7.200%, 28/10/26	1,592,719	0.07	ZAR 248,936,000	Republic of South Africa Government Bond, 7.000%, 28/02/31	11,408,055	0.50
RON 10,000,000	Romania Government Bond, 7.200%, 31/05/27	2,284,139	0.10	ZAR 426,464,000	Republic of South Africa Government Bond, 8.250%, 31/03/32	20,379,220	0.90
RON 17,300,000	Romania Government Bond, 5.800%, 26/07/27	3,799,097	0.17	ZAR 402,093,000	Republic of South Africa Government Bond, 8.875%, 28/02/35	18,567,923	0.82
RON 18,700,000	Romania Government Bond, 2.500%, 25/10/27	3,649,730	0.16	ZAR 193,680,000	Republic of South Africa Government Bond, 6.250%, 31/03/36	6,960,566	0.31
RON 14,300,000	Romania Government Bond, 4.150%, 26/01/28	2,954,924	0.13	ZAR 391,206,000	Republic of South Africa Government Bond, 8.500%, 31/01/37	16,694,966	0.73
RON 22,200,000	Romania Government Bond, 8.750%, 30/10/28	5,437,733	0.24	ZAR 350,038,000	Republic of South Africa Government Bond, 9.000%, 31/01/40	14,931,032	0.66
RON 19,755,000	Romania Government Bond, 5.000%, 12/02/29	4,159,490	0.18	ZAR 51,855,000	Republic of South Africa Government Bond, 6.500%, 28/02/41	1,717,548	0.07
RON 22,200,000	Romania Government Bond, 4.850%, 25/07/29	4,620,564	0.20	ZAR 80,000,000	Republic of South Africa Government Bond, 6.500%, 28/02/41	2,649,770	0.12
RON 2,000,000	Romania Government Bond, 8.000%, 29/04/30	483,897	0.02	ZAR 356,167,000	Republic of South Africa Government Bond, 8.750%, 31/01/44	14,447,779	0.63
RON 27,800,000	Romania Government Bond, 4.150%, 24/10/30	5,490,803	0.24	ZAR 9,007,000	Republic of South Africa Government Bond, 8.750%, 28/02/48	362,961	0.02
RON 4,350,000	Romania Government Bond, 7.350%, 28/04/31	1,024,017	0.05				
RON 20,060,000	Romania Government Bond, 3.650%, 24/09/31	3,762,876	0.17				
RON 19,450,000	Romania Government Bond, 6.700%, 25/02/32	4,430,623	0.20				
RON 20,000,000	Romania Government Bond, 8.250%, 29/09/32	5,034,106	0.22				
RON 10,800,000	Romania Government Bond, 7.200%, 30/10/33	2,570,324	0.11				
RON 19,000,000	Romania Government Bond, 4.750%, 11/10/34	3,727,879	0.16				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.55% (continued)				Government Bonds - 96.55% (continued)			
South Africa (continued)				Thailand (continued)			
ZAR 536,900,000	Republic of South Africa Government Bond, 8.750%, 28/02/48	21,635,843	0.95	THB 296,100,000	Thailand Government Bond, 3.300%, 17/06/38	8,974,652	0.39
ZAR 63,000,000	Republic of South Africa Government Bond, 11.625%, 31/03/53	3,299,096	0.14	THB 253,700,000	Thailand Government Bond, 2.000%, 17/06/42	6,292,124	0.28
Total South Africa		185,987,868	8.18	THB 210,000,000	Thailand Government Bond, 3.450%, 17/06/43	6,439,877	0.28
Thailand				THB 204,005,000	Thailand Government Bond, 2.875%, 17/06/46	5,483,794	0.24
THB 305,000,000	Thailand Government Bond, 0.750%, 17/09/24	8,833,987	0.39	THB 22,400,000	Thailand Government Bond, 1.875%, 17/06/49	478,176	0.02
THB 290,909,000	Thailand Government Bond, 1.450%, 17/12/24	8,457,093	0.37	Total Thailand		218,555,466	9.61
THB 334,000,000	Thailand Government Bond, 0.950%, 17/06/25	9,585,773	0.42	Turkey			
THB 276,864,000	Thailand Government Bond, 3.850%, 12/12/25	8,346,356	0.37	TRY 27,247,000	Turkiye Government Bond, 9.000%, 24/07/24	795,250	0.03
THB 423,000,000	Thailand Government Bond, 2.350%, 17/06/26	12,383,958	0.54	TRY 12,400,000	Turkiye Government Bond, 8.000%, 12/03/25	311,952	0.01
THB 333,778,000	Thailand Government Bond, 2.125%, 17/12/26	9,711,417	0.43	TRY 37,100,000	Turkiye Government Bond, 12.600%, 01/10/25	890,631	0.04
THB 200,000,000	Thailand Government Bond, 2.250%, 17/03/27	5,829,752	0.26	TRY 47,109,000	Turkiye Government Bond, 10.600%, 11/02/26	1,098,210	0.05
THB 383,100,000	Thailand Government Bond, 1.000%, 17/06/27	10,696,608	0.47	TRY 45,000,000	Turkiye Government Bond, 16.900%, 02/09/26	1,163,016	0.05
THB 15,496,000	Thailand Government Bond, 3.580%, 17/12/27	474,028	0.02	TRY 11,557,000	Turkiye Government Bond, 11.000%, 24/02/27	257,092	0.01
THB 354,500,000	Thailand Government Bond, 2.650%, 17/06/28	10,477,860	0.46	TRY 116,857,000	Turkiye Government Bond, 10.500%, 11/08/27	2,672,747	0.12
THB 290,600,000	Thailand Government Bond, 2.875%, 17/12/28	8,684,838	0.38	TRY 25,500,000	Turkiye Government Bond, 12.400%, 08/03/28	578,486	0.03
THB 170,000,000	Thailand Government Bond, 2.400%, 17/03/29	4,968,562	0.22	TRY 180,000,000	Turkiye Government Bond, 17.300%, 19/07/28	4,915,352	0.22
THB 269,257,000	Thailand Government Bond, 4.875%, 22/06/29	8,847,123	0.39	TRY 15,300,000	Turkiye Government Bond, 11.700%, 13/11/30	333,881	0.01
THB 315,500,000	Thailand Government Bond, 1.600%, 17/12/29	8,778,031	0.39	TRY 110,000,000	Turkiye Government Bond, 17.800%, 13/07/33	2,908,851	0.13
THB 272,539,000	Thailand Government Bond, 3.650%, 20/06/31	8,538,118	0.37	TRY 59,000,000	Turkiye Government Bond, 26.200%, 05/10/33	2,067,617	0.09
THB 469,700,000	Thailand Government Bond, 2.000%, 17/12/31	13,137,908	0.58	Total Turkey		17,993,085	0.79
THB 335,459,000	Thailand Government Bond, 3.775%, 25/06/32	10,681,321	0.47	Uruguay			
THB 343,000,000	Thailand Government Bond, 3.350%, 17/06/33	10,595,040	0.47	UYU 48,450,000	Uruguay Government International Bond, 8.500%, 15/03/28	1,194,860	0.05
THB 138,200,000	Thailand Government Bond, 1.600%, 17/06/35	3,607,574	0.16	UYU 72,800,000	Uruguay Government International Bond, 8.250%, 21/05/31	1,739,003	0.08
THB 343,900,000	Thailand Government Bond, 1.585%, 17/12/35	8,915,153	0.39	UYU 40,000,000	Uruguay Government International Bond, 9.750%, 20/07/33	1,040,203	0.04
THB 224,251,000	Thailand Government Bond, 3.400%, 17/06/36	6,928,638	0.30	Total Uruguay		3,974,066	0.17
THB 400,000,000	Thailand Government Bond, 3.390%, 17/06/37	12,407,705	0.55	Total Government Bonds		2,195,810,107	96.55
				Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
				TOTAL INVESTMENTS		2,195,810,107	96.55

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives

Forward Foreign Exchange Contracts – 0.02%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CNY / Sold USD, due 04/01/24	Westpac Banking Corporation	20,000,000	2,808,997	11,696	0.00
Bought COP / Sold USD, due 04/01/24	Goldman Sachs International	10,000,000,000	2,480,423	100,385	0.00
Bought COP / Sold USD, due 06/02/24	BNP Paribas SA	9,500,000,000	2,402,217	33,200	0.00
Bought COP / Sold USD, due 06/02/24	HSBC Bank PLC	10,000,000,000	2,523,978	39,619	0.00
Bought EGP / Sold USD, due 04/01/24	HSBC Bank PLC	40,000,000	1,208,459	77,470	0.00
Bought EGP / Sold USD, due 04/01/24	Merrill Lynch International	177,000,000	5,572,171	118,067	0.01
Bought EGP / Sold USD, due 06/02/24	HSBC Bank PLC	190,000,000	4,785,894	331,136	0.02
Bought IDR / Sold USD, due 04/01/24	UBS AG	19,000,000,000	1,225,569	8,217	0.00
Bought MYR / Sold USD, due 04/01/24	Barclays Bank PLC	8,000,000	1,716,554	25,026	0.00
Bought PHP / Sold USD, due 04/01/24	HSBC Bank PLC	50,000,000	902,267	575	0.00
Bought PHP / Sold USD, due 06/02/24	HSBC Bank PLC	50,000,000	896,242	6,381	0.00
Bought THB / Sold USD, due 04/01/24	UBS AG	200,000,000	5,749,211	110,773	0.01
Bought USD / Sold COP, due 06/02/24	BNP Paribas SA	5,061,123	19,500,000,000	62,109	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts				924,654	0.04

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold CNY, due 04/01/24	Barclays Bank PLC	2,801,591	20,000,000	(19,101)	(0.00)
Bought USD / Sold COP, due 04/01/24	HSBC Bank PLC	2,540,005	10,000,000,000	(40,803)	(0.00)
Bought USD / Sold EGP, due 04/01/24	Goldman Sachs International	776,978	27,000,000	(91,024)	(0.00)
Bought USD / Sold EGP, due 04/01/24	HSBC Bank PLC	5,937,500	190,000,000	(170,664)	(0.01)
Bought USD / Sold IDR, due 04/01/24	BNP Paribas SA	1,224,927	19,000,000,000	(8,860)	(0.00)
Bought USD / Sold IDR, due 06/02/24	BNP Paribas SA	1,504,861	23,220,000,000	(1,235)	(0.00)
Bought USD / Sold MYR, due 04/01/24	Goldman Sachs International	1,718,029	8,000,000	(23,552)	(0.00)
Bought USD / Sold MYR, due 06/02/24	Barclays Bank PLC	1,907,239	8,800,000	(15,676)	(0.00)
Bought USD / Sold PHP, due 04/01/24	HSBC Bank PLC	896,049	50,000,000	(6,792)	(0.00)
Bought USD / Sold THB, due 04/01/24	Barclays Bank PLC	5,695,555	200,000,000	(164,429)	(0.01)
Total Unrealised Loss on Forward Foreign Exchange Contracts				(542,136)	(0.02)
Total Forward Foreign Exchange Contracts				382,518	0.02
Other Net Assets/(Liabilities)				78,050,311	3.43
TOTAL NET ASSETS				2,274,242,936	100.00

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 98.85%				Common and Preferred Stocks - 98.85% <i>(continued)</i>			
Argentina				India <i>(continued)</i>			
USD 362	MercadoLibre Inc	568,897	2.16	INR 39,237	Infosys Ltd	727,509	2.76
Total Argentina		568,897	2.16	INR 3,586	Maruti Suzuki India Ltd	443,968	1.68
Brazil				INR 26,128	Reliance Industries Ltd	811,639	3.08
BRL 119,300	B3 SA - Brasil Bolsa Balcao	357,340	1.35	INR 4,266	Titan Co Ltd	188,424	0.71
BRL 45,200	Itau Unibanco Holding SA-Preferred Stock	316,091	1.20	Total India		4,298,154	16.29
BRL 44,300	Petroleo Brasileiro SA-Preferred Stock	339,619	1.29	Indonesia			
BRL 107,900	Sendas Distribuidora S/A	300,537	1.14	IDR 639,000	Bank Central Asia Tbk PT	390,115	1.48
BRL 10,000	Vale SA	158,926	0.60	IDR 1,046,600	Bank Mandiri Persero Tbk PT	411,244	1.56
Total Brazil		1,472,513	5.58	Total Indonesia		801,359	3.04
China				Korea			
CNY 6,247	3peak Inc	128,351	0.49	KRW 352	Korea Zinc Co Ltd	136,110	0.52
HKD 22,328	Alibaba Group Holding Ltd	216,173	0.82	KRW 522	LG Chem Ltd	202,250	0.77
HKD 40,100	ANTA Sports Products Ltd	389,006	1.47	KRW 1,630	Naver Corp	283,500	1.07
HKD 16,424	Baidu Inc	244,197	0.93	KRW 18,253	Samsung Electronics Co Ltd	1,112,556	4.22
USD 887	Baidu Inc-ADR	105,633	0.40	KRW 16,701	Samsung Electronics Co Ltd-Preferred Stock	807,883	3.06
HKD 5,198	BYD Co Ltd	142,722	0.54	KRW 9,508	Shinhan Financial Group Co Ltd	296,410	1.12
HKD 489,000	China Construction Bank Corp	291,200	1.10	KRW 4,665	SK Hynix Inc	512,538	1.94
HKD 57,500	China Merchants Bank Co Ltd	200,293	0.76	Total Korea		3,351,247	12.70
CNY 6,900	GigaDevice Semiconductor Inc	89,528	0.34	Mexico			
HKD 21,500	Innovent Biologics Inc	117,708	0.45	MXN 318,800	America Movil SAB de CV	296,313	1.12
HKD 33,610	JD.com Inc	484,229	1.83	MXN 14,670	Gruma SAB de CV	269,534	1.02
USD 1,726	JD.com Inc-ADR	49,864	0.19	MXN 51,700	Grupo Financiero Banorte SAB de CV	521,320	1.98
CNY 1,800	Kweichow Moutai Co Ltd	436,312	1.65	Total Mexico		1,087,167	4.12
CNY 20,100	Midea Group Co Ltd	154,209	0.58	Netherlands			
HKD 13,935	NetEase Inc	250,912	0.95	ZAR 6,649	Prosus NV	203,747	0.77
USD 2,266	PDD Holdings Inc-ADR	331,539	1.26	Total Netherlands		203,747	0.77
HKD 36,000	Ping An Insurance Group Co of China Ltd	162,975	0.62	Portugal			
CNY 9,750	SG Micro Corp	121,878	0.46	EUR 9,988	Jeronimo Martins SGPS SA	254,206	0.96
CNY 21,800	Shenzhen Inovance Technology Co Ltd	193,306	0.73	Total Portugal		254,206	0.96
CNY 9,800	Shenzhen Mindray Bio-Medical Electronics Co Ltd	399,949	1.52	Russia			
TWD 18,236	Silergy Corp	297,095	1.13	USD 3,479	Yandex NV*	0	0.00
HKD 30,900	Tencent Holdings Ltd	1,161,834	4.40	Total Russia		0	0.00
HKD 24,000	WuXi AppTec Co Ltd	244,194	0.93	Saudi Arabia			
Total China		6,213,107	23.55	SAR 3,954	Arabian Internet & Communications Services Co	365,033	1.38
Hong Kong				SAR 52,622	Saudi National Bank	543,059	2.06
HKD 27,400	AIA Group Ltd	238,786	0.91	SAR 26,872	Saudi Telecom Co	289,860	1.10
Total Hong Kong		238,786	0.91	Total Saudi Arabia		1,197,952	4.54
Hungary				South Africa			
HUF 8,375	OTP Bank Nyrt	382,436	1.45	ZAR 104,526	FirstRand Ltd	420,162	1.60
HUF 15,206	Richter Gedeon Nyrt	384,539	1.46	ZAR 18,978	Shoprite Holdings Ltd	285,435	1.08
Total Hungary		766,975	2.91	Total South Africa		705,597	2.68
India				Taiwan			
INR 6,597	Divi's Laboratories Ltd	309,492	1.17	TWD 765	ASPEED Technology Inc	77,770	0.29
INR 15,350	HCL Technologies Ltd	270,444	1.03	TWD 228,000	CTBC Financial Holding Co Ltd	210,613	0.80
INR 25,734	HDFC Bank Ltd	528,589	2.00	TWD 6,924	eMemory Technology Inc	552,738	2.10
INR 6,878	Hindustan Unilever Ltd	220,188	0.84	TWD 18,208	MediaTek Inc	602,177	2.28
USD 33,469	ICICI Bank Ltd-ADR	797,901	3.02				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Other transferable securities <i>(continued)</i>			
Common and Preferred Stocks - 98.85% <i>(continued)</i>				Common and Preferred Stocks - 0.00% <i>(continued)</i>			
Taiwan <i>(continued)</i>				Cayman Islands			
TWD 126,120	Taiwan Semiconductor Manufacturing Co Ltd	2,436,883	9.24	HKD 1,614,600	China Metal Recycling Holdings Ltd*	0	0.00
TWD 3,225	Voltronic Power Technology Corp	179,689	0.68	Total Cayman Islands			
Total Taiwan				0			
Thailand				Mexico			
THB 83,400	Kasikornbank PCL	329,862	1.25	MXN 414,414	Corporacion Chihuahua SA de CV*	0	0.00
Total Thailand				MXN 429	Corporacion Chihuahua SA de CV-Preferred Stock*	0	0.00
United Arab Emirates				Total Mexico			
AED 97,090	Abu Dhabi Commercial Bank PJSC	242,675	0.92	0			
Total United Arab Emirates				Thailand			
United States				THB 16,900	General Finance & Securities PCL*	0	0.00
USD 3,318	Southern Copper Corp	285,580	1.08	THB 54,800	Nava Finance PCL*	0	0.00
Total United States				THB 13,200	Union Asia Finance PLC*	0	0.00
Total Common and Preferred Stocks				Total Thailand			
26,077,694				0			
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Total Common and Preferred Stocks			
26,077,694				0			
				Total Other transferable securities			
				0			
				TOTAL INVESTMENTS			
				26,077,694			
				98.85			

Other transferable securities
Common and Preferred Stocks - 0.00%

Quantity	Description	Market Value	% of Net Assets
Brazil			
BRL 587,050	Mesbla*	0	0.00
BRL 295,635	Mesbla SA*	0	0.00
Total Brazil			
0			

Derivatives

Futures Contracts – (0.06)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
MSCI EMERGING MARKETS INDEX FUTURE, due 15/03/24	USD	(8)	413,480	(15,556)	(0.06)
Unrealised Loss on Futures Contracts				(15,556)	(0.06)
Total Futures Contracts				(15,556)	(0.06)
Other Net Assets/(Liabilities)				320,025	1.21
TOTAL NET ASSETS				26,382,163	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 27,646 held as cash at Goldman Sachs & Co.

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

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 97.23%				Common and Preferred Stocks - 97.23% <i>(continued)</i>			
France				United States <i>(continued)</i>			
EUR 112,829	Dassault Systemes SE	5,513,299	2.79	USD 21,040	Visa Inc	5,477,764	2.77
EUR 19,457	EssilorLuxottica SA	3,903,161	1.98	USD 47,012	Xylem Inc	5,376,292	2.72
EUR 7,115	LVMH Moet Hennessy Louis Vuitton SE	5,765,792	2.92				
Total France				Total United States			
		15,182,252	7.69			111,824,902	56.63
Germany				Total Common and Preferred Stocks			
EUR 162,977	Infineon Technologies AG	6,805,231	3.45			191,972,974	97.23
Total Germany				Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
		6,805,231	3.45			191,972,974	97.23
Hong Kong				TOTAL INVESTMENTS			
HKD 377,200	AIA Group Ltd	3,287,225	1.66			5,470,626	2.77
Total Hong Kong				Other Net Assets/(Liabilities)			
		3,287,225	1.66			197,443,600	100.00
Ireland				TOTAL NET ASSETS			
USD 24,258	Trane Technologies PLC	5,916,526	3.00				
Total Ireland							
		5,916,526	3.00				
Japan							
JPY 30,100	Disco Corp	7,468,421	3.78				
JPY 32,900	Hoya Corp	4,113,084	2.09				
JPY 260,700	Murata Manufacturing Co Ltd	5,534,651	2.80				
Total Japan							
		17,116,156	8.67				
Switzerland							
CHF 16,452	Roche Holding AG	4,779,319	2.42				
CHF 13,590	Sika AG	4,419,394	2.24				
Total Switzerland							
		9,198,713	4.66				
United Kingdom							
GBP 89,116	Ashtead Group PLC	6,205,108	3.14				
USD 14,719	Linde PLC	6,045,240	3.06				
GBP 54,069	London Stock Exchange Group PLC	6,392,303	3.24				
GBP 29,864	Spirax-Sarco Engineering PLC	3,999,318	2.03				
Total United Kingdom							
		22,641,969	11.47				
United States							
USD 40,654	Advanced Micro Devices Inc	5,992,806	3.03				
USD 85,730	Alphabet Inc	11,975,624	6.06				
USD 65,959	Amazon.com Inc	10,021,810	5.08				
USD 56,311	Amphenol Corp	5,582,109	2.83				
USD 48,227	Applied Materials Inc	7,816,150	3.96				
USD 39,348	CME Group Inc	8,286,689	4.20				
USD 24,716	Eaton Corp PLC	5,952,107	3.01				
USD 12,182	Martin Marietta Materials Inc	6,077,722	3.08				
USD 68,095	Merck & Co Inc	7,423,717	3.76				
USD 15,931	Parker-Hannifin Corp	7,339,412	3.72				
USD 23,677	Salesforce Inc	6,230,366	3.16				
USD 8,703	ServiceNow Inc	6,148,583	3.11				
USD 35,006	Splunk Inc	5,333,164	2.70				
USD 16,689	Vertex Pharmaceuticals Inc	6,790,587	3.44				

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.43%				Corporate Bonds - 98.43% <i>(continued)</i>			
Australia				Canada <i>(continued)</i>			
USD 250,000	Commonwealth Bank of Australia, 5.079%, 10/01/25	250,370	0.09	USD 100,000	Bank of Nova Scotia, 2.150%, 01/08/31	83,116	0.03
USD 150,000	Commonwealth Bank of Australia, 5.316%, 13/03/26	152,093	0.06	USD 280,000	Bank of Nova Scotia, 2.450%, 02/02/32	234,903	0.09
USD 250,000	National Australia Bank Ltd, 4.966%, 12/01/26	251,585	0.09	USD 200,000	Bank of Nova Scotia, 4.588%, 04/05/37	179,068	0.07
USD 130,000	National Australia Bank Ltd, 3.375%, 14/01/26	126,686	0.05	USD 140,000	Bell Telephone Co of Canada or Bell Canada, 4.464%, 01/04/48	125,860	0.05
USD 150,000	National Australia Bank Ltd, 3.905%, 09/06/27	146,792	0.05	USD 10,000	Bell Telephone Co of Canada or Bell Canada, 4.300%, 29/07/49	8,604	0.00
USD 30,000	Westpac Banking Corp, 2.350%, 19/02/25	29,184	0.01	USD 330,000	Bell Telephone Co of Canada or Bell Canada, 3.200%, 15/02/52	234,330	0.09
USD 100,000	Westpac Banking Corp, 2.850%, 13/05/26	96,078	0.04	USD 20,000	Brookfield Finance Inc, 4.250%, 02/06/26	19,545	0.01
USD 100,000	Westpac Banking Corp, 1.150%, 03/06/26	92,153	0.03	USD 300,000	Brookfield Finance Inc, 4.850%, 29/03/29	298,689	0.11
USD 170,000	Westpac Banking Corp, 3.350%, 08/03/27	163,870	0.06	USD 125,000	Brookfield Finance Inc, 4.350%, 15/04/30	120,648	0.04
USD 100,000	Westpac Banking Corp, 5.457%, 18/11/27	103,380	0.04	USD 30,000	Brookfield Finance Inc, 2.724%, 15/04/31	25,452	0.01
USD 150,000	Westpac Banking Corp, 2.894%, 04/02/30	144,552	0.05	USD 110,000	Brookfield Finance Inc, 4.700%, 20/09/47	96,418	0.04
USD 110,000	Westpac Banking Corp, 4.322%, 23/11/31	105,812	0.04	USD 40,000	Brookfield Finance Inc, 3.625%, 15/02/52	28,847	0.01
USD 20,000	Westpac Banking Corp, 4.110%, 24/07/34	18,320	0.01	USD 345,000	Canadian Imperial Bank of Commerce, 2.250%, 28/01/25	334,198	0.12
USD 115,000	Westpac Banking Corp, 2.668%, 15/11/35	93,602	0.03	USD 80,000	Canadian Imperial Bank of Commerce, 1.250%, 22/06/26	73,348	0.03
USD 100,000	Westpac Banking Corp, 2.963%, 16/11/40	69,042	0.03	USD 100,000	Canadian National Railway Co, 3.850%, 05/08/32	95,228	0.03
USD 100,000	Westpac Banking Corp, 2.150%, perpetual	84,546	0.03	USD 15,000	Canadian National Railway Co, 6.250%, 01/08/34	16,914	0.01
Total Australia		1,928,065	0.71	USD 250,000	Canadian National Railway Co, 4.450%, 20/01/49	232,560	0.09
Bermuda				USD 560,000	Canadian National Railway Co, 2.450%, 01/05/50	368,435	0.14
USD 470,000	RenaissanceRe Holdings Ltd, 5.750%, 05/06/33	475,574	0.18	USD 100,000	Canadian Pacific Railway Co, 2.900%, 01/02/25	97,401	0.04
Total Bermuda		475,574	0.18	USD 100,000	Canadian Pacific Railway Co, 1.750%, 02/12/26	92,315	0.03
Canada				USD 240,000	Canadian Pacific Railway Co, 2.875%, 15/11/29	216,310	0.08
USD 300,000	Bank of Montreal, 5.300%, 05/06/26	303,006	0.11	USD 100,000	Canadian Pacific Railway Co, 2.050%, 05/03/30	85,815	0.03
USD 40,000	Bank of Montreal, 1.250%, 15/09/26	36,458	0.01	USD 200,000	Canadian Pacific Railway Co, 2.450%, 02/12/31	185,688	0.07
USD 210,000	Bank of Montreal, 0.949%, 22/01/27	193,771	0.07	USD 100,000	Canadian Pacific Railway Co, 4.800%, 15/09/35	98,120	0.04
USD 115,000	Bank of Montreal, 3.803%, 15/12/32	105,854	0.04	USD 50,000	Canadian Pacific Railway Co, 5.950%, 15/05/37	53,546	0.02
USD 105,000	Bank of Nova Scotia, 2.200%, 03/02/25	101,817	0.04	USD 100,000	Canadian Pacific Railway Co, 3.000%, 02/12/41	89,503	0.03
USD 300,000	Bank of Nova Scotia, 1.300%, 11/06/25	284,286	0.10	USD 50,000	Canadian Pacific Railway Co, 4.300%, 15/05/43	44,061	0.02
USD 190,000	Bank of Nova Scotia, 4.500%, 16/12/25	186,954	0.07	USD 225,000	Canadian Pacific Railway Co, 4.800%, 01/08/45	212,377	0.08
USD 30,000	Bank of Nova Scotia, 2.700%, 03/08/26	28,436	0.01	USD 70,000	Canadian Pacific Railway Co, 4.700%, 01/05/48	63,875	0.02
USD 150,000	Bank of Nova Scotia, 1.300%, 15/09/26	136,697	0.05				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets	
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				
Corporate Bonds - 98.43% (continued)				Corporate Bonds - 98.43% (continued)				
Canada (continued)				Canada (continued)				
USD 270,000	Canadian Pacific Railway Co, 3.100%, 02/12/51	195,953	0.07	USD 220,000	Waste Connections Inc, 2.600%, 01/02/30	197,791	0.07	
USD 30,000	Canadian Pacific Railway Co, 4.200%, 15/11/69	25,023	0.01	USD 100,000	Waste Connections Inc, 4.200%, 15/01/33	97,282	0.04	
USD 169,000	Canadian Pacific Railway Co, 6.125%, 15/09/15	188,667	0.07	USD 100,000	Waste Connections Inc, 2.950%, 15/01/52	70,756	0.03	
USD 200,000	CGI Inc, 2.300%, 14/09/31	163,568	0.06	Total Canada			10,433,740	3.86
USD 290,000	Enbridge Inc, 2.500%, 15/01/25	281,352	0.10	Cayman Islands				
USD 15,000	Enbridge Inc, 3.700%, 15/07/27	14,495	0.00	USD 200,000	Alibaba Group Holding Ltd, 3.400%, 06/12/27	189,758	0.07	
USD 350,000	Enbridge Inc, 4.500%, 10/06/44	301,423	0.11	USD 470,000	Alibaba Group Holding Ltd, 4.500%, 28/11/34	442,082	0.16	
USD 170,000	Enbridge Inc, 5.500%, 01/12/46	168,220	0.06	USD 220,000	Alibaba Group Holding Ltd, 4.000%, 06/12/37	189,919	0.07	
USD 10,000	Enbridge Inc, 4.000%, 15/11/49	7,995	0.00	USD 100,000	Alibaba Group Holding Ltd, 2.700%, 09/02/41	68,607	0.03	
USD 80,000	Enbridge Inc, 3.400%, 01/08/51	58,417	0.02	USD 10,000	Alibaba Group Holding Ltd, 4.400%, 06/12/57	8,145	0.00	
USD 50,000	Magna International Inc, 2.450%, 15/06/30	43,832	0.02	Total Cayman Islands			898,511	0.33
USD 100,000	Manulife Financial Corp, 4.061%, 24/02/32	94,092	0.03	France				
USD 50,000	Manulife Financial Corp, 5.375%, 04/03/46	51,053	0.02	USD 10,000	AXA SA, 8.600%, 15/12/30	12,037	0.00	
USD 275,000	Rogers Communications Inc, 3.625%, 15/12/25	267,069	0.10	USD 50,000	Legrand France SA, 8.500%, 15/02/25	51,922	0.02	
USD 20,000	Rogers Communications Inc, 2.900%, 15/11/26	18,999	0.01	USD 115,000	Orange SA, 9.000%, 01/03/31	142,174	0.05	
USD 290,000	Rogers Communications Inc, 3.200%, 15/03/27	276,843	0.10	USD 105,000	Orange SA, 5.375%, 13/01/42	107,091	0.04	
USD 220,000	Rogers Communications Inc, 5.000%, 15/03/44	206,404	0.08	USD 50,000	Orange SA, 5.500%, 06/02/44	52,100	0.02	
USD 10,000	Rogers Communications Inc, 3.700%, 15/11/49	7,607	0.00	USD 100,000	Sanofi SA, 3.625%, 19/06/28	98,033	0.04	
USD 400,000	Royal Bank of Canada, 1.150%, 10/06/25	379,360	0.14	Total France			463,357	0.17
USD 120,000	Royal Bank of Canada, 4.650%, 27/01/26	119,101	0.04	Germany				
USD 30,000	Royal Bank of Canada, 1.150%, 14/07/26	27,454	0.01	USD 300,000	Deutsche Bank AG, 1.686%, 19/03/26	279,345	0.10	
USD 150,000	Royal Bank of Canada, 2.300%, 03/11/31	126,792	0.05	USD 480,000	Deutsche Bank AG, 7.146%, 13/07/27	498,705	0.19	
USD 250,000	Royal Bank of Canada, 3.875%, 04/05/32	235,902	0.09	USD 380,000	Deutsche Bank AG, 5.882%, perpetual	371,112	0.14	
USD 70,000	Royal Bank of Canada, 5.000%, 01/02/33	71,323	0.03	Total Germany			1,149,162	0.43
USD 190,000	Telus Corp, 4.600%, 16/11/48	169,976	0.06	Guernsey				
USD 20,000	Thomson Reuters Corp, 3.350%, 15/05/26	19,253	0.01	USD 275,000	Amdocs Ltd, 2.538%, 15/06/30	237,331	0.09	
USD 125,000	Toronto-Dominion Bank, 1.150%, 12/06/25	118,360	0.04	Total Guernsey			237,331	0.09
USD 370,000	Toronto-Dominion Bank, 0.750%, 11/09/25	345,336	0.13	Ireland				
USD 150,000	Toronto-Dominion Bank, 1.250%, 10/09/26	137,088	0.05	USD 350,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 2.450%, 29/10/26	324,229	0.12	
USD 270,000	Toronto-Dominion Bank, 2.000%, 10/09/31	224,891	0.08	USD 360,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 6.450%, 15/04/27	372,899	0.14	
USD 450,000	Toronto-Dominion Bank, 3.625%, 15/09/31	432,319	0.16	USD 250,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.000%, 29/10/28	228,015	0.08	
USD 100,000	Toronto-Dominion Bank, 4.456%, 08/06/32	97,291	0.04	USD 250,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.300%, 30/01/32	217,937	0.08	
				USD 225,000	Allegion plc, 3.500%, 01/10/29	208,211	0.08	

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.43% (continued)				Corporate Bonds - 98.43% (continued)			
Ireland (continued)				Japan (continued)			
USD 100,000	GE Capital International Funding Co Unlimited Co, 3.373%, 15/11/25	97,023	0.03	USD 20,000	Mizuho Financial Group Inc, 2.260%, 09/07/32	16,319	0.01
USD 30,000	Johnson Controls International plc, 3.900%, 14/02/26	29,322	0.01	USD 100,000	Nomura Holdings Inc, 1.851%, 16/07/25	94,613	0.04
USD 90,000	Johnson Controls International plc, 4.500%, 15/02/47	80,572	0.03	USD 200,000	Nomura Holdings Inc, 5.709%, 09/01/26	201,438	0.07
USD 350,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 1.750%, 15/09/30	290,794	0.11	USD 100,000	Nomura Holdings Inc, 2.329%, 22/01/27	91,773	0.03
USD 185,000	STERIS Irish FinCo UnLtd Co, 2.700%, 15/03/31	159,357	0.06	USD 100,000	Nomura Holdings Inc, 2.172%, 14/07/28	87,751	0.03
Total Ireland		2,008,359	0.74	USD 15,000	Nomura Holdings Inc, 3.103%, 16/01/30	13,279	0.00
Isle Of Man				USD 425,000	Sumitomo Mitsui Financial Group Inc, 1.474%, 08/07/25	402,271	0.15
USD 520,000	AngloGold Ashanti Holdings PLC, 3.375%, 01/11/28	468,198	0.17	USD 160,000	Sumitomo Mitsui Financial Group Inc, 3.784%, 09/03/26	156,085	0.06
Total Isle Of Man		468,198	0.17	USD 150,000	Sumitomo Mitsui Financial Group Inc, 2.632%, 14/07/26	142,164	0.05
Japan				USD 300,000	Sumitomo Mitsui Financial Group Inc, 1.402%, 17/09/26	273,378	0.10
USD 100,000	Honda Motor Co Ltd, 2.271%, 10/03/25	96,956	0.04	USD 30,000	Sumitomo Mitsui Financial Group Inc, 3.010%, 19/10/26	28,544	0.01
USD 40,000	Mitsubishi UFJ Financial Group Inc, 2.193%, 25/02/25	38,642	0.01	USD 40,000	Sumitomo Mitsui Financial Group Inc, 3.364%, 12/07/27	38,090	0.01
USD 100,000	Mitsubishi UFJ Financial Group Inc, 3.777%, 02/03/25	98,336	0.04	USD 45,000	Sumitomo Mitsui Financial Group Inc, 4.306%, 16/10/28	43,919	0.02
USD 200,000	Mitsubishi UFJ Financial Group Inc, 1.412%, 17/07/25	188,890	0.07	USD 200,000	Sumitomo Mitsui Financial Group Inc, 2.472%, 14/01/29	178,232	0.07
USD 20,000	Mitsubishi UFJ Financial Group Inc, 3.850%, 01/03/26	19,535	0.01	USD 530,000	Sumitomo Mitsui Financial Group Inc, 3.040%, 16/07/29	482,480	0.18
USD 120,000	Mitsubishi UFJ Financial Group Inc, 3.677%, 22/02/27	116,408	0.04	USD 15,000	Sumitomo Mitsui Financial Group Inc, 2.750%, 15/01/30	13,283	0.01
USD 200,000	Mitsubishi UFJ Financial Group Inc, 1.538%, 20/07/27	182,824	0.07	USD 50,000	Sumitomo Mitsui Financial Group Inc, 2.130%, 08/07/30	42,131	0.02
USD 130,000	Mitsubishi UFJ Financial Group Inc, 3.961%, 02/03/28	126,727	0.05	USD 110,000	Sumitomo Mitsui Financial Group Inc, 2.142%, 23/09/30	91,504	0.03
USD 120,000	Mitsubishi UFJ Financial Group Inc, 3.741%, 07/03/29	114,672	0.04	USD 20,000	Sumitomo Mitsui Financial Group Inc, 2.296%, 12/01/41	13,863	0.01
USD 450,000	Mitsubishi UFJ Financial Group Inc, 5.242%, 19/04/29	456,183	0.17	USD 100,000	Sumitomo Mitsui Financial Group Inc, 6.184%, 13/07/43	111,507	0.04
USD 510,000	Mitsubishi UFJ Financial Group Inc, 3.195%, 18/07/29	469,455	0.17	USD 380,000	Takeda Pharmaceutical Co Ltd, 5.000%, 26/11/28	386,015	0.14
USD 260,000	Mitsubishi UFJ Financial Group Inc, 2.309%, 20/07/32	216,115	0.08	USD 120,000	Takeda Pharmaceutical Co Ltd, 3.375%, 09/07/60	84,498	0.03
USD 150,000	Mitsubishi UFJ Financial Group Inc, 2.852%, 19/01/33	128,586	0.05	Total Japan		6,059,864	2.24
USD 70,000	Mitsubishi UFJ Financial Group Inc, 4.153%, 07/03/39	64,499	0.02	Jersey			
USD 150,000	Mizuho Financial Group Inc, 2.651%, 22/05/26	144,188	0.05	USD 50,000	Aptiv PLC, 4.350%, 15/03/29	48,836	0.02
USD 50,000	Mizuho Financial Group Inc, 3.663%, 28/02/27	48,121	0.02	USD 30,000	Aptiv PLC, 5.400%, 15/03/49	28,041	0.01
USD 200,000	Mizuho Financial Group Inc, 4.254%, 11/09/29	193,396	0.07	USD 100,000	Aptiv PLC, 3.100%, 01/12/51	65,440	0.02
USD 10,000	Mizuho Financial Group Inc, 2.591%, 25/05/31	8,570	0.00	Total Jersey		142,317	0.05
USD 425,000	Mizuho Financial Group Inc, 2.201%, 10/07/31	354,624	0.13				

Schedule of Investments (continued) as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.43% (continued)				Corporate Bonds - 98.43% (continued)			
Lithuania				Singapore			
USD 25,000	NXP BV / NXP Funding LLC, 5.350%, 01/03/26	25,123	0.01	USD 100,000	Flex Ltd, 3.750%, 01/02/26	96,870	0.04
USD 210,000	NXP BV / NXP Funding LLC, 5.550%, 01/12/28	215,872	0.08	USD 360,000	Pfizer Investment Enterprises Pte Ltd, 4.650%, 19/05/30	362,901	0.13
USD 300,000	NXP BV / NXP Funding LLC / NXP USA Inc, 4.300%, 18/06/29	291,705	0.11	USD 980,000	Pfizer Investment Enterprises Pte Ltd, 4.750%, 19/05/33	982,999	0.36
USD 150,000	NXP BV / NXP Funding LLC / NXP USA Inc, 3.400%, 01/05/30	137,981	0.05	USD 100,000	Pfizer Investment Enterprises Pte Ltd, 5.110%, 19/05/43	99,936	0.04
USD 100,000	NXP BV / NXP Funding LLC / NXP USA Inc, 2.500%, 11/05/31	85,001	0.03	Total Singapore		1,542,706	0.57
USD 150,000	NXP BV / NXP Funding LLC / NXP USA Inc, 5.000%, 15/01/33	149,968	0.06	Spain			
Total Lithuania		905,650	0.34	USD 250,000	Banco Bilbao Vizcaya Argentaria SA, 1.125%, 18/09/25	233,205	0.09
Luxembourg				USD 320,000	Banco Santander SA, 2.746%, 28/05/25	308,902	0.12
USD 90,000	DH Europe Finance II Sarl, 2.600%, 15/11/29	81,511	0.03	USD 200,000	Banco Santander SA, 5.179%, 19/11/25	198,284	0.07
USD 290,000	DH Europe Finance II Sarl, 3.400%, 15/11/49	229,642	0.08	USD 100,000	Banco Santander SA, 1.849%, 25/03/26	92,640	0.03
USD 50,000	Trane Technologies Financing Ltd, 3.500%, 21/03/26	48,631	0.02	USD 200,000	Banco Santander SA, 4.250%, 11/04/27	193,862	0.07
USD 50,000	Trane Technologies Financing Ltd, 3.800%, 21/03/29	48,457	0.02	USD 20,000	Banco Santander SA, 3.800%, 23/02/28	18,894	0.01
USD 20,000	Trane Technologies Financing Ltd, 4.500%, 21/03/49	18,570	0.01	USD 600,000	Banco Santander SA, 4.175%, 24/03/28	577,152	0.21
Total Luxembourg		426,811	0.16	USD 110,000	Banco Santander SA, 3.306%, 27/06/29	101,541	0.04
Mexico				USD 100,000	Banco Santander SA, 2.749%, 03/12/30	83,029	0.03
USD 200,000	America Movil SAB de CV, 3.625%, 22/04/29	189,220	0.07	USD 30,000	Banco Santander SA, 2.958%, perpetual	25,817	0.01
USD 80,000	America Movil SAB de CV, 6.125%, 30/03/40	87,120	0.03	USD 100,000	Banco Santander SA, 3.225%, perpetual	83,549	0.03
USD 100,000	America Movil SAB de CV, 4.375%, 22/04/49	88,924	0.03	USD 120,000	Telefonica Emisiones SA, 4.103%, 08/03/27	117,637	0.04
USD 200,000	Coca-Cola Femsa SAB de CV, 1.850%, 01/09/32	159,290	0.06	USD 20,000	Telefonica Emisiones SA, 7.045%, 20/06/36	22,660	0.01
USD 150,000	Fomento Economico Mexicano SAB de CV, 4.375%, 10/05/43	132,551	0.05	USD 170,000	Telefonica Emisiones SA, 4.665%, 06/03/38	156,281	0.06
Total Mexico		657,105	0.24	USD 30,000	Telefonica Emisiones SA, 5.213%, 08/03/47	27,874	0.01
Netherlands				USD 110,000	Telefonica Emisiones SA, 4.895%, 06/03/48	97,265	0.04
USD 205,000	Deutsche Telekom International Finance BV, 8.750%, 15/06/30	247,203	0.09	USD 200,000	Telefonica Emisiones SA, 5.520%, 01/03/49	193,688	0.07
USD 70,000	Iberdrola International BV, 6.750%, 15/07/36	81,477	0.03	Total Spain		2,532,280	0.94
USD 40,000	ING Groep NV, 3.950%, 29/03/27	38,758	0.01	United Kingdom			
USD 100,000	ING Groep NV, 4.550%, 02/10/28	98,824	0.04	USD 160,000	Aon Global Ltd, 3.875%, 15/12/25	156,714	0.06
USD 350,000	ING Groep NV, 2.727%, 01/04/32	300,765	0.11	USD 10,000	Aon Global Ltd, 4.600%, 14/06/44	8,992	0.00
USD 50,000	Suzano International Finance BV, 5.500%, 17/01/27	50,627	0.02	USD 80,000	AstraZeneca PLC, 3.375%, 16/11/25	78,259	0.03
USD 30,000	Utah Acquisition Sub Inc, 3.950%, 15/06/26	29,049	0.01	USD 80,000	AstraZeneca PLC, 4.000%, 17/01/29	79,044	0.03
Total Netherlands		846,703	0.31	USD 200,000	AstraZeneca PLC, 1.375%, 06/08/30	166,440	0.06
				USD 200,000	AstraZeneca PLC, 6.450%, 15/09/37	234,298	0.09

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.43% <i>(continued)</i>				Corporate Bonds - 98.43% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United Kingdom <i>(continued)</i>			
USD 50,000	AstraZeneca PLC, 4.000%, 18/09/42	45,557	0.02	USD 470,000	HSBC Holdings PLC, 8.113%, 03/11/33	541,459	0.20
USD 50,000	AstraZeneca PLC, 4.375%, 16/11/45	47,105	0.02	USD 200,000	HSBC Holdings PLC, 6.547%, 20/06/34	209,466	0.08
USD 40,000	AstraZeneca PLC, 4.375%, 17/08/48	37,706	0.01	USD 270,000	HSBC Holdings PLC, 6.500%, 02/05/36	281,340	0.10
USD 90,000	AstraZeneca PLC, 2.125%, 06/08/50	57,837	0.02	USD 20,000	HSBC Holdings PLC, 6.500%, 15/09/37	21,003	0.01
USD 20,000	Barclays PLC, 3.811%, 10/03/42	15,082	0.00	USD 20,000	HSBC Holdings PLC, 6.800%, 01/06/38	21,454	0.01
USD 20,000	Barclays PLC, 3.650%, 16/03/25	19,558	0.01	USD 30,000	HSBC Holdings PLC, 6.100%, 14/01/42	34,180	0.01
USD 450,000	Barclays PLC, 4.375%, 12/01/26	443,466	0.16	USD 360,000	HSBC Holdings PLC, 5.250%, 14/03/44	351,922	0.13
USD 100,000	Barclays PLC, 2.852%, 07/05/26	96,544	0.04	USD 160,000	Lloyds Banking Group PLC, 4.582%, 10/12/25	156,640	0.06
USD 320,000	Barclays PLC, 4.972%, 16/05/29	314,666	0.12	USD 500,000	Lloyds Banking Group PLC, 3.511%, 18/03/26	488,215	0.18
USD 510,000	Barclays PLC, 5.746%, 09/08/33	516,038	0.19	USD 50,000	Lloyds Banking Group PLC, 4.650%, 24/03/26	49,166	0.02
USD 150,000	Barclays PLC, 6.224%, 09/05/34	155,703	0.06	USD 200,000	Lloyds Banking Group PLC, 4.375%, 22/03/28	195,748	0.07
USD 100,000	Barclays PLC, 5.250%, 17/08/45	98,265	0.04	USD 30,000	Lloyds Banking Group PLC, 3.574%, 07/11/28	28,246	0.01
USD 30,000	Barclays PLC, 4.950%, 10/01/47	28,161	0.01	USD 20,000	Lloyds Banking Group PLC, 5.300%, 01/12/45	19,205	0.01
USD 100,000	Barclays PLC, 3.330%, perpetual	74,201	0.03	USD 100,000	Lloyds Banking Group PLC, 3.369%, 14/12/46	69,661	0.03
USD 140,000	British Telecommunications PLC, 9.625%, 15/12/30	173,487	0.06	USD 50,000	Lloyds Banking Group PLC, 4.344%, 09/01/48	40,302	0.01
USD 50,000	Brookfield Finance I UK Plc / Brookfield Finance Inc, 2.340%, 30/01/32	40,056	0.01	USD 200,000	Lloyds Banking Group PLC, 1.627%, perpetual	183,362	0.07
USD 220,000	Diageo Capital PLC, 2.375%, 24/10/29	198,205	0.07	USD 100,000	National Grid PLC, 5.602%, 12/06/28	103,159	0.04
USD 300,000	Diageo Capital PLC, 2.000%, 29/04/30	259,800	0.10	USD 100,000	National Grid PLC, 5.809%, 12/06/33	105,324	0.04
USD 20,000	Diageo Capital PLC, 5.875%, 30/09/36	22,094	0.01	USD 200,000	NatWest Group PLC, 4.800%, 05/04/26	198,388	0.07
USD 50,000	GlaxoSmithKline Capital PLC, 3.375%, 01/06/29	48,224	0.02	USD 200,000	NatWest Group PLC, 3.073%, 22/05/28	185,974	0.07
USD 10,000	HSBC Holdings PLC, 4.250%, 18/08/25	9,787	0.00	USD 300,000	NatWest Group PLC, 5.076%, 27/01/30	296,121	0.11
USD 420,000	HSBC Holdings PLC, 4.300%, 08/03/26	413,204	0.15	USD 10,000	Prudential Funding Asia PLC, 3.125%, 14/04/30	9,042	0.00
USD 20,000	HSBC Holdings PLC, 1.645%, 18/04/26	19,008	0.01	USD 350,000	Santander UK Group Holdings PLC, 1.532%, 21/08/26	326,571	0.12
USD 240,000	HSBC Holdings PLC, 4.292%, 12/09/26	235,006	0.09	USD 20,000	Santander UK Group Holdings PLC, 3.823%, 03/11/28	18,816	0.01
USD 30,000	HSBC Holdings PLC, 1.589%, 24/05/27	27,487	0.01	USD 200,000	Vodafone Group PLC, 4.375%, 30/05/28	199,878	0.07
USD 100,000	HSBC Holdings PLC, 2.251%, 22/11/27	91,838	0.03	USD 100,000	Vodafone Group PLC, 6.150%, 27/02/37	108,463	0.04
USD 200,000	HSBC Holdings PLC, 7.390%, 03/11/28	214,456	0.08	USD 250,000	Vodafone Group PLC, 5.250%, 30/05/48	244,040	0.09
USD 405,000	HSBC Holdings PLC, 4.583%, 19/06/29	393,255	0.14	USD 150,000	Vodafone Group PLC, 4.250%, 17/09/50	124,849	0.05
USD 445,000	HSBC Holdings PLC, 3.973%, 22/05/30	416,039	0.15				
USD 250,000	HSBC Holdings PLC, 2.357%, 18/08/31	207,722	0.08				
USD 150,000	HSBC Holdings PLC, 2.804%, 24/05/32	125,322	0.05				
USD 250,000	HSBC Holdings PLC, 2.871%, 22/11/32	208,305	0.08				
USD 400,000	HSBC Holdings PLC, 5.402%, 11/08/33	402,428	0.15				
				Total United Kingdom		10,791,353	4.00

Schedule of Investments (continued)
as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.43% (continued)				Corporate Bonds - 98.43% (continued)			
United States				United States (continued)			
USD 150,000	Abbott Laboratories, 2.950%, 15/03/25	146,934	0.05	USD 10,000	Allstate Corp, 3.850%, 10/08/49	8,103	0.00
USD 371,000	Abbott Laboratories, 3.750%, 30/11/26	365,761	0.14	USD 420,000	Ally Financial Inc, 5.800%, 01/05/25	420,336	0.16
USD 230,000	Abbott Laboratories, 4.750%, 30/11/36	235,828	0.09	USD 200,000	Ally Financial Inc, 7.100%, 15/11/27	208,564	0.08
USD 30,000	Abbott Laboratories, 6.000%, 01/04/39	34,703	0.01	USD 210,000	Alphabet Inc, 1.998%, 15/08/26	198,444	0.07
USD 120,000	Abbott Laboratories, 4.900%, 30/11/46	123,257	0.05	USD 100,000	Alphabet Inc, 0.800%, 15/08/27	89,461	0.03
USD 220,000	AbbVie Inc, 3.800%, 15/03/25	217,248	0.08	USD 20,000	Alphabet Inc, 1.100%, 15/08/30	16,610	0.01
USD 430,000	AbbVie Inc, 3.600%, 14/05/25	422,337	0.16	USD 160,000	Alphabet Inc, 1.900%, 15/08/40	111,349	0.04
USD 375,000	AbbVie Inc, 2.950%, 21/11/26	359,719	0.13	USD 180,000	Alphabet Inc, 2.050%, 15/08/50	112,991	0.04
USD 240,000	AbbVie Inc, 4.250%, 14/11/28	238,942	0.09	USD 80,000	Alphabet Inc, 2.250%, 15/08/60	49,867	0.02
USD 345,000	AbbVie Inc, 4.550%, 15/03/35	338,890	0.13	USD 345,000	Amazon.com Inc, 3.800%, 05/12/24	341,443	0.13
USD 250,000	AbbVie Inc, 4.500%, 14/05/35	244,765	0.09	USD 150,000	Amazon.com Inc, 5.200%, 03/12/25	151,840	0.06
USD 10,000	AbbVie Inc, 4.300%, 14/05/36	9,602	0.00	USD 180,000	Amazon.com Inc, 1.000%, 12/05/26	166,442	0.06
USD 30,000	AbbVie Inc, 4.050%, 21/11/39	27,177	0.01	USD 100,000	Amazon.com Inc, 3.300%, 13/04/27	97,150	0.04
USD 260,000	AbbVie Inc, 4.850%, 15/06/44	254,033	0.09	USD 100,000	Amazon.com Inc, 1.200%, 03/06/27	90,304	0.03
USD 170,000	AbbVie Inc, 4.700%, 14/05/45	162,175	0.06	USD 170,000	Amazon.com Inc, 3.150%, 22/08/27	163,572	0.06
USD 20,000	AbbVie Inc, 4.450%, 14/05/46	18,397	0.01	USD 30,000	Amazon.com Inc, 1.650%, 12/05/28	27,035	0.01
USD 220,000	AbbVie Inc, 4.250%, 21/11/49	196,643	0.07	USD 10,000	Amazon.com Inc, 1.500%, 03/06/30	8,479	0.00
USD 265,000	Adobe Inc, 3.250%, 01/02/25	260,503	0.10	USD 100,000	Amazon.com Inc, 2.100%, 12/05/31	86,252	0.03
USD 50,000	Adobe Inc, 2.300%, 01/02/30	44,898	0.02	USD 30,000	Amazon.com Inc, 4.800%, 05/12/34	31,091	0.01
USD 90,000	AES Corp, 1.375%, 15/01/26	83,301	0.03	USD 170,000	Amazon.com Inc, 3.875%, 22/08/37	158,117	0.06
USD 250,000	AES Corp, 2.450%, 15/01/31	210,397	0.08	USD 230,000	Amazon.com Inc, 4.950%, 05/12/44	237,808	0.09
USD 10,000	Aetna Inc, 6.625%, 15/06/36	11,208	0.00	USD 180,000	Amazon.com Inc, 4.050%, 22/08/47	162,614	0.06
USD 20,000	Aetna Inc, 4.125%, 15/11/42	16,656	0.01	USD 70,000	Amazon.com Inc, 2.500%, 03/06/50	46,744	0.02
USD 120,000	Aetna Inc, 3.875%, 15/08/47	94,223	0.03	USD 100,000	Amazon.com Inc, 3.100%, 12/05/51	74,693	0.03
USD 120,000	Affiliated Managers Group Inc, 3.300%, 15/06/30	106,723	0.04	USD 320,000	Amazon.com Inc, 4.250%, 22/08/57	295,827	0.11
USD 100,000	Aflac Inc, 3.600%, 01/04/30	94,674	0.03	USD 70,000	Amazon.com Inc, 2.700%, 03/06/60	46,549	0.02
USD 50,000	Aflac Inc, 4.000%, 15/10/46	40,956	0.01	USD 450,000	Amazon.com Inc, 3.250%, 12/05/61	332,100	0.12
USD 100,000	Agilent Technologies Inc, 2.750%, 15/09/29	91,601	0.03	USD 60,000	Amcov Finance USA Inc, 3.625%, 28/04/26	58,004	0.02
USD 15,000	Agilent Technologies Inc, 2.100%, 04/06/30	12,926	0.00	USD 250,000	Amcov Flexibles North America Inc, 2.630%, 19/06/30	216,717	0.08
USD 150,000	Agilent Technologies Inc, 2.300%, 12/03/31	130,167	0.05	USD 20,000	Amcov Flexibles North America Inc, 2.690%, 25/05/31	17,295	0.01
USD 620,000	Air Lease Corp, 2.300%, 01/02/25	598,294	0.22	USD 275,000	American Assets Trust LP, 3.375%, 01/02/31	224,867	0.08
USD 160,000	Albemarle Corp, 4.650%, 01/06/27	157,286	0.06	USD 570,000	American Express Co, 4.200%, 06/11/25	563,610	0.21
USD 460,000	Albemarle Corp, 5.050%, 01/06/32	449,788	0.17				
USD 50,000	Albemarle Corp, 5.650%, 01/06/52	46,584	0.02				
USD 140,000	Alexandria Real Estate Equities Inc, 3.450%, 30/04/25	136,811	0.05				
USD 100,000	Alexandria Real Estate Equities Inc, 2.000%, 18/05/32	80,280	0.03				
USD 90,000	Alexandria Real Estate Equities Inc, 1.875%, 01/02/33	70,187	0.03				
USD 100,000	Alexandria Real Estate Equities Inc, 4.850%, 15/04/49	88,771	0.03				
USD 156,000	Alexandria Real Estate Equities Inc, 4.000%, 01/02/50	123,766	0.05				
USD 20,000	Allstate Corp, 1.450%, 15/12/30	16,199	0.01				
USD 95,000	Allstate Corp, 4.200%, 15/12/46	80,906	0.03				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.43% <i>(continued)</i>				Corporate Bonds - 98.43% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 670,000	American Express Co, 2.550%, 04/03/27	628,091	0.23	USD 325,000	American Water Capital Corp, 4.000%, 01/12/46	273,101	0.10
USD 180,000	American Express Co, 5.043%, 01/05/34	179,968	0.07	USD 100,000	American Water Capital Corp, 3.750%, 01/09/47	81,938	0.03
USD 410,000	American Express Co, 5.625%, 28/07/34	425,010	0.16	USD 50,000	American Water Capital Corp, 4.200%, 01/09/48	43,787	0.02
USD 70,000	American Express Co, 4.050%, 03/12/42	63,373	0.02	USD 62,000	American Water Capital Corp, 4.150%, 01/06/49	53,619	0.02
USD 100,000	American Honda Finance Corp, 1.500%, 13/01/25	96,484	0.04	USD 100,000	Amgen Inc, 5.250%, 02/03/25	100,217	0.04
USD 50,000	American Honda Finance Corp, 1.200%, 08/07/25	47,425	0.02	USD 190,000	Amgen Inc, 3.125%, 01/05/25	185,246	0.07
USD 80,000	American Honda Finance Corp, 1.000%, 10/09/25	75,242	0.03	USD 110,000	Amgen Inc, 2.200%, 21/02/27	102,333	0.04
USD 150,000	American Honda Finance Corp, 5.250%, 07/07/26	152,733	0.06	USD 200,000	Amgen Inc, 5.150%, 02/03/28	204,642	0.08
USD 170,000	American Honda Finance Corp, 1.300%, 09/09/26	156,305	0.06	USD 100,000	Amgen Inc, 3.000%, 22/02/29	94,121	0.03
USD 20,000	American Honda Finance Corp, 3.500%, 15/02/28	19,257	0.01	USD 230,000	Amgen Inc, 2.450%, 21/02/30	204,235	0.08
USD 40,000	American Honda Finance Corp, 2.000%, 24/03/28	36,299	0.01	USD 200,000	Amgen Inc, 5.250%, 02/03/33	205,246	0.08
USD 150,000	American Honda Finance Corp, 4.600%, 17/04/30	150,228	0.06	USD 100,000	Amgen Inc, 3.150%, 21/02/40	77,953	0.03
USD 35,000	American Honda Finance Corp, 1.800%, 13/01/31	29,647	0.01	USD 50,000	Amgen Inc, 4.950%, 01/10/41	48,052	0.02
USD 20,000	American International Group Inc, 4.500%, 16/07/44	18,115	0.01	USD 150,000	Amgen Inc, 5.150%, 15/11/41	147,741	0.05
USD 270,000	American International Group Inc, 4.800%, 10/07/45	255,741	0.09	USD 150,000	Amgen Inc, 5.600%, 02/03/43	155,290	0.06
USD 30,000	American Tower Corp, 4.000%, 01/06/25	29,503	0.01	USD 245,000	Amgen Inc, 4.400%, 01/05/45	218,239	0.08
USD 10,000	American Tower Corp, 3.375%, 15/10/26	9,589	0.00	USD 100,000	Amgen Inc, 3.375%, 21/02/50	74,675	0.03
USD 125,000	American Tower Corp, 3.125%, 15/01/27	118,321	0.04	USD 185,000	Amgen Inc, 4.663%, 15/06/51	168,970	0.06
USD 290,000	American Tower Corp, 3.550%, 15/07/27	278,623	0.10	USD 150,000	Amgen Inc, 3.000%, 15/01/52	105,275	0.04
USD 315,000	American Tower Corp, 3.950%, 15/03/29	301,313	0.11	USD 150,000	Amgen Inc, 4.200%, 22/02/52	127,048	0.05
USD 15,000	American Tower Corp, 2.900%, 15/01/30	13,417	0.00	USD 330,000	Amgen Inc, 5.650%, 02/03/53	348,572	0.13
USD 150,000	American Tower Corp, 5.650%, 15/03/33	156,175	0.06	USD 200,000	Amgen Inc, 5.750%, 02/03/63	210,850	0.08
USD 90,000	American Tower Corp, 3.700%, 15/10/49	68,522	0.03	USD 30,000	Amphenol Corp, 2.050%, 01/03/25	28,970	0.01
USD 25,000	American Tower Corp, 3.100%, 15/06/50	17,121	0.01	USD 10,000	Amphenol Corp, 4.350%, 01/06/29	9,981	0.00
USD 100,000	American Water Capital Corp, 3.400%, 01/03/25	97,894	0.04	USD 30,000	Amphenol Corp, 2.800%, 15/02/30	27,372	0.01
USD 150,000	American Water Capital Corp, 3.750%, 01/09/28	144,553	0.05	USD 20,000	Analog Devices Inc, 3.500%, 05/12/26	19,538	0.01
USD 80,000	American Water Capital Corp, 2.800%, 01/05/30	71,756	0.03	USD 100,000	Analog Devices Inc, 2.100%, 01/10/31	85,334	0.03
USD 100,000	American Water Capital Corp, 4.450%, 01/06/32	99,388	0.04	USD 340,000	Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc, 4.700%, 01/02/36	339,731	0.13
USD 20,000	American Water Capital Corp, 6.593%, 15/10/37	23,271	0.01	USD 485,000	Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc, 4.900%, 01/02/46	477,390	0.18
				USD 9,000	Anheuser-Busch InBev Finance Inc, 4.700%, 01/02/36	9,016	0.00
				USD 110,000	Anheuser-Busch InBev Finance Inc, 4.900%, 01/02/46	107,441	0.04
				USD 120,000	Anheuser-Busch InBev Worldwide Inc, 4.000%, 13/04/28	118,664	0.04
				USD 20,000	Anheuser-Busch InBev Worldwide Inc, 4.750%, 23/01/29	20,341	0.01
				USD 30,000	Anheuser-Busch InBev Worldwide Inc, 3.500%, 01/06/30	28,615	0.01
				USD 30,000	Anheuser-Busch InBev Worldwide Inc, 4.375%, 15/04/38	28,517	0.01
				USD 270,000	Anheuser-Busch InBev Worldwide Inc, 8.200%, 15/01/39	361,306	0.13
				USD 350,000	Anheuser-Busch InBev Worldwide Inc, 5.450%, 23/01/39	369,778	0.14

Schedule of Investments (continued)
as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.43% (continued)				Corporate Bonds - 98.43% (continued)			
United States (continued)				United States (continued)			
USD 275,000	Anheuser-Busch InBev Worldwide Inc, 8.000%, 15/11/39	357,522	0.13	USD 20,000	AT&T Inc, 4.350%, 01/03/29	19,750	0.01
USD 11,000	Anheuser-Busch InBev Worldwide Inc, 4.600%, 15/04/48	10,426	0.00	USD 245,000	AT&T Inc, 4.300%, 15/02/30	240,044	0.09
USD 20,000	Anheuser-Busch InBev Worldwide Inc, 4.439%, 06/10/48	18,484	0.01	USD 355,000	AT&T Inc, 2.750%, 01/06/31	311,481	0.12
USD 200,000	Anheuser-Busch InBev Worldwide Inc, 5.550%, 23/01/49	215,658	0.08	USD 150,000	AT&T Inc, 2.250%, 01/02/32	124,098	0.05
USD 195,000	Anheuser-Busch InBev Worldwide Inc, 5.800%, 23/01/59	219,309	0.08	USD 420,000	AT&T Inc, 2.550%, 01/12/33	342,569	0.13
USD 170,000	Aon Corp, 3.750%, 02/05/29	162,834	0.06	USD 200,000	AT&T Inc, 5.400%, 15/02/34	206,410	0.08
USD 150,000	Aon Corp, 2.800%, 15/05/30	133,213	0.05	USD 200,000	AT&T Inc, 4.850%, 01/03/39	191,432	0.07
USD 310,000	Aon Corp / Aon Global Holdings PLC, 3.900%, 28/02/52	245,966	0.09	USD 20,000	AT&T Inc, 5.350%, 01/09/40	19,835	0.01
USD 400,000	Apollo Global Management Inc, 6.375%, 15/11/33	431,256	0.16	USD 150,000	AT&T Inc, 3.500%, 01/06/41	119,394	0.04
USD 300,000	Apple Inc, 2.750%, 13/01/25	293,967	0.11	USD 115,000	AT&T Inc, 4.300%, 15/12/42	100,281	0.04
USD 410,000	Apple Inc, 3.200%, 13/05/25	401,948	0.15	USD 100,000	AT&T Inc, 4.350%, 15/06/45	86,726	0.03
USD 280,000	Apple Inc, 3.250%, 23/02/26	273,381	0.10	USD 150,000	AT&T Inc, 4.750%, 15/05/46	136,323	0.05
USD 300,000	Apple Inc, 2.450%, 04/08/26	286,257	0.11	USD 20,000	AT&T Inc, 5.150%, 15/11/46	19,307	0.01
USD 425,000	Apple Inc, 3.350%, 09/02/27	414,192	0.15	USD 30,000	AT&T Inc, 4.500%, 09/03/48	26,289	0.01
USD 20,000	Apple Inc, 3.200%, 11/05/27	19,381	0.01	USD 260,000	AT&T Inc, 4.550%, 09/03/49	228,392	0.08
USD 215,000	Apple Inc, 3.000%, 20/06/27	206,877	0.08	USD 100,000	AT&T Inc, 5.150%, 15/02/50	96,400	0.04
USD 20,000	Apple Inc, 3.000%, 13/11/27	19,210	0.01	USD 130,000	AT&T Inc, 3.650%, 01/06/51	98,188	0.04
USD 300,000	Apple Inc, 2.200%, 11/09/29	271,794	0.10	USD 350,000	AT&T Inc, 3.500%, 15/09/53	255,115	0.09
USD 30,000	Apple Inc, 1.650%, 11/05/30	25,699	0.01	USD 320,000	AT&T Inc, 3.550%, 15/09/55	231,210	0.09
USD 20,000	Apple Inc, 3.850%, 04/05/43	17,864	0.01	USD 350,000	AT&T Inc, 3.800%, 01/12/57	261,180	0.10
USD 130,000	Apple Inc, 4.450%, 06/05/44	126,715	0.05	USD 295,000	AT&T Inc, 3.650%, 15/09/59	212,214	0.08
USD 20,000	Apple Inc, 3.450%, 09/02/45	16,715	0.01	USD 20,000	AT&T Inc, 3.850%, 01/06/60	14,981	0.01
USD 370,000	Apple Inc, 4.375%, 13/05/45	352,488	0.13	USD 15,000	Atmos Energy Corp, 4.150%, 15/01/43	13,524	0.00
USD 220,000	Apple Inc, 4.650%, 23/02/46	217,424	0.08	USD 80,000	Atmos Energy Corp, 4.300%, 01/10/48	71,374	0.03
USD 100,000	Apple Inc, 3.850%, 04/08/46	87,352	0.03	USD 390,000	Atmos Energy Corp, 3.375%, 15/09/49	297,979	0.11
USD 225,000	Apple Inc, 4.250%, 09/02/47	213,109	0.08	USD 60,000	Autodesk Inc, 2.850%, 15/01/30	54,166	0.02
USD 105,000	Apple Inc, 3.750%, 13/11/47	90,151	0.03	USD 20,000	Automatic Data Processing Inc, 3.375%, 15/09/25	19,612	0.01
USD 20,000	Apple Inc, 2.950%, 11/09/49	14,745	0.01	USD 100,000	Automatic Data Processing Inc, 1.700%, 15/05/28	90,377	0.03
USD 120,000	Apple Inc, 2.650%, 11/05/50	82,841	0.03	USD 120,000	Automatic Data Processing Inc, 1.250%, 01/09/30	99,790	0.04
USD 200,000	Apple Inc, 2.650%, 08/02/51	137,310	0.05	USD 100,000	AutoZone Inc, 3.625%, 15/04/25	98,199	0.04
USD 100,000	Apple Inc, 2.700%, 05/08/51	68,990	0.03	USD 100,000	AutoZone Inc, 1.650%, 15/01/31	81,444	0.03
USD 160,000	Apple Inc, 2.550%, 20/08/60	105,946	0.04	USD 250,000	AvalonBay Communities Inc, 3.500%, 15/11/25	243,122	0.09
USD 95,000	Apple Inc, 2.800%, 08/02/61	64,898	0.02	USD 60,000	AvalonBay Communities Inc, 2.300%, 01/03/30	52,373	0.02
USD 15,000	Applied Materials Inc, 3.900%, 01/10/25	14,799	0.01	USD 235,000	AvalonBay Communities Inc, 2.450%, 15/01/31	203,313	0.08
USD 115,000	Applied Materials Inc, 5.100%, 01/10/35	121,043	0.04	USD 170,000	Avangrid Inc, 3.200%, 15/04/25	165,296	0.06
USD 20,000	Applied Materials Inc, 4.350%, 01/04/47	18,955	0.01	USD 100,000	Avangrid Inc, 3.800%, 01/06/29	94,198	0.03
USD 250,000	Assurant Inc, 4.900%, 27/03/28	247,635	0.09	USD 30,000	Avery Dennison Corp, 2.250%, 15/02/32	24,747	0.01
USD 200,000	Assurant Inc, 3.700%, 22/02/30	180,734	0.07	USD 140,000	Avnet Inc, 3.000%, 15/05/31	118,590	0.04
USD 20,000	Astrazeneca Finance LLC, 1.200%, 28/05/26	18,519	0.01	USD 360,000	Avnet Inc, 5.500%, 01/06/32	357,858	0.13
USD 20,000	Astrazeneca Finance LLC, 1.750%, 28/05/28	17,930	0.01	USD 275,000	AXIS Specialty Finance LLC, 3.900%, 15/07/29	260,664	0.10
USD 200,000	AT&T Inc, 1.700%, 25/03/26	187,114	0.07	USD 200,000	Bain Capital Specialty Finance Inc, 2.550%, 13/10/26	180,440	0.07
USD 170,000	AT&T Inc, 3.800%, 15/02/27	165,995	0.06	USD 45,000	Bank of America Corp, 4.000%, 22/01/25	44,390	0.02
USD 20,000	AT&T Inc, 4.250%, 01/03/27	19,797	0.01				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.43% <i>(continued)</i>				Corporate Bonds - 98.43% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 100,000	Bank of America Corp, 3.950%, 21/04/25	98,338	0.04	USD 120,000	Bank of America Corp, 3.846%, 08/03/37	105,461	0.04
USD 120,000	Bank of America Corp, 3.366%, 23/01/26	117,214	0.04	USD 230,000	Bank of America Corp, 4.244%, 24/04/38	207,828	0.08
USD 95,000	Bank of America Corp, 2.015%, 13/02/26	91,270	0.03	USD 130,000	Bank of America Corp, 7.750%, 14/05/38	158,317	0.06
USD 210,000	Bank of America Corp, 4.450%, 03/03/26	207,646	0.08	USD 25,000	Bank of America Corp, 2.676%, 19/06/41	17,952	0.01
USD 280,000	Bank of America Corp, 1.319%, 19/06/26	263,539	0.10	USD 210,000	Bank of America Corp, 5.875%, 07/02/42	227,073	0.08
USD 15,000	Bank of America Corp, 4.250%, 22/10/26	14,733	0.01	USD 30,000	Bank of America Corp, 3.311%, 22/04/42	23,490	0.01
USD 380,000	Bank of America Corp, 1.658%, 11/03/27	351,629	0.13	USD 260,000	Bank of America Corp, 5.000%, 21/01/44	256,602	0.09
USD 170,000	Bank of America Corp, 3.559%, 23/04/27	163,724	0.06	USD 120,000	Bank of America Corp, 4.443%, 20/01/48	108,156	0.04
USD 20,000	Bank of America Corp, 3.248%, 21/10/27	19,052	0.01	USD 50,000	Bank of America Corp, 3.946%, 23/01/49	42,073	0.02
USD 15,000	Bank of America Corp, 4.183%, 25/11/27	14,597	0.01	USD 370,000	Bank of America Corp, 4.330%, 15/03/50	325,581	0.12
USD 550,000	Bank of America Corp, 3.824%, 20/01/28	529,089	0.20	USD 130,000	Bank of America Corp, 4.083%, 20/03/51	109,827	0.04
USD 780,000	Bank of America Corp, 3.705%, 24/04/28	745,696	0.28	USD 30,000	Bank of America Corp, 2.972%, 21/07/52	21,200	0.01
USD 50,000	Bank of America Corp, 3.593%, 21/07/28	47,476	0.02	USD 370,000	BANK OF AMERICA CORP, 2.972%, 04/02/33	314,833	0.12
USD 30,000	Bank of America Corp, 3.419%, 20/12/28	28,268	0.01	USD 325,000	Bank of New York Mellon Corp, 3.950%, 18/11/25	319,624	0.12
USD 100,000	Bank of America Corp, 3.970%, 05/03/29	95,568	0.04	USD 20,000	Bank of New York Mellon Corp, 3.400%, 29/01/28	19,094	0.01
USD 400,000	Bank of America Corp, 2.087%, 14/06/29	353,176	0.13	USD 220,000	Bank of New York Mellon Corp, 3.442%, 07/02/28	211,862	0.08
USD 120,000	Bank of America Corp, 4.271%, 23/07/29	115,951	0.04	USD 50,000	Bank of New York Mellon Corp, 1.650%, 14/07/28	44,035	0.02
USD 125,000	Bank of America Corp, 3.974%, 07/02/30	118,603	0.04	USD 410,000	Bank of New York Mellon Corp, 3.000%, 30/10/28	379,365	0.14
USD 110,000	Bank of America Corp, 3.194%, 23/07/30	99,860	0.04	USD 100,000	Bank of New York Mellon Corp, 4.596%, 26/07/30	99,489	0.04
USD 40,000	Bank of America Corp, 2.496%, 13/02/31	34,394	0.01	USD 10,000	Bank of New York Mellon Corp, 1.650%, 28/01/31	8,308	0.00
USD 1,220,000	Bank of America Corp, 2.592%, 29/04/31	1,052,043	0.39	USD 130,000	Bank of New York Mellon Corp, 4.967%, 26/04/34	129,659	0.05
USD 12,000	Bank of America Corp, 1.922%, 24/10/31	9,760	0.00	USD 10,000	Baxalta Inc, 4.000%, 23/06/25	9,837	0.00
USD 225,000	Bank of America Corp, 2.651%, 11/03/32	190,096	0.07	USD 150,000	Baxalta Inc, 5.250%, 23/06/45	150,039	0.06
USD 210,000	Bank of America Corp, 2.299%, 21/07/32	171,746	0.06	USD 460,000	Baxter International Inc, 2.600%, 15/08/26	433,996	0.16
USD 520,000	Bank of America Corp, 2.572%, 20/10/32	431,980	0.16	USD 150,000	Baxter International Inc, 1.730%, 01/04/31	122,142	0.05
USD 300,000	Bank of America Corp, 5.015%, 22/07/33	297,450	0.11	USD 100,000	Baxter International Inc, 3.132%, 01/12/51	69,124	0.03
USD 840,000	Bank of America Corp, 5.288%, 25/04/34	842,545	0.31	USD 74,000	Becton Dickinson & Co, 3.700%, 06/06/27	71,717	0.03
USD 100,000	Bank of America Corp, 2.482%, 21/09/36	79,417	0.03	USD 40,000	Becton Dickinson & Co, 1.957%, 11/02/31	33,388	0.01
USD 150,000	Bank of America Corp, 6.110%, 29/01/37	160,501	0.06	USD 70,000	Becton Dickinson & Co, 4.685%, 15/12/44	65,668	0.02

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.43% <i>(continued)</i>				Corporate Bonds - 98.43% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 40,000	Becton Dickinson & Co, 3.794%, 20/05/50	32,693	0.01	USD 75,000	Bristol-Myers Squibb Co, 4.350%, 15/11/47	66,121	0.02
USD 70,000	Berry Global Inc, 1.570%, 15/01/26	65,098	0.02	USD 140,000	Bristol-Myers Squibb Co, 4.550%, 20/02/48	127,900	0.05
USD 30,000	Best Buy Co Inc, 4.450%, 01/10/28	29,865	0.01	USD 260,000	Bristol-Myers Squibb Co, 4.250%, 26/10/49	226,291	0.08
USD 60,000	Biogen Inc, 4.050%, 15/09/25	59,037	0.02	USD 100,000	Bristol-Myers Squibb Co, 3.700%, 15/03/52	78,671	0.03
USD 90,000	Biogen Inc, 2.250%, 01/05/30	76,936	0.03	USD 230,000	Brixmor Operating Partnership LP, 2.250%, 01/04/28	204,458	0.08
USD 10,000	BlackRock Inc, 3.200%, 15/03/27	9,691	0.00	USD 20,000	Brixmor Operating Partnership LP, 4.125%, 15/05/29	19,061	0.01
USD 170,000	BlackRock Inc, 3.250%, 30/04/29	163,637	0.06	USD 250,000	Broadcom Corp / Broadcom Cayman Finance Ltd, 3.875%, 15/01/27	244,072	0.09
USD 150,000	BlackRock Inc, 1.900%, 28/01/31	126,675	0.05	USD 17,000	Broadcom Corp / Broadcom Cayman Finance Ltd, 3.500%, 15/01/28	16,313	0.01
USD 200,000	BlackRock Inc, 4.750%, 25/05/33	202,196	0.07	USD 96,000	Broadcom Inc, 4.150%, 15/11/30	91,821	0.03
USD 190,000	Boardwalk Pipelines LP, 4.800%, 03/05/29	186,356	0.07	USD 110,000	Broadcom Inc, 2.450%, 15/02/31	94,241	0.03
USD 550,000	Boardwalk Pipelines LP, 3.600%, 01/09/32	488,592	0.18	USD 185,000	Broadcom Inc, 4.300%, 15/11/32	177,731	0.07
USD 100,000	Booking Holdings Inc, 3.650%, 15/03/25	98,485	0.04	USD 1,010,000	Broadcom Inc, 3.469%, 15/04/34	880,377	0.33
USD 245,000	Booking Holdings Inc, 4.625%, 13/04/30	247,026	0.09	USD 200,000	Broadcom Inc, 3.500%, 15/02/41	159,046	0.06
USD 50,000	BorgWarner Inc, 2.650%, 01/07/27	46,376	0.02	USD 150,000	Broadridge Financial Solutions Inc, 2.900%, 01/12/29	134,508	0.05
USD 12,000	BorgWarner Inc, 4.375%, 15/03/45	9,935	0.00	USD 30,000	Broadridge Financial Solutions Inc, 2.600%, 01/05/31	25,673	0.01
USD 130,000	Boston Properties LP, 3.200%, 15/01/25	126,392	0.05	USD 300,000	Brunswick Corp, 2.400%, 18/08/31	242,397	0.09
USD 10,000	Boston Properties LP, 3.650%, 01/02/26	9,635	0.00	USD 240,000	Brunswick Corp, 4.400%, 15/09/32	219,072	0.08
USD 170,000	Boston Properties LP, 4.500%, 01/12/28	161,847	0.06	USD 150,000	Campbell Soup Co, 3.950%, 15/03/25	147,709	0.05
USD 150,000	Boston Properties LP, 3.400%, 21/06/29	134,845	0.05	USD 90,000	Campbell Soup Co, 4.800%, 15/03/48	82,379	0.03
USD 20,000	Boston Properties LP, 3.250%, 30/01/31	17,204	0.01	USD 30,000	Capital One Financial Corp, 4.250%, 30/04/25	29,579	0.01
USD 100,000	Boston Properties LP, 2.550%, 01/04/32	79,680	0.03	USD 225,000	Capital One Financial Corp, 4.200%, 29/10/25	220,930	0.08
USD 200,000	Boston Properties LP, 2.450%, 01/10/33	152,548	0.06	USD 200,000	Capital One Financial Corp, 2.636%, 03/03/26	191,654	0.07
USD 590,000	Boston Properties LP, 2.900%, perpetual	506,043	0.19	USD 10,000	Capital One Financial Corp, 3.750%, 28/07/26	9,580	0.00
USD 100,000	Boston Scientific Corp, 1.900%, 01/06/25	95,780	0.04	USD 20,000	Capital One Financial Corp, 3.750%, 09/03/27	19,129	0.01
USD 54,000	Boston Scientific Corp, 4.550%, 01/03/39	51,644	0.02	USD 150,000	Capital One Financial Corp, 3.650%, 11/05/27	143,278	0.05
USD 150,000	Bristol-Myers Squibb Co, 3.200%, 15/06/26	145,617	0.05	USD 330,000	Capital One Financial Corp, 7.149%, 29/10/27	342,820	0.13
USD 370,000	Bristol-Myers Squibb Co, 3.900%, 20/02/28	363,806	0.13	USD 480,000	Capital One Financial Corp, 3.800%, 31/01/28	456,374	0.17
USD 50,000	Bristol-Myers Squibb Co, 3.400%, 26/07/29	47,463	0.02	USD 75,000	Capital One Financial Corp, 2.359%, 29/07/32	56,934	0.02
USD 100,000	Bristol-Myers Squibb Co, 2.950%, 15/03/32	89,006	0.03	USD 220,000	Capital One Financial Corp, 2.618%, 02/11/32	177,527	0.07
USD 260,000	Bristol-Myers Squibb Co, 5.900%, 15/11/33	283,780	0.10	USD 50,000	Cardinal Health Inc, 3.410%, 15/06/27	48,034	0.02
USD 30,000	Bristol-Myers Squibb Co, 4.125%, 15/06/39	27,137	0.01				
USD 298,000	Bristol-Myers Squibb Co, 5.000%, 15/08/45	296,149	0.11				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.43% (continued)				Corporate Bonds - 98.43% (continued)			
United States (continued)				United States (continued)			
USD 60,000	Cardinal Health Inc, 4.368%, 15/06/47	51,487	0.02	USD 100,000	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.800%, 01/03/50	78,073	0.03
USD 150,000	Carrier Global Corp, 2.722%, 15/02/30	134,437	0.05	USD 440,000	Charter Communications Operating LLC / Charter Communications Operating Capital, 3.850%, 01/04/61	276,729	0.10
USD 150,000	Carrier Global Corp, 3.577%, 05/04/50	117,429	0.04	USD 250,000	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.400%, 01/12/61	173,702	0.06
USD 100,000	Caterpillar Financial Services Corp, 3.400%, 13/05/25	98,289	0.04	USD 150,000	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.500%, 01/04/63	125,538	0.05
USD 100,000	Caterpillar Financial Services Corp, 0.800%, 13/11/25	93,393	0.03	USD 210,000	Cheniere Corpus Christi Holdings LLC, 5.875%, 31/03/25	210,462	0.08
USD 100,000	Caterpillar Inc, 2.600%, 09/04/30	91,079	0.03	USD 100,000	Cheniere Corpus Christi Holdings LLC, 3.700%, 15/11/29	94,525	0.03
USD 100,000	Caterpillar Inc, 6.050%, 15/08/36	112,965	0.04	USD 150,000	Cheniere Corpus Christi Holdings LLC, 2.742%, 31/12/39	119,694	0.04
USD 110,000	Caterpillar Inc, 3.803%, 15/08/42	96,910	0.04	USD 20,000	Chubb Corp, 6.500%, 15/05/38	23,221	0.01
USD 110,000	Caterpillar Inc, 4.300%, 15/05/44	105,191	0.04	USD 150,000	Chubb INA Holdings Inc, 3.350%, 03/05/26	145,828	0.05
USD 50,000	Caterpillar Inc, 3.250%, 19/09/49	39,723	0.01	USD 120,000	Chubb INA Holdings Inc, 1.375%, 15/09/30	99,031	0.04
USD 40,000	Caterpillar Inc, 3.250%, 09/04/50	31,761	0.01	USD 105,000	Chubb INA Holdings Inc, 4.350%, 03/11/45	98,874	0.04
USD 20,000	Caterpillar Inc, 4.750%, 15/05/64	19,481	0.01	USD 150,000	Chubb INA Holdings Inc, 3.050%, 15/12/61	107,979	0.04
USD 250,000	CBRE Services Inc, 4.875%, 01/03/26	249,895	0.09	USD 500,000	Church & Dwight Co Inc, 2.300%, 15/12/31	425,265	0.16
USD 230,000	CBRE Services Inc, 5.950%, 15/08/34	241,387	0.09	USD 230,000	Cigna Group, 4.125%, 15/11/25	227,058	0.08
USD 100,000	Celanese US Holdings LLC, 6.165%, 15/07/27	102,638	0.04	USD 100,000	Cigna Group, 3.400%, 01/03/27	96,451	0.04
USD 300,000	Celanese US Holdings LLC, 6.550%, 15/11/30	317,880	0.12	USD 230,000	Cigna Group, 4.375%, 15/10/28	227,958	0.08
USD 100,000	Celanese US Holdings LLC, 6.379%, 15/07/32	105,912	0.04	USD 15,000	Cigna Group, 2.375%, 15/03/31	12,821	0.00
USD 15,000	Cencora Inc, 3.450%, 15/12/27	14,440	0.01	USD 120,000	Cigna Group, 4.800%, 15/08/38	116,261	0.04
USD 50,000	Cencora Inc, 2.700%, 15/03/31	43,896	0.02	USD 50,000	Cigna Group, 6.125%, 15/11/41	54,924	0.02
USD 600,000	Centene Corp, 3.000%, 15/10/30	522,408	0.19	USD 100,000	Cigna Group, 4.800%, 15/07/46	94,243	0.03
USD 400,000	Centene Corp, 2.625%, 01/08/31	333,872	0.12	USD 180,000	Cigna Group, 4.900%, 15/12/48	171,247	0.06
USD 350,000	Charles Schwab Corp, 4.200%, 24/03/25	345,968	0.13	USD 165,000	Cintas Corp No 2, 3.700%, 01/04/27	122,248	0.05
USD 230,000	Charles Schwab Corp, 2.000%, 20/03/28	204,884	0.08	USD 195,000	Cintas Corp No 2, 3.700%, 01/04/27	190,690	0.07
USD 360,000	Charles Schwab Corp, 3.250%, 22/05/29	337,597	0.12	USD 100,000	Cisco Systems Inc, 2.500%, 20/09/26	95,423	0.04
USD 300,000	Charles Schwab Corp, 2.750%, 01/10/29	270,534	0.10	USD 235,000	Cisco Systems Inc, 5.900%, 15/02/39	261,247	0.10
USD 360,000	Charter Communications Operating LLC / Charter Communications Operating Capital, 6.384%, 23/10/35	366,559	0.14	USD 90,000	Cisco Systems Inc, 5.500%, 15/01/40	96,089	0.04
USD 300,000	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.375%, 01/04/38	272,025	0.10	USD 150,000	Citibank NA, 5.864%, 29/09/25	152,539	0.06
USD 250,000	Charter Communications Operating LLC / Charter Communications Operating Capital, 6.484%, 23/10/45	246,855	0.09	USD 270,000	Citigroup Inc, 3.875%, 26/03/25	265,051	0.10
USD 200,000	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.375%, 01/05/47	170,876	0.06	USD 120,000	Citigroup Inc, 4.400%, 10/06/25	118,645	0.04
				USD 35,000	Citigroup Inc, 3.700%, 12/01/26	34,187	0.01
				USD 150,000	Citigroup Inc, 2.014%, 25/01/26	144,139	0.05
				USD 70,000	Citigroup Inc, 4.600%, 09/03/26	69,129	0.03
				USD 230,000	Citigroup Inc, 3.106%, 08/04/26	223,650	0.08

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.43% <i>(continued)</i>				Corporate Bonds - 98.43% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 480,000	Citigroup Inc, 3.400%, 01/05/26	463,440	0.17	USD 280,000	Comcast Corp, 4.600%, 15/10/38	271,793	0.10
USD 100,000	Citigroup Inc, 5.610%, 29/09/26	100,749	0.04	USD 700,000	Comcast Corp, 6.550%, 01/07/39	804,048	0.30
USD 20,000	Citigroup Inc, 3.200%, 21/10/26	19,081	0.01	USD 350,000	Comcast Corp, 4.700%, 15/10/48	334,915	0.12
USD 225,000	Citigroup Inc, 4.300%, 20/11/26	220,673	0.08	USD 15,000	Comcast Corp, 3.999%, 01/11/49	12,565	0.00
USD 300,000	Citigroup Inc, 1.122%, 28/01/27	275,850	0.10	USD 235,000	Comcast Corp, 4.049%, 01/11/52	198,613	0.07
USD 262,000	Citigroup Inc, 4.450%, 29/09/27	256,097	0.09	USD 350,000	Comcast Corp, 4.950%, 15/10/58	345,156	0.13
USD 150,000	Citigroup Inc, 3.887%, 10/01/28	145,177	0.05	USD 400,000	Comcast Corp, 2.650%, 15/08/62	246,356	0.09
USD 30,000	Citigroup Inc, 3.520%, 27/10/28	28,391	0.01	USD 130,000	Comcast Corp, 2.987%, 01/11/63	84,215	0.03
USD 200,000	Citigroup Inc, 4.075%, 23/04/29	192,832	0.07	USD 470,000	Comerica Inc, 4.000%, 01/02/29	444,681	0.16
USD 50,000	Citigroup Inc, 3.980%, 20/03/30	47,445	0.02	USD 50,000	Conagra Brands Inc, 4.600%, 01/11/25	49,560	0.02
USD 405,000	Citigroup Inc, 4.412%, 31/03/31	388,059	0.14	USD 260,000	Conagra Brands Inc, 4.850%, 01/11/28	260,190	0.10
USD 30,000	Citigroup Inc, 2.572%, 03/06/31	25,664	0.01	USD 100,000	Conagra Brands Inc, 5.300%, 01/11/38	98,181	0.04
USD 370,000	Citigroup Inc, 3.057%, 25/01/33	316,095	0.12	USD 70,000	Conagra Brands Inc, 5.400%, 01/11/48	67,943	0.02
USD 180,000	Citigroup Inc, 3.785%, 17/03/33	162,144	0.06	USD 490,000	Concentrix Corp, 6.850%, 02/08/33	504,636	0.19
USD 25,000	Citigroup Inc, 6.000%, 31/10/33	26,418	0.01	USD 100,000	Connecticut Light and Power Co, 4.900%, 01/07/33	101,200	0.04
USD 200,000	Citigroup Inc, 8.125%, 15/07/39	258,630	0.10	USD 245,000	Constellation Brands Inc, 3.600%, 15/02/28	235,489	0.09
USD 100,000	Citigroup Inc, 5.875%, 30/01/42	106,765	0.04	USD 120,000	Constellation Brands Inc, 3.150%, 01/08/29	111,649	0.04
USD 700,000	Citigroup Inc, 2.904%, 03/11/42	504,889	0.19	USD 55,000	Constellation Brands Inc, 5.250%, 15/11/48	54,584	0.02
USD 110,000	Citigroup Inc, 6.675%, 13/09/43	123,845	0.05	USD 630,000	Corebridge Financial Inc, 6.875%, 15/12/52	628,110	0.23
USD 70,000	Citigroup Inc, 4.650%, 30/07/45	63,818	0.02	USD 10,000	Corning Inc, 5.350%, 15/11/48	10,009	0.00
USD 160,000	Citigroup Inc, 4.750%, 18/05/46	143,878	0.05	USD 60,000	Corning Inc, 5.850%, 15/11/68	60,470	0.02
USD 140,000	Citigroup Inc, 4.650%, 23/07/48	129,471	0.05	USD 90,000	Corning Inc, 5.450%, 15/11/79	86,659	0.03
USD 340,000	Citizens Bank NA/Providence RI, 2.250%, 28/04/25	325,050	0.12	USD 160,000	Costco Wholesale Corp, 1.375%, 20/06/27	145,357	0.05
USD 30,000	CNH Industrial Capital LLC, 1.875%, 15/01/26	28,146	0.01	USD 200,000	Costco Wholesale Corp, 1.600%, 20/04/30	171,532	0.06
USD 30,000	CNH Industrial Capital LLC, 1.450%, 15/07/26	27,549	0.01	USD 55,000	Costco Wholesale Corp, 1.750%, 20/04/32	45,838	0.02
USD 20,000	CNO Financial Group Inc, 5.250%, 30/05/29	19,816	0.01	USD 175,000	Crown Castle Inc, 1.350%, 15/07/25	165,245	0.06
USD 30,000	Coca-Cola Co, 2.900%, 25/05/27	28,745	0.01	USD 690,000	Crown Castle Inc, 3.800%, 15/02/28	656,169	0.24
USD 320,000	Coca-Cola Co, 1.650%, 01/06/30	274,346	0.10	USD 20,000	Crown Castle Inc, 4.300%, 15/02/29	19,287	0.01
USD 15,000	Coca-Cola Co, 1.375%, 15/03/31	12,389	0.00	USD 80,000	Crown Castle Inc, 3.300%, 01/07/30	71,871	0.03
USD 20,000	Coca-Cola Co, 2.500%, 01/06/40	15,156	0.01	USD 25,000	Crown Castle Inc, 2.100%, 01/04/31	20,390	0.01
USD 300,000	Coca-Cola Co, 4.200%, 25/03/50	280,617	0.10	USD 100,000	Crown Castle Inc, 2.900%, 01/04/41	71,545	0.03
USD 510,000	Coca-Cola Co, 3.000%, 05/03/51	386,570	0.14	USD 50,000	Crown Castle Inc, 4.750%, 15/05/47	43,530	0.02
USD 20,000	Coca-Cola Co, 2.750%, 01/06/60	13,959	0.00	USD 50,000	Crown Castle Inc, 4.000%, 15/11/49	39,715	0.01
USD 100,000	Colgate-Palmolive Co, 4.800%, 02/03/26	101,187	0.04	USD 91,000	Crown Castle Inc, 3.250%, 15/01/51	63,893	0.02
USD 50,000	Colgate-Palmolive Co, 4.600%, 01/03/33	51,873	0.02				
USD 180,000	Colgate-Palmolive Co, 4.000%, 15/08/45	166,264	0.06				
USD 380,000	Comcast Corp, 3.375%, 15/02/25	373,206	0.14				
USD 120,000	Comcast Corp, 3.950%, 15/10/25	118,463	0.04				
USD 240,000	Comcast Corp, 3.150%, 01/03/26	233,066	0.09				
USD 20,000	Comcast Corp, 3.300%, 01/02/27	19,309	0.01				
USD 30,000	Comcast Corp, 3.300%, 01/04/27	28,940	0.01				
USD 8,000	Comcast Corp, 3.150%, 15/02/28	7,635	0.00				
USD 440,000	Comcast Corp, 4.150%, 15/10/28	434,346	0.16				
USD 20,000	Comcast Corp, 2.650%, 01/02/30	18,012	0.01				
USD 20,000	Comcast Corp, 4.250%, 15/10/30	19,733	0.01				
USD 9,000	Comcast Corp, 6.500%, 15/11/35	10,316	0.00				
USD 360,000	Comcast Corp, 3.900%, 01/03/38	322,812	0.12				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.43% <i>(continued)</i>				Corporate Bonds - 98.43% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 20,000	CSX Corp, 3.250%, 01/06/27	19,297	0.01	USD 70,000	Dell International LLC / EMC Corp, 3.375%, 15/12/41	53,110	0.02
USD 300,000	CSX Corp, 4.250%, 15/03/29	299,928	0.11	USD 510,000	Dick's Sporting Goods Inc, 3.150%, 15/01/32	435,147	0.16
USD 100,000	CSX Corp, 2.400%, 15/02/30	88,606	0.03	USD 40,000	Dick's Sporting Goods Inc, 4.100%, 15/01/52	28,697	0.01
USD 110,000	CSX Corp, 6.220%, 30/04/40	124,140	0.05	USD 520,000	Digital Realty Trust LP, 3.700%, 15/08/27	502,507	0.19
USD 10,000	CSX Corp, 5.500%, 15/04/41	10,458	0.00	USD 780,000	Discover Bank, 4.650%, 13/09/28	744,565	0.28
USD 100,000	CSX Corp, 4.100%, 15/03/44	87,840	0.03	USD 20,000	Discovery Communications LLC, 4.900%, 11/03/26	19,953	0.01
USD 170,000	CSX Corp, 3.800%, 01/11/46	141,550	0.05	USD 200,000	Discovery Communications LLC, 3.625%, 15/05/30	181,688	0.07
USD 300,000	CSX Corp, 4.300%, 01/03/48	267,192	0.10	USD 20,000	Discovery Communications LLC, 5.200%, 20/09/47	17,284	0.01
USD 280,000	CSX Corp, 4.750%, 15/11/48	267,103	0.10	USD 100,000	Discovery Communications LLC, 5.300%, 15/05/49	86,656	0.03
USD 300,000	CSX Corp, 3.350%, 15/09/49	227,565	0.08	USD 100,000	Discovery Communications LLC, 4.000%, 15/09/55	71,294	0.03
USD 100,000	CSX Corp, 3.800%, 15/04/50	81,889	0.03	USD 200,000	Dollar General Corp, 5.450%, 05/07/33	204,160	0.08
USD 150,000	CSX Corp, 4.500%, 15/11/52	139,797	0.05	USD 100,000	Dollar Tree Inc, 4.200%, 15/05/28	97,989	0.04
USD 120,000	CSX Corp, 4.250%, 01/11/66	102,779	0.04	USD 30,000	Dollar Tree Inc, 2.650%, 01/12/31	25,522	0.01
USD 100,000	CSX Corp, 4.650%, 01/03/68	92,222	0.03	USD 60,000	Dollar Tree Inc, 3.375%, 01/12/51	41,788	0.02
USD 90,000	Cummins Inc, 0.750%, 01/09/25	84,405	0.03	USD 50,000	Dominion Energy Inc, 2.250%, 15/08/31	41,427	0.02
USD 60,000	Cummins Inc, 1.500%, 01/09/30	50,195	0.02	USD 80,000	DTE Electric Co, 1.900%, 01/04/28	72,020	0.03
USD 10,000	Cummins Inc, 2.600%, 01/09/50	6,652	0.00	USD 130,000	DTE Electric Co, 3.250%, 01/04/51	95,724	0.04
USD 15,000	CVS Health Corp, 4.100%, 25/03/25	14,857	0.01	USD 100,000	Duke Energy Carolinas LLC, 3.950%, 15/11/28	98,442	0.04
USD 220,000	CVS Health Corp, 3.875%, 20/07/25	216,229	0.08	USD 150,000	Duke Energy Florida LLC, 2.500%, 01/12/29	133,947	0.05
USD 512,000	CVS Health Corp, 4.300%, 25/03/28	503,859	0.19	USD 20,000	DuPont de Nemours Inc, 4.493%, 15/11/25	19,883	0.01
USD 10,000	CVS Health Corp, 3.750%, 01/04/30	9,423	0.00	USD 70,000	DuPont de Nemours Inc, 4.725%, 15/11/28	71,205	0.03
USD 190,000	CVS Health Corp, 5.250%, 30/01/31	195,238	0.07	USD 110,000	DuPont de Nemours Inc, 5.319%, 15/11/38	113,198	0.04
USD 50,000	CVS Health Corp, 1.875%, 28/02/31	41,212	0.02	USD 125,000	DuPont de Nemours Inc, 5.419%, 15/11/48	130,802	0.05
USD 100,000	CVS Health Corp, 5.300%, 01/06/33	102,633	0.04	USD 50,000	Eaton Corp, 3.103%, 15/09/27	47,898	0.02
USD 505,000	CVS Health Corp, 4.780%, 25/03/38	478,831	0.18	USD 60,000	Eaton Corp, 4.150%, 02/11/42	55,171	0.02
USD 10,000	CVS Health Corp, 2.700%, 21/08/40	7,154	0.00	USD 20,000	eBay Inc, 1.900%, 11/03/25	19,235	0.01
USD 170,000	CVS Health Corp, 5.125%, 20/07/45	161,430	0.06	USD 120,000	eBay Inc, 3.650%, 10/05/51	92,000	0.03
USD 535,000	CVS Health Corp, 5.050%, 25/03/48	502,558	0.19	USD 180,000	Ecolab Inc, 4.800%, 24/03/30	185,155	0.07
USD 10,000	CVS Health Corp, 4.250%, 01/04/50	8,352	0.00	USD 75,000	Ecolab Inc, 2.750%, 18/08/55	50,611	0.02
USD 200,000	CVS Health Corp, 5.875%, 01/06/53	211,154	0.08	USD 10,000	Edison International, 5.750%, 15/06/27	10,228	0.00
USD 10,000	Danaher Corp, 3.350%, 15/09/25	9,778	0.00	USD 145,000	Electronic Arts Inc, 2.950%, 15/02/51	102,825	0.04
USD 110,000	Deere & Co, 3.100%, 15/04/30	102,153	0.04	USD 320,000	Elevance Health Inc, 2.375%, 15/01/25	310,970	0.11
USD 60,000	Deere & Co, 3.900%, 09/06/42	54,094	0.02	USD 20,000	Elevance Health Inc, 4.101%, 01/03/28	19,693	0.01
USD 100,000	Deere & Co, 3.750%, 15/04/50	87,903	0.03				
USD 50,000	Dell International LLC / EMC Corp, 5.850%, 15/07/25	50,496	0.02				
USD 191,000	Dell International LLC / EMC Corp, 6.020%, 15/06/26	195,490	0.07				
USD 370,000	Dell International LLC / EMC Corp, 5.300%, 01/10/29	381,544	0.14				
USD 71,000	Dell International LLC / EMC Corp, 8.100%, 15/07/36	87,414	0.03				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.43% <i>(continued)</i>				Corporate Bonds - 98.43% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 130,000	Elevance Health Inc, 2.550%, 15/03/31	112,797	0.04	USD 345,000	Essex Portfolio LP, 2.650%, 15/03/32	287,806	0.11
USD 150,000	Elevance Health Inc, 4.650%, 15/01/43	139,051	0.05	USD 240,000	Estee Lauder Cos Inc, 2.600%, 15/04/30	213,026	0.08
USD 15,000	Elevance Health Inc, 5.100%, 15/01/44	14,696	0.01	USD 450,000	Estee Lauder Cos Inc, 4.650%, 15/05/33	453,357	0.17
USD 110,000	Elevance Health Inc, 4.375%, 01/12/47	98,377	0.04	USD 70,000	Estee Lauder Cos Inc, 4.150%, 15/03/47	60,722	0.02
USD 370,000	Elevance Health Inc, 3.600%, 15/03/51	291,090	0.11	USD 225,000	Everest Reinsurance Holdings Inc, 3.500%, 15/10/50	166,504	0.06
USD 150,000	Eli Lilly & Co, 3.375%, 15/03/29	144,420	0.05	USD 20,000	Everest Reinsurance Holdings Inc, 3.125%, 15/10/52	13,744	0.00
USD 200,000	Eli Lilly & Co, 3.950%, 15/03/49	178,510	0.07	USD 50,000	Evergy Kansas Central Inc, 2.550%, 01/07/26	47,377	0.02
USD 375,000	Eli Lilly & Co, 2.250%, 15/05/50	243,394	0.09	USD 100,000	Eversource Energy, 4.600%, 01/07/27	99,331	0.04
USD 35,000	Eli Lilly & Co, 4.150%, 15/03/59	32,192	0.01	USD 200,000	Eversource Energy, 3.375%, 01/03/32	177,436	0.07
USD 100,000	Eli Lilly & Co, 4.950%, 27/02/63	104,066	0.04	USD 20,000	Expedia Group Inc, 5.000%, 15/02/26	20,006	0.01
USD 50,000	Emerson Electric Co, 0.875%, 15/10/26	45,390	0.02	USD 350,000	Expedia Group Inc, 3.800%, 15/02/28	337,540	0.12
USD 300,000	Emerson Electric Co, 2.000%, 21/12/28	268,905	0.10	USD 100,000	Expedia Group Inc, 3.250%, 15/02/30	91,784	0.03
USD 20,000	Emerson Electric Co, 1.950%, 15/10/30	17,282	0.01	USD 10,000	Extra Space Storage LP, 3.500%, 01/07/26	9,630	0.00
USD 100,000	Emerson Electric Co, 2.750%, 15/10/50	68,763	0.03	USD 230,000	Extra Space Storage LP, 2.400%, 15/10/31	189,948	0.07
USD 50,000	Emerson Electric Co, 2.800%, 21/12/51	34,567	0.01	USD 100,000	Federal Realty OP LP, 1.250%, 15/02/26	92,306	0.03
USD 50,000	Enbridge Energy Partners LP, 5.500%, 15/09/40	49,291	0.02	USD 180,000	Federal Realty OP LP, 3.500%, 01/06/30	163,654	0.06
USD 20,000	Enbridge Energy Partners LP, 7.375%, 15/10/45	23,653	0.01	USD 15,000	Federal Realty OP LP, 4.500%, 01/12/44	12,586	0.00
USD 100,000	Equinix Inc, 1.000%, 15/09/25	93,392	0.03	USD 115,000	FedEx Corp, 3.250%, 01/04/26	111,267	0.04
USD 230,000	Equinix Inc, 2.900%, 18/11/26	218,861	0.08	USD 90,000	FedEx Corp, 4.250%, 15/05/30	88,106	0.03
USD 100,000	Equinix Inc, 1.550%, 15/03/28	87,991	0.03	USD 15,000	FedEx Corp, 3.900%, 01/02/35	13,746	0.00
USD 100,000	Equinix Inc, 3.200%, 18/11/29	92,054	0.03	USD 50,000	FedEx Corp, 3.250%, 15/05/41	38,762	0.01
USD 15,000	Equinix Inc, 2.150%, 15/07/30	12,742	0.00	USD 90,000	FedEx Corp, 5.100%, 15/01/44	87,224	0.03
USD 100,000	Equinix Inc, 2.500%, 15/05/31	85,148	0.03	USD 15,000	FedEx Corp, 4.100%, 01/02/45	12,678	0.00
USD 100,000	Equinix Inc, 3.900%, 15/04/32	93,052	0.03	USD 80,000	FedEx Corp, 4.750%, 15/11/45	73,828	0.03
USD 60,000	Equinix Inc, 3.000%, 15/07/50	41,030	0.02	USD 80,000	FedEx Corp, 4.550%, 01/04/46	71,807	0.03
USD 10,000	Equinix Inc, 3.400%, 15/02/52	7,341	0.00	USD 20,000	FedEx Corp, 4.950%, 17/10/48	19,029	0.01
USD 340,000	Equinix Inc, 1.250%, perpetual	320,107	0.12	USD 280,000	FedEx Corp, 5.250%, 15/05/50	279,376	0.10
USD 50,000	ERP Operating LP, 3.250%, 01/08/27	47,605	0.02	USD 125,938	FedEx Corp 2020-1 Class AA Pass Through Trust, 1.875%, 20/02/34	105,175	0.04
USD 10,000	ERP Operating LP, 3.500%, 01/03/28	9,567	0.00	USD 110,000	Fidelity National Financial Inc, 3.400%, 15/06/30	98,782	0.04
USD 100,000	ERP Operating LP, 4.150%, 01/12/28	98,214	0.04	USD 15,000	Fidelity National Financial Inc, 2.450%, 15/03/31	12,454	0.00
USD 50,000	ERP Operating LP, 1.850%, 01/08/31	41,103	0.02	USD 80,000	Fidelity National Information Services Inc, 1.150%, 01/03/26	73,961	0.03
USD 60,000	ERP Operating LP, 4.500%, 01/07/44	53,340	0.02	USD 50,000	Fidelity National Information Services Inc, 2.250%, 01/03/31	42,327	0.02
USD 100,000	Essential Utilities Inc, 2.400%, 01/05/31	83,695	0.03	USD 25,000	Fidelity National Information Services Inc, 3.100%, 01/03/41	18,678	0.01
USD 130,000	Essential Utilities Inc, 4.276%, 01/05/49	108,576	0.04				
USD 100,000	Essential Utilities Inc, 5.300%, 01/05/52	96,272	0.04				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.43% <i>(continued)</i>				Corporate Bonds - 98.43% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 100,000	Fidelity National Information Services Inc, 5.625%, 15/07/52	102,481	0.04	USD 20,000	General Motors Co, 6.125%, 01/10/25	20,268	0.01
USD 50,000	Fifth Third Bancorp, 2.375%, 28/01/25	48,377	0.02	USD 220,000	General Motors Co, 6.800%, 01/10/27	233,539	0.09
USD 40,000	Fifth Third Bancorp, 2.550%, 05/05/27	36,856	0.01	USD 400,000	General Motors Co, 5.000%, 01/10/28	403,700	0.15
USD 100,000	Fifth Third Bancorp, 1.707%, 01/11/27	90,179	0.03	USD 150,000	General Motors Co, 5.600%, 15/10/32	153,598	0.06
USD 340,000	Fifth Third Bancorp, 3.950%, 14/03/28	326,563	0.12	USD 30,000	General Motors Co, 6.600%, 01/04/36	32,136	0.01
USD 100,000	Fifth Third Bancorp, 4.772%, 28/07/30	98,141	0.04	USD 60,000	General Motors Co, 5.150%, 01/04/38	56,943	0.02
USD 30,000	Fifth Third Bancorp, 8.250%, 01/03/38	35,580	0.01	USD 790,000	General Motors Co, 6.750%, 01/04/46	849,321	0.31
USD 100,000	Fifth Third Bank NA, 2.250%, 01/02/27	92,204	0.03	USD 130,000	General Motors Financial Co Inc, 4.350%, 09/04/25	128,164	0.05
USD 490,000	First American Financial Corp, 2.400%, 15/08/31	387,570	0.14	USD 200,000	General Motors Financial Co Inc, 6.050%, 10/10/25	202,572	0.07
USD 310,000	Fiserv Inc, 4.200%, 01/10/28	303,738	0.11	USD 100,000	General Motors Financial Co Inc, 5.250%, 01/03/26	100,097	0.04
USD 20,000	Fiserv Inc, 3.500%, 01/07/29	18,855	0.01	USD 200,000	General Motors Financial Co Inc, 3.600%, 21/06/30	182,062	0.07
USD 20,000	Fiserv Inc, 2.650%, 01/06/30	17,642	0.01	USD 470,000	Genuine Parts Co, 6.500%, 01/11/28	499,878	0.18
USD 125,000	Fiserv Inc, 4.400%, 01/07/49	110,299	0.04	USD 130,000	Gilead Sciences Inc, 3.500%, 01/02/25	127,973	0.05
USD 140,000	Flowserve Corp, 3.500%, 01/10/30	124,397	0.05	USD 170,000	Gilead Sciences Inc, 3.650%, 01/03/26	166,408	0.06
USD 90,000	FMC Corp, 4.500%, 01/10/49	70,844	0.03	USD 60,000	Gilead Sciences Inc, 2.950%, 01/03/27	57,171	0.02
USD 300,000	Ford Motor Co, 3.250%, 12/02/32	249,921	0.09	USD 40,000	Gilead Sciences Inc, 1.650%, 01/10/30	33,552	0.01
USD 300,000	Ford Motor Co, 6.100%, 19/08/32	303,117	0.11	USD 90,000	Gilead Sciences Inc, 4.600%, 01/09/35	88,963	0.03
USD 150,000	Ford Motor Co, 5.291%, 08/12/46	132,148	0.05	USD 120,000	Gilead Sciences Inc, 5.650%, 01/12/41	128,464	0.05
USD 300,000	Ford Motor Credit Co LLC, 6.950%, 06/03/26	307,545	0.11	USD 100,000	Gilead Sciences Inc, 4.800%, 01/04/44	96,726	0.04
USD 100,000	Ford Motor Credit Co LLC, 4.271%, 09/01/27	96,033	0.04	USD 60,000	Gilead Sciences Inc, 4.500%, 01/02/45	55,663	0.02
USD 500,000	Ford Motor Credit Co LLC, 7.350%, 04/11/27	527,080	0.19	USD 175,000	Gilead Sciences Inc, 4.750%, 01/03/46	167,358	0.06
USD 200,000	Ford Motor Credit Co LLC, 6.798%, 07/11/28	209,468	0.08	USD 60,000	Gilead Sciences Inc, 4.150%, 01/03/47	52,367	0.02
USD 300,000	Ford Motor Credit Co LLC, 7.350%, 06/03/30	322,029	0.12	USD 50,000	Gilead Sciences Inc, 2.800%, 01/10/50	34,612	0.01
USD 20,000	Fortive Corp, 3.150%, 15/06/26	19,155	0.01	USD 70,000	GlaxoSmithKline Capital Inc, 3.625%, 15/05/25	68,835	0.03
USD 80,000	Fortive Corp, 4.300%, 15/06/46	68,038	0.02	USD 20,000	GlaxoSmithKline Capital Inc, 3.875%, 15/05/28	19,746	0.01
USD 20,000	Fortune Brands Innovations Inc, 3.250%, 15/09/29	18,512	0.01	USD 120,000	GlaxoSmithKline Capital Inc, 6.375%, 15/05/38	139,674	0.05
USD 170,000	Fortune Brands Innovations Inc, 4.000%, 25/03/32	158,549	0.06	USD 25,000	Global Payments Inc, 4.800%, 01/04/26	24,803	0.01
USD 15,000	GATX Corp, 4.700%, 01/04/29	14,894	0.01	USD 50,000	Global Payments Inc, 2.150%, 15/01/27	46,060	0.02
USD 80,000	GATX Corp, 4.000%, 30/06/30	75,210	0.03	USD 160,000	Global Payments Inc, 3.200%, 15/08/29	145,139	0.05
USD 14,000	General Electric Co, 6.875%, 10/01/39	17,041	0.01				
USD 200,000	General Electric Co, 4.350%, 01/05/50	181,818	0.07				
USD 60,000	General Mills Inc, 4.000%, 17/04/25	59,220	0.02				
USD 90,000	General Mills Inc, 4.200%, 17/04/28	88,736	0.03				
USD 30,000	General Mills Inc, 3.000%, 01/02/51	20,979	0.01				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.43% <i>(continued)</i>				Corporate Bonds - 98.43% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 70,000	Global Payments Inc, 4.150%, 15/08/49	55,495	0.02	USD 10,000	Hasbro Inc, 3.500%, 15/09/27	9,432	0.00
USD 150,000	Global Payments Inc, 5.950%, 15/08/52	153,760	0.06	USD 120,000	Hasbro Inc, 3.900%, 19/11/29	111,880	0.04
USD 210,000	Goldman Sachs Group Inc, 3.500%, 23/01/25	206,023	0.08	USD 75,000	Hasbro Inc, 6.350%, 15/03/40	78,248	0.03
USD 310,000	Goldman Sachs Group Inc, 3.500%, 01/04/25	303,335	0.11	USD 25,000	Hasbro Inc, 5.100%, 15/05/44	22,523	0.01
USD 30,000	Goldman Sachs Group Inc, 3.750%, 22/05/25	29,425	0.01	USD 275,000	HCA Inc, 5.250%, 15/04/25	274,967	0.10
USD 200,000	Goldman Sachs Group Inc, 4.250%, 21/10/25	196,320	0.07	USD 280,000	HCA Inc, 5.250%, 15/06/26	281,142	0.10
USD 200,000	Goldman Sachs Group Inc, 1.093%, 09/12/26	184,338	0.07	USD 160,000	HCA Inc, 4.500%, 15/02/27	157,850	0.06
USD 275,000	Goldman Sachs Group Inc, 3.850%, 26/01/27	267,611	0.10	USD 870,000	HCA Inc, 2.375%, 15/07/31	721,004	0.27
USD 75,000	Goldman Sachs Group Inc, 1.431%, 09/03/27	69,161	0.03	USD 180,000	HCA Inc, 5.500%, 15/06/47	173,623	0.06
USD 1,120,000	Goldman Sachs Group Inc, 3.615%, 15/03/28	1,075,099	0.40	USD 10,000	HCA Inc, 5.250%, 15/06/49	9,319	0.00
USD 380,000	Goldman Sachs Group Inc, 3.691%, 05/06/28	363,576	0.13	USD 40,000	HCA Inc, 3.500%, 15/07/51	28,203	0.01
USD 266,000	Goldman Sachs Group Inc, 3.814%, 23/04/29	252,660	0.09	USD 100,000	Healthpeak OP LLC, 1.350%, 01/02/27	89,783	0.03
USD 470,000	Goldman Sachs Group Inc, 4.223%, 01/05/29	454,481	0.17	USD 100,000	Healthpeak OP LLC, 2.125%, 01/12/28	87,895	0.03
USD 40,000	Goldman Sachs Group Inc, 3.800%, 15/03/30	37,655	0.01	USD 70,000	Healthpeak OP LLC, 3.500%, 15/07/29	65,335	0.02
USD 250,000	Goldman Sachs Group Inc, 2.615%, 22/04/32	210,027	0.08	USD 340,000	Hershey Co, 0.900%, 01/06/25	322,351	0.12
USD 20,000	Goldman Sachs Group Inc, 2.383%, 21/07/32	16,430	0.01	USD 260,000	Hewlett Packard Enterprise Co, 4.900%, 15/10/25	259,022	0.10
USD 510,000	Goldman Sachs Group Inc, 2.650%, 21/10/32	425,600	0.16	USD 225,000	Hewlett Packard Enterprise Co, 6.350%, 15/10/45	243,846	0.09
USD 230,000	Goldman Sachs Group Inc, 6.750%, 01/10/37	254,063	0.09	USD 100,000	Highwoods Realty LP, 3.050%, 15/02/30	82,888	0.03
USD 150,000	Goldman Sachs Group Inc, 4.411%, 23/04/39	136,162	0.05	USD 20,000	Home Depot Inc, 3.350%, 15/09/25	19,622	0.01
USD 320,000	Goldman Sachs Group Inc, 6.250%, 01/02/41	357,206	0.13	USD 130,000	Home Depot Inc, 3.000%, 01/04/26	126,084	0.05
USD 140,000	Goldman Sachs Group Inc, 3.210%, 22/04/42	107,451	0.04	USD 20,000	Home Depot Inc, 2.500%, 15/04/27	18,879	0.01
USD 200,000	Goldman Sachs Group Inc, 2.908%, 21/07/42	146,332	0.05	USD 10,000	Home Depot Inc, 2.800%, 14/09/27	9,521	0.00
USD 20,000	Goldman Sachs Group Inc, 4.800%, 08/07/44	18,977	0.01	USD 150,000	Home Depot Inc, 3.900%, 06/12/28	147,774	0.05
USD 140,000	Goldman Sachs Group Inc, 5.150%, 22/05/45	135,647	0.05	USD 10,000	Home Depot Inc, 2.700%, 15/04/30	9,119	0.00
USD 70,000	Goldman Sachs Group Inc, 4.750%, 21/10/45	66,663	0.02	USD 100,000	Home Depot Inc, 1.375%, 15/03/31	81,832	0.03
USD 330,000	Hanover Insurance Group Inc, 2.500%, 01/09/30	271,696	0.10	USD 290,000	Home Depot Inc, 1.875%, 15/09/31	243,110	0.09
USD 410,000	Harman International Industries Inc, 4.150%, 15/05/25	403,747	0.15	USD 130,000	Home Depot Inc, 5.875%, 16/12/36	145,621	0.05
USD 10,000	Hartford Financial Services Group Inc, 4.400%, 15/03/48	8,784	0.00	USD 150,000	Home Depot Inc, 3.300%, 15/04/40	124,560	0.05
USD 110,000	Hartford Financial Services Group Inc, 3.600%, 19/08/49	85,251	0.03	USD 100,000	Home Depot Inc, 4.200%, 01/04/43	91,217	0.03
				USD 15,000	Home Depot Inc, 4.875%, 15/02/44	14,900	0.01
				USD 100,000	Home Depot Inc, 4.400%, 15/03/45	93,183	0.03
				USD 120,000	Home Depot Inc, 4.500%, 06/12/48	113,490	0.04
				USD 120,000	Home Depot Inc, 3.350%, 15/04/50	93,287	0.03
				USD 100,000	Home Depot Inc, 2.375%, 15/03/51	63,648	0.02

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.43% <i>(continued)</i>				Corporate Bonds - 98.43% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 365,000	Home Depot Inc, 3.500%, 15/09/56	288,828	0.11	USD 320,000	Intel Corp, 4.950%, 25/03/60	317,603	0.12
USD 220,000	Host Hotels & Resorts LP, 4.000%, 15/06/25	214,898	0.08	USD 260,000	Intel Corp, 3.200%, 12/08/61	180,336	0.07
USD 25,000	Host Hotels & Resorts LP, 4.500%, 01/02/26	24,538	0.01	USD 250,000	International Business Machines Corp, 3.450%, 19/02/26	243,662	0.09
USD 100,000	Host Hotels & Resorts LP, 2.900%, 15/12/31	84,146	0.03	USD 130,000	International Business Machines Corp, 3.300%, 15/05/26	126,148	0.05
USD 30,000	HP Inc, 2.200%, 17/06/25	28,752	0.01	USD 260,000	International Business Machines Corp, 3.500%, 15/05/29	248,162	0.09
USD 600,000	HP Inc, 1.450%, 17/06/26	552,570	0.20	USD 30,000	International Business Machines Corp, 1.950%, 15/05/30	25,820	0.01
USD 30,000	HP Inc, 3.000%, 17/06/27	28,379	0.01	USD 365,000	International Business Machines Corp, 4.150%, 15/05/39	332,500	0.12
USD 100,000	HP Inc, 4.000%, 15/04/29	97,189	0.04	USD 260,000	International Business Machines Corp, 4.250%, 15/05/49	228,602	0.08
USD 70,000	HP Inc, 6.000%, 15/09/41	74,052	0.03	USD 100,000	International Business Machines Corp, 2.950%, 15/05/50	69,255	0.03
USD 75,000	HSBC Bank USA NA, 7.000%, 15/01/39	87,061	0.03	USD 100,000	International Business Machines Corp, 4.900%, 27/07/52	96,425	0.04
USD 520,000	Hudson Pacific Properties LP, 5.950%, 15/02/28	464,230	0.17	USD 50,000	International Flavors & Fragrances Inc, 4.375%, 01/06/47	38,722	0.01
USD 200,000	Humana Inc, 4.500%, 01/04/25	198,450	0.07	USD 145,000	International Flavors & Fragrances Inc, 5.000%, 26/09/48	124,126	0.05
USD 30,000	Humana Inc, 4.950%, 01/10/44	28,513	0.01	USD 10,000	Interpublic Group of Cos Inc, 4.650%, 01/10/28	9,900	0.00
USD 30,000	Humana Inc, 4.800%, 15/03/47	27,951	0.01	USD 200,000	Interpublic Group of Cos Inc, 4.750%, 30/03/30	196,864	0.07
USD 20,000	Humana Inc, 3.950%, 15/08/49	16,536	0.01	USD 100,000	Interpublic Group of Cos Inc, 2.400%, 01/03/31	84,742	0.03
USD 100,000	Humana Inc, 5.500%, 15/03/53	103,864	0.04	USD 10,000	Interpublic Group of Cos Inc, 5.400%, 01/10/48	9,486	0.00
USD 230,000	Huntington Bancshares Inc, 2.550%, 04/02/30	196,997	0.07	USD 60,000	Interstate Power and Light Co, 4.100%, 26/09/28	58,357	0.02
USD 250,000	Huntsman International LLC, 4.500%, 01/05/29	241,315	0.09	USD 50,000	Interstate Power and Light Co, 3.500%, 30/09/49	37,331	0.01
USD 20,000	IDEX Corp, 3.000%, 01/05/30	17,844	0.01	USD 30,000	Intuit Inc, 0.950%, 15/07/25	28,272	0.01
USD 8,000	Illinois Tool Works Inc, 4.875%, 15/09/41	8,096	0.00	USD 160,000	Intuit Inc, 1.650%, 15/07/30	134,674	0.05
USD 90,000	Illinois Tool Works Inc, 3.900%, 01/09/42	80,809	0.03	USD 420,000	Invitation Homes Operating Partnership LP, 4.150%, 15/04/32	387,601	0.14
USD 390,000	illumina Inc, 5.800%, 12/12/25	392,812	0.15	USD 10,000	J M Smucker Co, 2.375%, 15/03/30	8,650	0.00
USD 50,000	illumina Inc, 2.550%, 23/03/31	42,280	0.02	USD 5,000	J M Smucker Co, 4.250%, 15/03/35	4,658	0.00
USD 10,000	Intel Corp, 3.400%, 25/03/25	9,833	0.00	USD 100,000	J M Smucker Co, 3.550%, 15/03/50	73,939	0.03
USD 125,000	Intel Corp, 3.700%, 29/07/25	123,052	0.05	USD 50,000	Jabil Inc, 3.950%, 12/01/28	47,734	0.02
USD 60,000	Intel Corp, 3.750%, 25/03/27	58,860	0.02	USD 30,000	Jabil Inc, 3.000%, 15/01/31	26,059	0.01
USD 20,000	Intel Corp, 3.150%, 11/05/27	19,239	0.01	USD 150,000	JB Hunt Transport Services Inc, 3.875%, 01/03/26	146,820	0.05
USD 150,000	Intel Corp, 4.875%, 10/02/28	152,623	0.06	USD 100,000	John Deere Capital Corp, 1.050%, 17/06/26	92,145	0.03
USD 100,000	Intel Corp, 2.450%, 15/11/29	90,163	0.03	USD 30,000	John Deere Capital Corp, 1.500%, 06/03/28	26,777	0.01
USD 100,000	Intel Corp, 3.900%, 25/03/30	96,985	0.04	USD 280,000	John Deere Capital Corp, 3.450%, 07/03/29	268,909	0.10
USD 100,000	Intel Corp, 4.150%, 05/08/32	97,833	0.04	USD 100,000	John Deere Capital Corp, 4.850%, 11/10/29	102,963	0.04
USD 30,000	Intel Corp, 4.000%, 15/12/32	29,062	0.01				
USD 150,000	Intel Corp, 5.200%, 10/02/33	156,927	0.06				
USD 10,000	Intel Corp, 4.600%, 25/03/40	9,760	0.00				
USD 30,000	Intel Corp, 4.250%, 15/12/42	27,144	0.01				
USD 130,000	Intel Corp, 5.625%, 10/02/43	139,300	0.05				
USD 150,000	Intel Corp, 4.100%, 19/05/46	132,316	0.05				
USD 20,000	Intel Corp, 4.100%, 11/05/47	17,475	0.01				
USD 130,000	Intel Corp, 3.734%, 08/12/47	106,289	0.04				
USD 50,000	Intel Corp, 3.250%, 15/11/49	37,263	0.01				
USD 110,000	Intel Corp, 4.750%, 25/03/50	104,551	0.04				
USD 100,000	Intel Corp, 4.900%, 05/08/52	98,096	0.04				
USD 150,000	Intel Corp, 5.700%, 10/02/53	162,723	0.06				
USD 50,000	Intel Corp, 3.100%, 15/02/60	34,605	0.01				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.43% <i>(continued)</i>				Corporate Bonds - 98.43% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 540,000	John Deere Capital Corp, 4.350%, 15/09/32	540,826	0.20	USD 300,000	JPMorgan Chase & Co, 4.493%, 24/03/31	292,908	0.11
USD 100,000	John Deere Capital Corp, 3.400%, perpetual	98,407	0.04	USD 20,000	JPMorgan Chase & Co, 2.522%, 22/04/31	17,325	0.01
USD 140,000	John Deere Capital Corp, 3.900%, perpetual	135,323	0.05	USD 10,000	JPMorgan Chase & Co, 2.956%, 13/05/31	8,799	0.00
USD 120,000	Johnson & Johnson, 2.625%, 15/01/25	117,437	0.04	USD 185,000	JPMorgan Chase & Co, 2.580%, 22/04/32	156,758	0.06
USD 100,000	Johnson & Johnson, 2.450%, 01/03/26	96,193	0.04	USD 190,000	JPMorgan Chase & Co, 2.963%, 25/01/33	163,010	0.06
USD 100,000	Johnson & Johnson, 2.950%, 03/03/27	96,658	0.04	USD 970,000	JPMorgan Chase & Co, 4.586%, 26/04/33	937,883	0.35
USD 120,000	Johnson & Johnson, 2.900%, 15/01/28	114,959	0.04	USD 830,000	JPMorgan Chase & Co, 6.254%, 23/10/34	901,272	0.33
USD 130,000	Johnson & Johnson, 3.625%, 03/03/37	119,696	0.04	USD 300,000	JPMorgan Chase & Co, 3.882%, 24/07/38	266,649	0.10
USD 100,000	Johnson & Johnson, 5.950%, 15/08/37	115,594	0.04	USD 195,000	JPMorgan Chase & Co, 5.500%, 15/10/40	203,557	0.08
USD 100,000	Johnson & Johnson, 3.400%, 15/01/38	88,781	0.03	USD 10,000	JPMorgan Chase & Co, 5.600%, 15/07/41	10,649	0.00
USD 120,000	Johnson & Johnson, 3.700%, 01/03/46	105,126	0.04	USD 130,000	JPMorgan Chase & Co, 3.157%, 22/04/42	101,002	0.04
USD 125,000	Johnson & Johnson, 3.750%, 03/03/47	110,285	0.04	USD 440,000	JPMorgan Chase & Co, 4.950%, 01/06/45	420,763	0.16
USD 450,000	Johnson & Johnson, 2.450%, 01/09/60	289,678	0.11	USD 20,000	JPMorgan Chase & Co, 4.260%, 22/02/48	17,762	0.01
USD 420,000	JPMorgan Chase & Co, 2.005%, 13/03/26	403,532	0.15	USD 100,000	JPMorgan Chase & Co, 4.032%, 24/07/48	85,507	0.03
USD 50,000	JPMorgan Chase & Co, 3.300%, 01/04/26	48,369	0.02	USD 230,000	JPMorgan Chase & Co, 3.964%, 15/11/48	193,729	0.07
USD 530,000	JPMorgan Chase & Co, 2.083%, 22/04/26	507,947	0.19	USD 20,000	JPMorgan Chase & Co, 3.897%, 23/01/49	16,667	0.01
USD 105,000	JPMorgan Chase & Co, 4.125%, 15/12/26	102,979	0.04	USD 60,000	JPMorgan Chase & Co, 3.109%, 22/04/51	43,258	0.02
USD 307,000	JPMorgan Chase & Co, 3.960%, 29/01/27	299,967	0.11	USD 115,000	JPMorgan Chase & Co, 3.328%, 22/04/52	86,366	0.03
USD 820,000	JPMorgan Chase & Co, 1.578%, 22/04/27	756,926	0.28	USD 70,000	Kellanova, 3.250%, 01/04/26	67,801	0.02
USD 30,000	JPMorgan Chase & Co, 4.250%, 01/10/27	29,705	0.01	USD 40,000	Kellanova, 2.100%, 01/06/30	34,412	0.01
USD 200,000	JPMorgan Chase & Co, 3.625%, 01/12/27	191,860	0.07	USD 10,000	Kellanova, 7.450%, 01/04/31	11,465	0.00
USD 305,000	JPMorgan Chase & Co, 3.782%, 01/02/28	294,725	0.11	USD 80,000	Keurig Dr Pepper Inc, 4.417%, 25/05/25	79,196	0.03
USD 390,000	JPMorgan Chase & Co, 3.540%, 01/05/28	372,586	0.14	USD 105,000	Keurig Dr Pepper Inc, 4.597%, 25/05/28	105,224	0.04
USD 20,000	JPMorgan Chase & Co, 3.509%, 23/01/29	18,954	0.01	USD 100,000	Keurig Dr Pepper Inc, 4.050%, 15/04/32	96,176	0.04
USD 100,000	JPMorgan Chase & Co, 4.005%, 23/04/29	96,280	0.04	USD 30,000	Keurig Dr Pepper Inc, 4.500%, 15/11/45	27,273	0.01
USD 320,000	JPMorgan Chase & Co, 4.203%, 23/07/29	311,130	0.11	USD 40,000	Keurig Dr Pepper Inc, 5.085%, 25/05/48	39,387	0.01
USD 405,000	JPMorgan Chase & Co, 4.452%, 05/12/29	396,896	0.15	USD 45,000	Keurig Dr Pepper Inc, 3.800%, 01/05/50	36,603	0.01
USD 120,000	JPMorgan Chase & Co, 3.702%, 06/05/30	112,992	0.04	USD 30,000	Keurig Dr Pepper Inc, 3.350%, 15/03/51	22,372	0.01
USD 160,000	JPMorgan Chase & Co, 2.739%, 15/10/30	142,330	0.05	USD 20,000	KeyBank NA/Cleveland OH, 3.300%, 01/06/25	19,247	0.01
				USD 70,000	KeyBank NA/Cleveland OH, 4.150%, 08/08/25	67,942	0.02

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.43% <i>(continued)</i>				Corporate Bonds - 98.43% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 50,000	KeyBank NA/Cleveland OH, 5.850%, 15/11/27	50,029	0.02	USD 50,000	Leggett & Platt Inc, 4.400%, 15/03/29	48,508	0.02
USD 50,000	KeyBank NA/Cleveland OH, 4.900%, 08/08/32	44,005	0.02	USD 10,000	Lincoln National Corp, 3.050%, 15/01/30	8,846	0.00
USD 100,000	KeyCorp, 2.250%, 06/04/27	90,113	0.03	USD 100,000	Lincoln National Corp, 3.400%, 15/01/31	89,673	0.03
USD 10,000	KeyCorp, 4.100%, 30/04/28	9,422	0.00	USD 20,000	Lincoln National Corp, 4.375%, 15/06/50	15,987	0.01
USD 110,000	KeyCorp, 2.550%, 01/10/29	93,592	0.03	USD 260,000	Lowe's Cos Inc, 4.000%, 15/04/25	256,623	0.09
USD 140,000	Keysight Technologies Inc, 3.000%, 30/10/29	127,469	0.05	USD 100,000	Lowe's Cos Inc, 4.400%, 08/09/25	99,348	0.04
USD 160,000	Kilroy Realty LP, 4.750%, 15/12/28	152,245	0.06	USD 20,000	Lowe's Cos Inc, 3.375%, 15/09/25	19,501	0.01
USD 400,000	Kilroy Realty LP, 4.250%, 15/08/29	368,024	0.14	USD 100,000	Lowe's Cos Inc, 1.300%, 15/04/28	87,975	0.03
USD 140,000	Kilroy Realty LP, 3.050%, 15/02/30	119,263	0.04	USD 200,000	Lowe's Cos Inc, 4.500%, 15/04/30	199,218	0.07
USD 70,000	Kilroy Realty LP, 2.500%, 15/11/32	53,199	0.02	USD 50,000	Lowe's Cos Inc, 3.750%, 01/04/32	46,829	0.02
USD 100,000	Kilroy Realty LP, 2.650%, 15/11/33	76,002	0.03	USD 200,000	Lowe's Cos Inc, 5.000%, 15/04/40	195,552	0.07
USD 220,000	Kimberly-Clark Corp, 3.200%, 25/04/29	208,754	0.08	USD 210,000	Lowe's Cos Inc, 4.050%, 03/05/47	173,504	0.06
USD 10,000	Kimberly-Clark Corp, 2.875%, 07/02/50	7,230	0.00	USD 170,000	Lowe's Cos Inc, 4.550%, 05/04/49	150,588	0.06
USD 20,000	Kimco Realty OP LLC, 3.300%, 01/02/25	19,553	0.01	USD 15,000	Lowe's Cos Inc, 3.000%, 15/10/50	10,221	0.00
USD 50,000	Kimco Realty OP LLC, 1.900%, 01/03/28	44,138	0.02	USD 150,000	Lowe's Cos Inc, 5.850%, 01/04/63	158,154	0.06
USD 20,000	Kimco Realty OP LLC, 3.700%, 01/10/49	15,060	0.01	USD 740,000	Manufacturers & Traders Trust Co, 4.650%, 27/01/26	724,438	0.27
USD 120,000	KLA Corp, 4.100%, 15/03/29	119,558	0.04	USD 100,000	Marsh & McLennan Cos Inc, 3.500%, 10/03/25	98,235	0.04
USD 150,000	KLA Corp, 4.950%, 15/07/52	151,657	0.06	USD 195,000	Marsh & McLennan Cos Inc, 4.375%, 15/03/29	194,392	0.07
USD 100,000	Kroger Co, 3.700%, 01/08/27	96,964	0.04	USD 30,000	Marsh & McLennan Cos Inc, 2.250%, 15/11/30	25,953	0.01
USD 10,000	Kroger Co, 4.500%, 15/01/29	9,947	0.00	USD 25,000	Marsh & McLennan Cos Inc, 4.750%, 15/03/39	24,361	0.01
USD 5,000	Kroger Co, 3.875%, 15/10/46	3,949	0.00	USD 65,000	Marsh & McLennan Cos Inc, 4.900%, 15/03/49	63,051	0.02
USD 180,000	Kroger Co, 4.450%, 01/02/47	159,608	0.06	USD 75,000	Marsh & McLennan Cos Inc, 2.900%, 15/12/51	50,753	0.02
USD 20,000	Kroger Co, 5.400%, 15/01/49	20,090	0.01	USD 100,000	Marvell Technology Inc, 4.875%, 22/06/28	99,718	0.04
USD 100,000	Kroger Co, 3.950%, 15/01/50	81,942	0.03	USD 70,000	Mastercard Inc, 2.000%, 03/03/25	67,853	0.02
USD 170,000	Laboratory Corp of America Holdings, 3.600%, 01/02/25	167,122	0.06	USD 225,000	Mastercard Inc, 3.500%, 26/02/28	219,955	0.08
USD 130,000	Laboratory Corp of America Holdings, 2.700%, 01/06/31	111,879	0.04	USD 80,000	Mastercard Inc, 2.950%, 01/06/29	75,235	0.03
USD 40,000	Laboratory Corp of America Holdings, 4.700%, 01/02/45	36,983	0.01	USD 20,000	Mastercard Inc, 3.350%, 26/03/30	19,089	0.01
USD 10,000	Lam Research Corp, 3.800%, 15/03/25	9,874	0.00	USD 50,000	Mastercard Inc, 1.900%, 15/03/31	42,783	0.02
USD 50,000	Lam Research Corp, 3.750%, 15/03/26	49,121	0.02	USD 10,000	Mastercard Inc, 3.800%, 21/11/46	8,772	0.00
USD 180,000	Lam Research Corp, 4.000%, 15/03/29	177,790	0.07	USD 170,000	Mastercard Inc, 3.650%, 01/06/49	144,352	0.05
USD 45,000	Lam Research Corp, 4.875%, 15/03/49	45,009	0.02	USD 40,000	Mastercard Inc, 2.950%, 15/03/51	29,823	0.01
USD 45,000	Lam Research Corp, 3.125%, 15/06/60	31,338	0.01	USD 30,000	McCormick & Co Inc, 1.850%, 15/02/31	24,705	0.01
USD 470,000	Lazard Group LLC, 3.625%, 01/03/27	443,440	0.16	USD 720,000	McDonald's Corp, 3.700%, 30/01/26	707,976	0.26
USD 20,000	Lazard Group LLC, 4.500%, 19/09/28	19,492	0.01	USD 100,000	McDonald's Corp, 3.500%, 01/07/27	97,313	0.04
USD 110,000	Lear Corp, 3.800%, 15/09/27	106,129	0.04	USD 160,000	McDonald's Corp, 3.600%, 01/07/30	152,043	0.06
USD 50,000	Lear Corp, 5.250%, 15/05/49	46,373	0.02	USD 580,000	McDonald's Corp, 4.700%, 09/12/35	574,235	0.21
USD 50,000	Lear Corp, 3.550%, 15/01/52	35,122	0.01	USD 30,000	McDonald's Corp, 6.300%, 01/03/38	34,179	0.01

Schedule of Investments (continued) as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.43% (continued)				Corporate Bonds - 98.43% (continued)			
United States (continued)				United States (continued)			
USD 100,000	McDonald's Corp, 5.700%, 01/02/39	107,648	0.04	USD 100,000	MidAmerican Energy Co, 3.650%, 15/04/29	95,679	0.04
USD 760,000	McDonald's Corp, 4.875%, 09/12/45	747,574	0.28	USD 100,000	MidAmerican Energy Co, 3.950%, 01/08/47	83,697	0.03
USD 100,000	McDonald's Corp, 4.450%, 01/03/47	91,552	0.03	USD 200,000	MidAmerican Energy Co, 4.250%, 15/07/49	175,436	0.06
USD 20,000	McDonald's Corp, 4.450%, 01/09/48	18,587	0.01	USD 50,000	MidAmerican Energy Co, 3.150%, 15/04/50	36,054	0.01
USD 30,000	McDonald's Corp, 3.625%, 01/09/49	24,184	0.01	USD 80,000	Mohawk Industries Inc, 3.625%, 15/05/30	74,094	0.03
USD 150,000	McDonald's Corp, 5.450%, 14/08/53	160,155	0.06	USD 80,000	Molson Coors Beverage Co, 3.000%, 15/07/26	76,642	0.03
USD 110,000	Mead Johnson Nutrition Co, 4.125%, 15/11/25	108,512	0.04	USD 110,000	Molson Coors Beverage Co, 5.000%, 01/05/42	106,695	0.04
USD 50,000	Medtronic Inc, 4.375%, 15/03/35	48,904	0.02	USD 80,000	Molson Coors Beverage Co, 4.200%, 15/07/46	68,346	0.03
USD 67,000	Medtronic Inc, 4.625%, 15/03/45	65,484	0.02	USD 115,000	Mondelez International Inc, 2.750%, 13/04/30	104,019	0.04
USD 170,000	Merck & Co Inc, 2.750%, 10/02/25	166,238	0.06	USD 10,000	Mondelez International Inc, 1.500%, 04/02/31	8,163	0.00
USD 100,000	Merck & Co Inc, 1.700%, 10/06/27	91,827	0.03	USD 10,000	Mondelez International Inc, 2.625%, 04/09/50	6,725	0.00
USD 360,000	Merck & Co Inc, 3.400%, 07/03/29	345,834	0.13	USD 325,000	Moody's Corp, 3.750%, 24/03/25	319,979	0.12
USD 100,000	Merck & Co Inc, 1.450%, 24/06/30	83,742	0.03	USD 40,000	Moody's Corp, 2.750%, 19/08/41	29,236	0.01
USD 100,000	Merck & Co Inc, 2.150%, 10/12/31	85,485	0.03	USD 20,000	Morgan Stanley, 4.000%, 23/07/25	19,726	0.01
USD 40,000	Merck & Co Inc, 3.900%, 07/03/39	36,441	0.01	USD 585,000	Morgan Stanley, 3.875%, 27/01/26	573,224	0.21
USD 70,000	Merck & Co Inc, 2.350%, 24/06/40	50,984	0.02	USD 450,000	Morgan Stanley, 2.188%, 28/04/26	432,301	0.16
USD 60,000	Merck & Co Inc, 4.150%, 18/05/43	55,358	0.02	USD 920,000	Morgan Stanley, 4.679%, 17/07/26	911,518	0.34
USD 70,000	Merck & Co Inc, 3.700%, 10/02/45	59,674	0.02	USD 50,000	Morgan Stanley, 3.125%, 27/07/26	47,892	0.02
USD 60,000	Merck & Co Inc, 4.000%, 07/03/49	53,191	0.02	USD 15,000	Morgan Stanley, 0.985%, 10/12/26	13,805	0.00
USD 375,000	Merck & Co Inc, 2.900%, 10/12/61	251,569	0.09	USD 20,000	Morgan Stanley, 3.625%, 20/01/27	19,411	0.01
USD 120,000	Meta Platforms Inc, 3.500%, 15/08/27	116,922	0.04	USD 180,000	Morgan Stanley, 3.950%, 23/04/27	174,811	0.06
USD 200,000	Meta Platforms Inc, 4.450%, 15/08/52	184,410	0.07	USD 25,000	Morgan Stanley, 1.593%, 04/05/27	23,037	0.01
USD 350,000	Meta Platforms Inc, 5.600%, 15/05/53	380,625	0.14	USD 300,000	Morgan Stanley, 4.210%, 20/04/28	293,409	0.11
USD 430,000	Meta Platforms Inc, 4.650%, 15/08/62	401,844	0.15	USD 440,000	Morgan Stanley, 3.591%, 22/07/28	419,936	0.16
USD 110,000	MetLife Inc, 4.550%, 23/03/30	110,822	0.04	USD 450,000	Morgan Stanley, 3.772%, 24/01/29	429,453	0.16
USD 25,000	MetLife Inc, 5.700%, 15/06/35	26,917	0.01	USD 425,000	Morgan Stanley, 4.431%, 23/01/30	414,400	0.15
USD 110,000	MetLife Inc, 6.400%, 15/12/36	113,311	0.04	USD 20,000	Morgan Stanley, 2.699%, 22/01/31	17,536	0.01
USD 100,000	MetLife Inc, 4.875%, 13/11/43	97,861	0.04	USD 290,000	Morgan Stanley, 3.622%, 01/04/31	267,273	0.10
USD 250,000	MetLife Inc, 4.600%, 13/05/46	238,477	0.09	USD 100,000	Morgan Stanley, 1.794%, 13/02/32	79,908	0.03
USD 170,000	Micron Technology Inc, 5.327%, 06/02/29	173,561	0.06	USD 300,000	Morgan Stanley, 1.928%, 28/04/32	241,128	0.09
USD 135,000	Microsoft Corp, 3.125%, 03/11/25	131,907	0.05	USD 40,000	Morgan Stanley, 2.239%, 21/07/32	32,650	0.01
USD 110,000	Microsoft Corp, 2.400%, 08/08/26	104,998	0.04	USD 70,000	Morgan Stanley, 2.511%, 20/10/32	58,128	0.02
USD 150,000	Microsoft Corp, 3.300%, 06/02/27	146,251	0.05	USD 140,000	Morgan Stanley, 6.342%, 18/10/33	151,050	0.06
USD 170,000	Microsoft Corp, 3.500%, 12/02/35	161,491	0.06	USD 200,000	Morgan Stanley, 5.250%, 21/04/34	200,064	0.07
USD 100,000	Microsoft Corp, 4.100%, 06/02/37	98,328	0.04	USD 150,000	Morgan Stanley, 2.484%, 16/09/36	119,223	0.04
USD 100,000	Microsoft Corp, 3.700%, 08/08/46	87,906	0.03	USD 295,000	Morgan Stanley, 3.971%, 22/07/38	259,134	0.10
USD 410,000	Microsoft Corp, 4.250%, 06/02/47	397,737	0.15	USD 300,000	Morgan Stanley, 4.457%, 22/04/39	277,509	0.10
USD 247,000	Microsoft Corp, 2.525%, 01/06/50	169,202	0.06	USD 10,000	Morgan Stanley, 4.375%, 22/01/47	9,025	0.00
USD 446,000	Microsoft Corp, 2.921%, 17/03/52	329,108	0.12	USD 215,000	Morgan Stanley, 5.597%, 24/03/51	232,722	0.09
USD 198,000	Microsoft Corp, 2.675%, 01/06/60	133,068	0.05	USD 75,000	Morgan Stanley, 2.802%, 25/01/52	50,178	0.02
USD 50,000	Microsoft Corp, 3.041%, 17/03/62	36,267	0.01	USD 50,000	Mosaic Co, 4.050%, 15/11/27	48,809	0.02
USD 100,000	MidAmerican Energy Co, 3.100%, 01/05/27	95,643	0.04	USD 10,000	Mylan Inc, 4.550%, 15/04/28	9,727	0.00
				USD 10,000	Mylan Inc, 5.400%, 29/11/43	8,698	0.00

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.43% <i>(continued)</i>				Corporate Bonds - 98.43% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 20,000	Mylan Inc, 5.200%, 15/04/48	16,606	0.01	USD 100,000	Northern States Power Co, 3.200%, 01/04/52	74,162	0.03
USD 15,000	Nasdaq Inc, 3.850%, 30/06/26	14,636	0.01	USD 100,000	Northern States Power Co, 4.500%, 01/06/52	92,516	0.03
USD 190,000	Nasdaq Inc, 2.500%, 21/12/40	132,276	0.05	USD 245,000	Northern Trust Corp, 1.950%, 01/05/30	211,342	0.08
USD 5,000	Nasdaq Inc, 3.250%, 28/04/50	3,543	0.00	USD 30,000	Novartis Capital Corp, 1.750%, 14/02/25	29,042	0.01
USD 100,000	Nasdaq Inc, 5.950%, 15/08/53	107,798	0.04	USD 120,000	Novartis Capital Corp, 3.000%, 20/11/25	116,774	0.04
USD 275,000	NBCUniversal Media LLC, 5.950%, 01/04/41	299,662	0.11	USD 270,000	Novartis Capital Corp, 2.200%, 14/08/30	238,086	0.09
USD 30,000	NetApp Inc, 1.875%, 22/06/25	28,541	0.01	USD 70,000	Novartis Capital Corp, 4.400%, 06/05/44	67,284	0.02
USD 100,000	NetApp Inc, 2.700%, 22/06/30	88,441	0.03	USD 200,000	Novartis Capital Corp, 4.000%, 20/11/45	180,536	0.07
USD 100,000	Netflix Inc, 4.375%, 15/11/26	99,566	0.04	USD 60,000	Novartis Capital Corp, 2.750%, 14/08/50	43,415	0.02
USD 70,000	Netflix Inc, 4.875%, 15/04/28	70,919	0.03	USD 120,000	NSTAR Electric Co, 3.200%, 15/05/27	115,916	0.04
USD 150,000	Netflix Inc, 5.875%, 15/11/28	158,493	0.06	USD 20,000	NSTAR Electric Co, 3.100%, 01/06/51	14,119	0.01
USD 20,000	Newmont Corp, 2.250%, 01/10/30	17,307	0.01	USD 150,000	NVIDIA Corp, 2.850%, 01/04/30	138,925	0.05
USD 130,000	Newmont Corp, 5.875%, 01/04/35	139,950	0.05	USD 100,000	NVIDIA Corp, 3.500%, 01/04/40	87,067	0.03
USD 125,000	Newmont Corp, 6.250%, 01/10/39	138,899	0.05	USD 80,000	NVIDIA Corp, 3.700%, 01/04/60	67,445	0.02
USD 55,000	Newmont Corp, 4.875%, 15/03/42	53,688	0.02	USD 50,000	Omnicom Group Inc, 2.450%, 30/04/30	43,542	0.02
USD 200,000	NextEra Energy Capital Holdings Inc, 1.900%, 15/06/28	177,590	0.07	USD 10,000	Omnicom Group Inc, 4.200%, 01/06/30	9,701	0.00
USD 30,000	NIKE Inc, 2.375%, 01/11/26	28,487	0.01	USD 70,000	Omnicom Group Inc / Omnicom Capital Inc, 3.600%, 15/04/26	68,219	0.03
USD 70,000	NIKE Inc, 2.750%, 27/03/27	66,779	0.02	USD 250,000	Oncor Electric Delivery Co LLC, 4.550%, 15/09/32	248,027	0.09
USD 190,000	NIKE Inc, 3.875%, 01/11/45	168,781	0.06	USD 50,000	Oncor Electric Delivery Co LLC, 4.100%, 15/11/48	43,376	0.02
USD 150,000	NIKE Inc, 3.375%, 27/03/50	122,910	0.05	USD 70,000	Oncor Electric Delivery Co LLC, 3.100%, 15/09/49	50,422	0.02
USD 200,000	NiSource Inc, 5.000%, 15/06/52	187,780	0.07	USD 30,000	Oncor Electric Delivery Co LLC, 2.700%, 15/11/51	19,902	0.01
USD 165,000	Norfolk Southern Corp, 2.900%, 15/06/26	158,336	0.06	USD 50,000	Oncor Electric Delivery Co LLC, 4.600%, 01/06/52	46,718	0.02
USD 130,000	Norfolk Southern Corp, 3.800%, 01/08/28	126,704	0.05	USD 70,000	Oncor Electric Delivery Co LLC, 4.950%, 15/09/52	69,428	0.03
USD 200,000	Norfolk Southern Corp, 3.000%, 15/03/32	178,010	0.07	USD 100,000	Oncor Electric Delivery Co LLC, 5.350%, 01/10/52	103,990	0.04
USD 100,000	Norfolk Southern Corp, 4.450%, 15/06/45	89,565	0.03	USD 30,000	ONE Gas Inc, 2.000%, 15/05/30	25,541	0.01
USD 100,000	Norfolk Southern Corp, 4.650%, 15/01/46	92,383	0.03	USD 10,000	ONE Gas Inc, 4.658%, 01/02/44	9,090	0.00
USD 300,000	Norfolk Southern Corp, 3.942%, 01/11/47	251,058	0.09	USD 70,000	ONEOK Inc, 4.350%, 15/03/29	68,058	0.03
USD 170,000	Norfolk Southern Corp, 4.150%, 28/02/48	146,635	0.05	USD 180,000	ONEOK Inc, 6.350%, 15/01/31	192,425	0.07
USD 40,000	Norfolk Southern Corp, 4.050%, 15/08/52	33,792	0.01	USD 220,000	ONEOK Inc, 6.100%, 15/11/32	233,906	0.09
USD 70,000	Norfolk Southern Corp, 3.700%, 15/03/53	55,614	0.02	USD 200,000	ONEOK Inc, 5.200%, 15/07/48	188,052	0.07
USD 240,000	Norfolk Southern Corp, 3.155%, 15/05/55	168,938	0.06	USD 200,000	ONEOK Inc, 6.625%, 01/09/53	224,702	0.08
USD 200,000	Norfolk Southern Corp, 5.950%, 15/03/64	223,382	0.08	USD 50,000	Oracle Corp, 2.950%, 15/05/25	48,565	0.02
USD 100,000	Norfolk Southern Corp, 4.100%, 15/05/21	75,987	0.03	USD 430,000	Oracle Corp, 2.800%, 01/04/27	405,877	0.15
USD 100,000	Norfolk Southern Corp, 4.550%, perpetual	91,678	0.03	USD 390,000	Oracle Corp, 3.250%, 15/11/27	370,730	0.14
USD 50,000	Northern States Power Co, 2.250%, 01/04/31	42,985	0.02	USD 230,000	Oracle Corp, 2.300%, 25/03/28	209,537	0.08
USD 110,000	Northern States Power Co, 2.900%, 01/03/50	77,340	0.03				
USD 100,000	Northern States Power Co, 2.600%, 01/06/51	65,669	0.02				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.43% <i>(continued)</i>				Corporate Bonds - 98.43% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 270,000	Oracle Corp, 2.950%, 01/04/30	243,910	0.09	USD 200,000	Parker-Hannifin Corp, 4.000%, 14/06/49	175,048	0.06
USD 5,000	Oracle Corp, 3.250%, 15/05/30	4,595	0.00	USD 720,000	PayPal Holdings Inc, 2.650%, 01/10/26	684,209	0.25
USD 10,000	Oracle Corp, 2.875%, 25/03/31	8,866	0.00	USD 100,000	PepsiCo Inc, 2.250%, 19/03/25	97,183	0.04
USD 690,000	Oracle Corp, 6.250%, 09/11/32	751,003	0.28	USD 150,000	PepsiCo Inc, 2.750%, 30/04/25	146,193	0.05
USD 255,000	Oracle Corp, 4.300%, 08/07/34	238,216	0.09	USD 35,000	PepsiCo Inc, 2.375%, 06/10/26	33,277	0.01
USD 405,000	Oracle Corp, 3.900%, 15/05/35	361,082	0.13	USD 20,000	PepsiCo Inc, 7.000%, 01/03/29	22,463	0.01
USD 20,000	Oracle Corp, 3.850%, 15/07/36	17,464	0.01	USD 240,000	PepsiCo Inc, 2.750%, 19/03/30	220,632	0.08
USD 300,000	Oracle Corp, 6.500%, 15/04/38	332,436	0.12	USD 90,000	PepsiCo Inc, 1.950%, 21/10/31	76,453	0.03
USD 310,000	Oracle Corp, 6.125%, 08/07/39	330,475	0.12	USD 200,000	PepsiCo Inc, 3.900%, 18/07/32	195,380	0.07
USD 115,000	Oracle Corp, 5.375%, 15/07/40	113,344	0.04	USD 20,000	PepsiCo Inc, 5.500%, 15/01/40	21,645	0.01
USD 7,000	Oracle Corp, 4.125%, 15/05/45	5,747	0.00	USD 100,000	PepsiCo Inc, 2.625%, 21/10/41	75,544	0.03
USD 20,000	Oracle Corp, 4.000%, 15/11/47	15,859	0.01	USD 200,000	PepsiCo Inc, 3.450%, 06/10/46	165,790	0.06
USD 120,000	Oracle Corp, 3.950%, 25/03/51	94,535	0.03	USD 220,000	PepsiCo Inc, 2.875%, 15/10/49	161,999	0.06
USD 10,000	Oracle Corp, 4.375%, 15/05/55	8,321	0.00	USD 60,000	PepsiCo Inc, 3.875%, 19/03/60	52,193	0.02
USD 40,000	Oracle Corp, 3.850%, 01/04/60	29,189	0.01	USD 310,000	Pfizer Inc, 3.000%, 15/12/26	298,738	0.11
USD 100,000	Oracle Corp, 4.100%, 25/03/61	76,514	0.03	USD 250,000	Pfizer Inc, 3.600%, 15/09/28	243,637	0.09
USD 200,000	Otis Worldwide Corp, 2.056%, 05/04/25	192,386	0.07	USD 30,000	Pfizer Inc, 3.450%, 15/03/29	28,916	0.01
USD 100,000	Otis Worldwide Corp, 2.565%, 15/02/30	89,205	0.03	USD 30,000	Pfizer Inc, 2.625%, 01/04/30	27,075	0.01
USD 100,000	Owens Corning, 3.950%, 15/08/29	95,460	0.04	USD 340,000	Pfizer Inc, 7.200%, 15/03/39	422,447	0.16
USD 60,000	Owens Corning, 3.875%, 01/06/30	56,415	0.02	USD 175,000	Pfizer Inc, 5.600%, 15/09/40	185,643	0.07
USD 20,000	Owens Corning, 4.300%, 15/07/47	17,630	0.01	USD 400,000	Pfizer Inc, 4.400%, 15/05/44	379,312	0.14
USD 120,000	Owens Corning, 4.400%, 30/01/48	104,624	0.04	USD 100,000	Phillips 66, 1.300%, 15/02/26	92,858	0.03
USD 800,000	Pacific Gas and Electric Co, 4.650%, 01/08/28	767,928	0.28	USD 100,000	Phillips 66, 4.650%, 15/11/34	97,282	0.04
USD 850,000	Pacific Gas and Electric Co, 5.900%, 15/06/32	865,614	0.32	USD 250,000	Phillips 66, 4.875%, 15/11/44	240,195	0.09
USD 210,000	Pacific Gas and Electric Co, 6.150%, 15/01/33	217,957	0.08	USD 290,000	Phillips 66, 3.300%, 15/03/52	208,443	0.08
USD 180,000	PacifiCorp, 2.900%, 15/06/52	116,330	0.04	USD 100,000	Phillips 66 Co, 5.300%, 30/06/33	103,016	0.04
USD 100,000	PacifiCorp, 5.350%, 01/12/53	96,425	0.04	USD 100,000	Piedmont Operating Partnership LP, 3.150%, 15/08/30	75,922	0.03
USD 560,000	PacifiCorp, 5.500%, 15/05/54	551,085	0.20	USD 20,000	PNC Bank NA, 3.875%, 10/04/25	19,589	0.01
USD 6,000	Paramount Global, 2.900%, 15/01/27	5,561	0.00	USD 50,000	PNC Bank NA, 4.200%, 01/11/25	49,043	0.02
USD 100,000	Paramount Global, 3.375%, 15/02/28	91,360	0.03	USD 15,000	PNC Bank NA, 3.250%, 22/01/28	14,113	0.01
USD 20,000	Paramount Global, 7.875%, 30/07/30	21,700	0.01	USD 50,000	PNC Bank NA, 2.700%, 22/10/29	43,997	0.02
USD 10,000	Paramount Global, 4.950%, 15/01/31	9,501	0.00	USD 200,000	PNC Financial Services Group Inc, 1.150%, 13/08/26	181,898	0.07
USD 170,000	Paramount Global, 4.200%, 19/05/32	152,141	0.06	USD 150,000	PNC Financial Services Group Inc, 4.758%, 26/01/27	148,857	0.05
USD 200,000	Paramount Global, 4.375%, 15/03/43	148,880	0.05	USD 120,000	PNC Financial Services Group Inc, 3.150%, 19/05/27	113,861	0.04
USD 190,000	Paramount Global, 5.850%, 01/09/43	171,669	0.06	USD 20,000	PNC Financial Services Group Inc, 3.450%, 23/04/29	18,962	0.01
USD 10,000	Paramount Global, 4.950%, 19/05/50	8,133	0.00	USD 300,000	PNC Financial Services Group Inc, 5.582%, 12/06/29	306,297	0.11
USD 10,000	Parker-Hannifin Corp, 3.250%, 01/03/27	9,607	0.00	USD 100,000	PNC Financial Services Group Inc, 2.550%, 22/01/30	87,556	0.03
USD 315,000	Parker-Hannifin Corp, 3.250%, 14/06/29	296,796	0.11	USD 230,000	PNC Financial Services Group Inc, 2.307%, 23/04/32	192,485	0.07
USD 120,000	Parker-Hannifin Corp, 4.450%, 21/11/44	109,271	0.04	USD 100,000	PNC Financial Services Group Inc, 5.939%, 18/08/34	104,150	0.04
				USD 370,000	PPG Industries Inc, 1.200%, 15/03/26	342,183	0.13
				USD 100,000	Principal Financial Group Inc, 3.700%, 15/05/29	94,406	0.03

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.43% <i>(continued)</i>				Corporate Bonds - 98.43% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 10,000	Principal Financial Group Inc, 6.050%, 15/10/36	10,768	0.00	USD 70,000	Prudential Financial Inc, 3.700%, 13/03/51	55,698	0.02
USD 30,000	Procter & Gamble Co, 0.550%, 29/10/25	28,042	0.01	USD 100,000	Public Service Co of Colorado, 4.100%, 15/06/48	81,779	0.03
USD 50,000	Procter & Gamble Co, 1.000%, 23/04/26	46,427	0.02	USD 70,000	Public Service Co of Colorado, 3.200%, 01/03/50	50,114	0.02
USD 10,000	Procter & Gamble Co, 2.450%, 03/11/26	9,554	0.00	USD 50,000	Public Service Co of Colorado, 2.700%, 15/01/51	31,719	0.01
USD 100,000	Procter & Gamble Co, 1.900%, 01/02/27	93,377	0.03	USD 500,000	Public Service Co of New Hampshire, 3.600%, 01/07/49	396,370	0.15
USD 30,000	Procter & Gamble Co, 2.800%, 25/03/27	28,749	0.01	USD 150,000	Public Service Co of Oklahoma, 2.200%, 15/08/31	124,267	0.05
USD 5,000	Procter & Gamble Co, 2.850%, 11/08/27	4,792	0.00	USD 50,000	Public Service Co of Oklahoma, 3.150%, 15/08/51	34,431	0.01
USD 250,000	Procter & Gamble Co, 3.000%, 25/03/30	234,250	0.09	USD 70,000	Public Service Electric and Gas Co, 3.100%, 15/03/32	62,728	0.02
USD 150,000	Procter & Gamble Co, 1.950%, 23/04/31	130,021	0.05	USD 300,000	Public Service Electric and Gas Co, 4.650%, 15/03/33	300,234	0.11
USD 205,000	Procter & Gamble Co, 3.550%, 25/03/40	183,717	0.07	USD 490,000	Qorvo Inc, 4.375%, 15/10/29	467,092	0.17
USD 50,000	Procter & Gamble Co, 3.500%, 25/10/47	42,855	0.02	USD 410,000	Qualcomm Inc, 3.450%, 20/05/25	402,862	0.15
USD 30,000	Procter & Gamble Co, 3.600%, 25/03/50	26,492	0.01	USD 120,000	Qualcomm Inc, 3.250%, 20/05/27	116,219	0.04
USD 110,000	Progressive Corp, 3.200%, 26/03/30	101,905	0.04	USD 20,000	Qualcomm Inc, 2.150%, 20/05/30	17,671	0.01
USD 60,000	Progressive Corp, 4.125%, 15/04/47	53,083	0.02	USD 200,000	Qualcomm Inc, 4.650%, 20/05/35	205,424	0.08
USD 85,000	Progressive Corp, 4.200%, 15/03/48	76,069	0.03	USD 114,000	Qualcomm Inc, 4.800%, 20/05/45	113,506	0.04
USD 100,000	Progressive Corp, 3.950%, 26/03/50	85,112	0.03	USD 100,000	Qualcomm Inc, 4.300%, 20/05/47	91,913	0.03
USD 280,000	Progressive Corp, 2.500%, perpetual	263,088	0.10	USD 30,000	Qualcomm Inc, 3.250%, 20/05/50	23,520	0.01
USD 100,000	Prologis LP, 2.125%, 15/04/27	92,563	0.03	USD 50,000	Quanta Services Inc, 3.050%, 01/10/41	36,745	0.01
USD 100,000	Prologis LP, 2.875%, 15/11/29	90,904	0.03	USD 15,000	Quest Diagnostics Inc, 4.200%, 30/06/29	14,729	0.01
USD 60,000	Prologis LP, 2.250%, 15/04/30	52,590	0.02	USD 130,000	Quest Diagnostics Inc, 2.950%, 30/06/30	116,592	0.04
USD 150,000	Prologis LP, 1.250%, 15/10/30	121,531	0.04	USD 30,000	Ralph Lauren Corp, 3.750%, 15/09/25	29,390	0.01
USD 70,000	Prologis LP, 1.750%, 01/02/31	58,288	0.02	USD 30,000	Ralph Lauren Corp, 2.950%, 15/06/30	27,380	0.01
USD 160,000	Prologis LP, 3.000%, 15/04/50	115,318	0.04	USD 470,000	Regal Rexnord Corp, 6.050%, 15/04/28	476,354	0.18
USD 60,000	Prologis LP, 2.125%, 15/10/50	35,653	0.01	USD 150,000	Regal Rexnord Corp, 6.400%, 15/04/33	156,778	0.06
USD 50,000	Prudential Financial Inc, 1.500%, 10/03/26	46,659	0.02	USD 100,000	Regency Centers LP, 3.700%, 15/06/30	93,103	0.03
USD 50,000	Prudential Financial Inc, 5.700%, 14/12/36	54,199	0.02	USD 335,000	Regeneron Pharmaceuticals Inc, 1.750%, 15/09/30	275,755	0.10
USD 70,000	Prudential Financial Inc, 3.000%, 10/03/40	54,577	0.02	USD 10,000	Regeneron Pharmaceuticals Inc, 2.800%, perpetual	6,625	0.00
USD 185,000	Prudential Financial Inc, 4.600%, 15/05/44	172,770	0.06	USD 30,000	Regions Financial Corp, 2.250%, 18/05/25	28,594	0.01
USD 20,000	Prudential Financial Inc, 5.375%, 15/05/45	19,762	0.01	USD 10,000	Reinsurance Group of America Inc, 3.900%, 15/05/29	9,530	0.00
USD 70,000	Prudential Financial Inc, 3.905%, 07/12/47	57,586	0.02	USD 30,000	RELX Capital Inc, 4.000%, 18/03/29	29,467	0.01
USD 10,000	Prudential Financial Inc, 5.700%, 15/09/48	9,727	0.00	USD 390,000	Retail Opportunity Investments Partnership LP, 6.750%, 15/10/28	410,440	0.15
USD 90,000	Prudential Financial Inc, 3.700%, 01/10/50	77,961	0.03	USD 50,000	Revvity Inc, 3.300%, 15/09/29	45,428	0.02
				USD 300,000	Revvity Inc, 2.250%, 15/09/31	247,113	0.09

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.43% <i>(continued)</i>				Corporate Bonds - 98.43% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 80,000	Rockwell Automation Inc, 4.200%, 01/03/49	72,197	0.03	USD 510,000	Southern California Edison Co, 4.200%, 01/03/29	500,483	0.19
USD 220,000	Ryder System Inc, 4.625%, 01/06/25	218,442	0.08	USD 100,000	Southern California Edison Co, 6.650%, 01/04/29	106,660	0.04
USD 150,000	Ryder System Inc, 6.300%, 01/12/28	159,118	0.06	USD 20,000	Southern California Edison Co, 6.000%, 15/01/34	21,970	0.01
USD 360,000	Ryder System Inc, 6.600%, 01/12/33	399,870	0.15	USD 210,000	Southern California Edison Co, 6.050%, 15/03/39	222,648	0.08
USD 150,000	S&P Global Inc, 2.450%, 01/03/27	141,549	0.05	USD 150,000	Southern California Edison Co, 4.875%, 01/03/49	138,871	0.05
USD 170,000	S&P Global Inc, 2.500%, 01/12/29	153,452	0.06	USD 150,000	Southern California Edison Co, 5.875%, 01/12/53	162,447	0.06
USD 150,000	S&P Global Inc, 3.700%, 01/03/52	125,064	0.05	USD 550,000	Southern California Gas Co, 3.950%, 15/02/50	439,334	0.16
USD 110,000	S&P Global Inc, 2.300%, 15/08/60	66,356	0.02	USD 200,000	Southern California Gas Co, 6.350%, 15/11/52	229,992	0.08
USD 200,000	Sabine Pass Liquefaction LLC, 4.500%, 15/05/30	195,908	0.07	USD 100,000	Southern Copper Corp, 6.750%, 16/04/40	111,984	0.04
USD 130,000	Salesforce Inc, 3.700%, 11/04/28	127,484	0.05	USD 100,000	Southern Copper Corp, 5.875%, 23/04/45	101,553	0.04
USD 50,000	Salesforce Inc, 2.700%, 15/07/41	38,284	0.01	USD 170,000	Southern Power Co, 0.900%, 15/01/26	156,726	0.06
USD 100,000	Salesforce Inc, 2.900%, 15/07/51	71,804	0.03	USD 150,000	Southwest Gas Corp, 5.800%, 01/12/27	154,582	0.06
USD 90,000	Salesforce Inc, 3.050%, 15/07/61	63,431	0.02	USD 80,000	Southwest Gas Corp, 2.200%, 15/06/30	68,021	0.02
USD 110,000	Santander Holdings USA Inc, 3.450%, 02/06/25	106,868	0.04	USD 70,000	Southwest Gas Corp, 4.150%, 01/06/49	55,150	0.02
USD 20,000	Santander Holdings USA Inc, 4.400%, 13/07/27	19,444	0.01	USD 200,000	Southwestern Electric Power Co, 3.250%, perpetual	135,400	0.05
USD 100,000	Santander Holdings USA Inc, 2.490%, 06/01/28	91,731	0.03	USD 50,000	Spire Missouri Inc, 3.300%, 01/06/51	35,556	0.01
USD 500,000	Santander Holdings USA Inc, 6.565%, 12/06/29	516,470	0.19	USD 270,000	Sprint LLC, 7.625%, 15/02/25	274,787	0.10
USD 140,000	Santander Holdings USA Inc, 7.660%, 09/11/31	151,747	0.06	USD 100,000	Stanley Black & Decker Inc, 3.400%, 01/03/26	96,724	0.04
USD 100,000	Sempre, 3.300%, 01/04/25	97,556	0.04	USD 670,000	Stanley Black & Decker Inc, 2.300%, 15/03/30	570,894	0.21
USD 330,000	Sempre, 3.800%, 01/02/38	283,140	0.10	USD 20,000	Starbucks Corp, 3.800%, 15/08/25	19,643	0.01
USD 170,000	Sherwin-Williams Co, 3.450%, 01/06/27	164,308	0.06	USD 15,000	Starbucks Corp, 3.500%, 01/03/28	14,441	0.01
USD 170,000	Sherwin-Williams Co, 4.500%, 01/06/47	155,881	0.06	USD 220,000	Starbucks Corp, 4.000%, 15/11/28	216,891	0.08
USD 290,000	Simon Property Group LP, 3.300%, 15/01/26	281,285	0.10	USD 15,000	Starbucks Corp, 2.250%, 12/03/30	13,183	0.00
USD 20,000	Simon Property Group LP, 3.250%, 30/11/26	19,225	0.01	USD 420,000	Starbucks Corp, 2.550%, 15/11/30	371,851	0.14
USD 340,000	Simon Property Group LP, 3.375%, 01/12/27	324,873	0.12	USD 50,000	Starbucks Corp, 3.750%, 01/12/47	40,397	0.01
USD 30,000	Simon Property Group LP, 2.200%, 01/02/31	25,181	0.01	USD 150,000	Starbucks Corp, 4.450%, 15/08/49	136,974	0.05
USD 10,000	Simon Property Group LP, 6.750%, 01/02/40	11,355	0.00	USD 40,000	Stryker Corp, 1.150%, 15/06/25	37,846	0.01
USD 110,000	Simon Property Group LP, 3.250%, 13/09/49	79,879	0.03	USD 140,000	Stryker Corp, 3.375%, 01/11/25	136,298	0.05
USD 190,000	Skyworks Solutions Inc, 3.000%, 01/06/31	163,402	0.06	USD 125,000	Stryker Corp, 3.500%, 15/03/26	121,951	0.04
USD 100,000	Sonoco Products Co, 1.800%, 01/02/25	96,196	0.04	USD 200,000	Stryker Corp, 3.650%, 07/03/28	193,754	0.07
USD 50,000	Sonoco Products Co, 3.125%, 01/05/30	45,125	0.02	USD 30,000	Stryker Corp, 1.950%, 15/06/30	25,696	0.01
USD 100,000	Sonoco Products Co, 2.850%, 01/02/32	85,446	0.03	USD 30,000	Stryker Corp, 4.375%, 15/05/44	27,529	0.01
USD 100,000	Southern California Edison Co, 3.650%, 01/03/28	95,939	0.04	USD 50,000	Stryker Corp, 4.625%, 15/03/46	48,406	0.02
				USD 770,000	Sysco Corp, 5.950%, 01/04/30	820,504	0.30
				USD 200,000	Sysco Corp, 6.600%, 01/04/50	234,946	0.09
				USD 175,000	Tapestry Inc, 4.125%, 15/07/27	166,733	0.06
				USD 260,000	Tapestry Inc, 7.350%, 27/11/28	273,117	0.10
				USD 360,000	Tapestry Inc, 3.050%, 15/03/32	292,385	0.11

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.43% <i>(continued)</i>				Corporate Bonds - 98.43% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 200,000	Target Corp, 2.250%, 15/04/25	193,938	0.07	USD 100,000	Toyota Motor Credit Corp, 1.450%, 13/01/25	96,525	0.04
USD 220,000	Target Corp, 3.375%, 15/04/29	211,928	0.08	USD 230,000	Toyota Motor Credit Corp, 3.000%, 01/04/25	224,919	0.08
USD 50,000	Target Corp, 2.350%, 15/02/30	44,770	0.02	USD 200,000	Toyota Motor Credit Corp, 3.400%, 14/04/25	196,344	0.07
USD 90,000	Target Corp, 4.000%, 01/07/42	81,810	0.03	USD 110,000	Toyota Motor Credit Corp, 0.800%, 16/10/25	102,881	0.04
USD 20,000	Target Corp, 3.625%, 15/04/46	16,606	0.01	USD 200,000	Toyota Motor Credit Corp, 4.450%, 18/05/26	199,764	0.07
USD 100,000	Target Corp, 4.800%, 15/01/53	99,487	0.04	USD 100,000	Toyota Motor Credit Corp, 3.200%, 11/01/27	96,505	0.04
USD 540,000	TD SYNEX Corp, 2.650%, 09/08/31	437,665	0.16	USD 100,000	Toyota Motor Credit Corp, 3.050%, 22/03/27	95,892	0.04
USD 130,000	Texas Instruments Inc, 1.375%, 12/03/25	125,081	0.05	USD 60,000	Toyota Motor Credit Corp, 1.150%, 13/08/27	53,665	0.02
USD 10,000	Texas Instruments Inc, 2.250%, 04/09/29	9,030	0.00	USD 150,000	Toyota Motor Credit Corp, 1.900%, 06/04/28	136,270	0.05
USD 190,000	Texas Instruments Inc, 3.875%, 15/03/39	176,130	0.07	USD 250,000	Toyota Motor Credit Corp, 2.150%, 13/02/30	221,040	0.08
USD 55,000	Texas Instruments Inc, 4.150%, 15/05/48	50,113	0.02	USD 70,000	Toyota Motor Credit Corp, 3.375%, 01/04/30	65,891	0.02
USD 380,000	Thermo Fisher Scientific Inc, 1.750%, 15/10/28	339,226	0.13	USD 60,000	Toyota Motor Credit Corp, 1.650%, 10/01/31	50,003	0.02
USD 50,000	Thermo Fisher Scientific Inc, 2.800%, 15/10/41	38,039	0.01	USD 275,000	Tractor Supply Co, 1.750%, 01/11/30	225,827	0.08
USD 110,000	Thermo Fisher Scientific Inc, 5.300%, 01/02/44	114,726	0.04	USD 10,000	Trane Technologies Global Holding Co Ltd, 5.750%, 15/06/43	10,769	0.00
USD 60,000	Thermo Fisher Scientific Inc, 4.100%, 15/08/47	53,689	0.02	USD 70,000	Travelers Cos Inc, 5.350%, 01/11/40	73,308	0.03
USD 100,000	Time Warner Cable LLC, 6.550%, 01/05/37	98,569	0.04	USD 80,000	Travelers Cos Inc, 3.750%, 15/05/46	66,182	0.02
USD 70,000	Time Warner Cable LLC, 6.750%, 15/06/39	69,836	0.03	USD 170,000	Travelers Cos Inc, 2.550%, 27/04/50	112,659	0.04
USD 240,000	Timken Co, 4.125%, 01/04/32	221,023	0.08	USD 10,000	Travelers Property Casualty Corp, 6.375%, 15/03/33	11,459	0.00
USD 30,000	TJX Cos Inc, 1.150%, 15/05/28	26,189	0.01	USD 20,000	Truist Bank, 1.500%, 10/03/25	19,106	0.01
USD 90,000	TJX Cos Inc, 3.875%, 15/04/30	86,784	0.03	USD 50,000	Truist Bank, 3.625%, 16/09/25	48,388	0.02
USD 295,000	T-Mobile USA Inc, 3.500%, 15/04/25	288,902	0.11	USD 400,000	Truist Bank, 2.250%, 11/03/30	331,592	0.12
USD 290,000	T-Mobile USA Inc, 3.750%, 15/04/27	281,399	0.10	USD 250,000	Truist Financial Corp, 4.000%, 01/05/25	245,687	0.09
USD 500,000	T-Mobile USA Inc, 3.875%, 15/04/30	474,385	0.18	USD 60,000	Truist Financial Corp, 3.700%, 05/06/25	58,684	0.02
USD 100,000	T-Mobile USA Inc, 2.550%, 15/02/31	86,197	0.03	USD 110,000	Truist Financial Corp, 1.267%, 02/03/27	100,823	0.04
USD 580,000	T-Mobile USA Inc, 2.250%, 15/11/31	483,099	0.18	USD 300,000	Truist Financial Corp, 4.916%, 28/07/33	281,001	0.10
USD 50,000	T-Mobile USA Inc, 4.375%, 15/04/40	45,304	0.02	USD 100,000	Truist Financial Corp, 1.887%, perpetual	86,541	0.03
USD 100,000	T-Mobile USA Inc, 3.000%, 15/02/41	75,045	0.03	USD 250,000	TSMC Arizona Corp, 2.500%, 25/10/31	214,482	0.08
USD 175,000	T-Mobile USA Inc, 4.500%, 15/04/50	155,141	0.06	USD 200,000	TSMC Arizona Corp, 4.250%, 22/04/32	196,536	0.07
USD 250,000	T-Mobile USA Inc, 3.300%, 15/02/51	181,540	0.07	USD 200,000	TSMC Arizona Corp, 3.125%, 25/10/41	162,238	0.06
USD 50,000	T-Mobile USA Inc, 3.400%, 15/10/52	36,578	0.01	USD 50,000	TSMC Arizona Corp, 3.250%, 25/10/51	39,404	0.01
USD 150,000	T-Mobile USA Inc, 5.650%, 15/01/53	156,691	0.06				
USD 100,000	T-Mobile USA Inc, 3.600%, 15/11/60	72,801	0.03				
USD 300,000	T-Mobile USA Inc, 3.375%, perpetual	279,174	0.10				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.43% <i>(continued)</i>				Corporate Bonds - 98.43% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 70,000	Tucson Electric Power Co, 1.500%, 01/08/30	57,185	0.02	USD 20,000	United Parcel Service Inc, 3.050%, 15/11/27	19,164	0.01
USD 220,000	TWDC Enterprises 18 Corp, 2.950%, 15/06/27	211,207	0.08	USD 130,000	United Parcel Service Inc, 3.400%, 15/03/29	125,930	0.05
USD 120,000	UDR Inc, 1.900%, 15/03/33	92,035	0.03	USD 130,000	United Parcel Service Inc, 6.200%, 15/01/38	149,209	0.06
USD 50,000	Unilever Capital Corp, 3.100%, 30/07/25	48,942	0.02	USD 20,000	United Parcel Service Inc, 4.875%, 15/11/40	20,113	0.01
USD 220,000	Unilever Capital Corp, 3.500%, 22/03/28	213,594	0.08	USD 10,000	United Parcel Service Inc, 3.750%, 15/11/47	8,497	0.00
USD 65,000	Union Electric Co, 2.625%, 15/03/51	41,623	0.02	USD 130,000	United Parcel Service Inc, 4.250%, 15/03/49	118,622	0.04
USD 330,000	Union Pacific Corp, 3.750%, 15/07/25	320,665	0.12	USD 160,000	UnitedHealth Group Inc, 3.750%, 15/07/25	157,763	0.06
USD 20,000	Union Pacific Corp, 3.250%, 15/08/25	19,553	0.01	USD 10,000	UnitedHealth Group Inc, 1.150%, 15/05/26	9,267	0.00
USD 70,000	Union Pacific Corp, 2.150%, 05/02/27	65,458	0.02	USD 20,000	UnitedHealth Group Inc, 3.450%, 15/01/27	19,496	0.01
USD 425,000	Union Pacific Corp, 3.950%, 10/09/28	422,556	0.16	USD 150,000	UnitedHealth Group Inc, 3.850%, 15/06/28	147,039	0.05
USD 200,000	Union Pacific Corp, 3.700%, 01/03/29	195,626	0.07	USD 385,000	UnitedHealth Group Inc, 2.000%, 15/05/30	333,198	0.12
USD 200,000	Union Pacific Corp, 2.800%, 14/02/32	177,580	0.07	USD 100,000	UnitedHealth Group Inc, 2.300%, 15/05/31	86,688	0.03
USD 830,000	Union Pacific Corp, 2.891%, 06/04/36	698,943	0.26	USD 305,000	UnitedHealth Group Inc, 4.625%, 15/07/35	307,596	0.11
USD 15,000	Union Pacific Corp, 3.600%, 15/09/37	13,375	0.00	USD 20,000	UnitedHealth Group Inc, 5.800%, 15/03/36	21,933	0.01
USD 100,000	Union Pacific Corp, 3.200%, 20/05/41	80,276	0.03	USD 10,000	UnitedHealth Group Inc, 6.625%, 15/11/37	11,775	0.00
USD 12,000	Union Pacific Corp, 4.000%, 15/04/47	10,180	0.00	USD 125,000	UnitedHealth Group Inc, 6.875%, 15/02/38	151,405	0.06
USD 100,000	Union Pacific Corp, 4.500%, 10/09/48	91,898	0.03	USD 225,000	UnitedHealth Group Inc, 3.500%, 15/08/39	191,749	0.07
USD 225,000	Union Pacific Corp, 4.300%, 01/03/49	200,423	0.07	USD 920,000	UnitedHealth Group Inc, 2.750%, 15/05/40	696,734	0.26
USD 100,000	Union Pacific Corp, 3.250%, 05/02/50	76,648	0.03	USD 50,000	UnitedHealth Group Inc, 4.750%, 15/07/45	48,771	0.02
USD 100,000	Union Pacific Corp, 3.799%, 01/10/51	84,096	0.03	USD 130,000	UnitedHealth Group Inc, 4.250%, 15/04/47	116,527	0.04
USD 100,000	Union Pacific Corp, 3.875%, 01/02/55	82,199	0.03	USD 100,000	UnitedHealth Group Inc, 4.250%, 15/06/48	89,681	0.03
USD 100,000	Union Pacific Corp, 3.950%, 15/08/59	82,240	0.03	USD 100,000	UnitedHealth Group Inc, 2.900%, 15/05/50	70,438	0.03
USD 80,000	Union Pacific Corp, 3.839%, 20/03/60	65,442	0.02	USD 60,000	UnitedHealth Group Inc, 3.250%, 15/05/51	45,444	0.02
USD 100,000	Union Pacific Corp, 3.550%, 20/05/61	75,684	0.03	USD 50,000	UnitedHealth Group Inc, 3.125%, 15/05/60	35,554	0.01
USD 150,000	Union Pacific Corp, 5.150%, 20/01/63	152,862	0.06	USD 40,000	Unum Group, 4.500%, 15/12/49	31,732	0.01
USD 150,000	Union Pacific Corp, 3.799%, 06/04/71	119,068	0.04	USD 195,000	Unum Group, 4.125%, 15/06/51	146,152	0.05
USD 150,000	Union Pacific Corp, 3.850%, 14/02/72	119,491	0.04	USD 70,000	US Bancorp, 1.450%, 12/05/25	66,704	0.02
USD 70,000	Union Pacific Corp, 2.973%, perpetual	47,271	0.02	USD 20,000	US Bancorp, 3.100%, 27/04/26	19,181	0.01
USD 150,000	United Parcel Service Inc, 3.900%, 01/04/25	148,342	0.05	USD 100,000	US Bancorp, 3.150%, 27/04/27	95,191	0.04
				USD 15,000	US Bancorp, 3.900%, 26/04/28	14,518	0.01
				USD 130,000	US Bancorp, 4.653%, 01/02/29	127,964	0.05
				USD 200,000	US Bancorp, 5.775%, 12/06/29	205,452	0.08
				USD 100,000	US Bancorp, 3.000%, 30/07/29	90,663	0.03

Schedule of Investments (continued)
as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.43% (continued)				Corporate Bonds - 98.43% (continued)			
United States (continued)				United States (continued)			
USD 360,000	US Bancorp, 5.850%, 21/10/33	371,956	0.14	USD 475,000	Verizon Communications Inc, 3.700%, 22/03/61	363,128	0.13
USD 120,000	US Bancorp, 4.839%, 01/02/34	115,254	0.04	USD 20,000	VF Corp, 2.400%, 23/04/25	19,105	0.01
USD 150,000	US Bancorp, 5.836%, 12/06/34	155,031	0.06	USD 270,000	Viatis Inc, 1.650%, 22/06/25	255,685	0.09
USD 80,000	US Bancorp, 2.491%, 03/11/36	62,705	0.02	USD 270,000	Viatis Inc, 2.300%, 22/06/27	245,219	0.09
USD 50,000	US Bank NA, 2.050%, 21/01/25	48,360	0.02	USD 170,000	Viatis Inc, 4.000%, 22/06/50	119,930	0.04
USD 250,000	US Bank NA, 2.800%, 27/01/25	243,067	0.09	USD 175,000	Visa Inc, 3.150%, 14/12/25	170,849	0.06
USD 30,000	Ventas Realty LP, 4.125%, 15/01/26	29,291	0.01	USD 30,000	Visa Inc, 1.900%, 15/04/27	27,936	0.01
USD 210,000	Ventas Realty LP, 4.400%, 15/01/29	204,387	0.08	USD 130,000	Visa Inc, 2.050%, 15/04/30	114,442	0.04
USD 125,000	Ventas Realty LP, 5.700%, 30/09/43	120,670	0.04	USD 100,000	Visa Inc, 4.150%, 14/12/35	97,963	0.04
USD 70,000	Verisk Analytics Inc, 4.125%, 15/03/29	68,209	0.03	USD 200,000	Visa Inc, 4.300%, 14/12/45	186,934	0.07
USD 200,000	Verizon Communications Inc, 3.376%, 15/02/25	196,322	0.07	USD 540,000	Visa Inc, 3.650%, 15/09/47	456,554	0.17
USD 30,000	Verizon Communications Inc, 0.850%, 20/11/25	27,865	0.01	USD 100,000	VMware Inc, 4.650%, 15/05/27	99,247	0.04
USD 10,000	Verizon Communications Inc, 1.450%, 20/03/26	9,314	0.00	USD 20,000	VMware Inc, 3.900%, 21/08/27	19,375	0.01
USD 195,000	Verizon Communications Inc, 2.625%, 15/08/26	185,851	0.07	USD 15,000	VMware Inc, 4.700%, 15/05/30	14,819	0.01
USD 30,000	Verizon Communications Inc, 4.125%, 16/03/27	29,592	0.01	USD 260,000	VMware Inc, 2.200%, 15/08/31	215,730	0.08
USD 120,000	Verizon Communications Inc, 3.000%, 22/03/27	114,199	0.04	USD 520,000	Vontier Corp, 2.400%, 01/04/28	458,749	0.17
USD 30,000	Verizon Communications Inc, 4.329%, 21/09/28	29,718	0.01	USD 70,000	Vornado Realty LP, 3.400%, 01/06/31	54,251	0.02
USD 200,000	Verizon Communications Inc, 3.875%, 08/02/29	194,116	0.07	USD 50,000	Voya Financial Inc, 3.650%, 15/06/26	48,361	0.02
USD 450,000	Verizon Communications Inc, 4.016%, 03/12/29	435,478	0.16	USD 70,000	Vulcan Materials Co, 3.500%, 01/06/30	65,204	0.02
USD 100,000	Verizon Communications Inc, 1.500%, 18/09/30	82,538	0.03	USD 30,000	Vulcan Materials Co, 4.500%, 15/06/47	27,179	0.01
USD 170,000	Verizon Communications Inc, 1.750%, 20/01/31	139,754	0.05	USD 70,000	Vulcan Materials Co, 4.700%, 01/03/48	65,498	0.02
USD 235,000	Verizon Communications Inc, 2.550%, 21/03/31	202,819	0.07	USD 120,000	Walgreens Boots Alliance Inc, 3.450%, 01/06/26	114,084	0.04
USD 1,010,000	Verizon Communications Inc, 2.355%, 15/03/32	840,875	0.31	USD 80,000	Walgreens Boots Alliance Inc, 4.800%, 18/11/44	66,698	0.02
USD 40,000	Verizon Communications Inc, 4.272%, 15/01/36	37,733	0.01	USD 20,000	Walgreens Boots Alliance Inc, 4.100%, 15/04/50	14,545	0.01
USD 100,000	Verizon Communications Inc, 5.250%, 16/03/37	104,024	0.04	USD 40,000	Walt Disney Co, 3.350%, 24/03/25	39,256	0.01
USD 170,000	Verizon Communications Inc, 3.400%, 22/03/41	135,849	0.05	USD 120,000	Walt Disney Co, 3.700%, 15/10/25	117,940	0.04
USD 200,000	Verizon Communications Inc, 2.850%, 03/09/41	148,290	0.05	USD 100,000	Walt Disney Co, 1.750%, 13/01/26	94,659	0.03
USD 150,000	Verizon Communications Inc, 4.862%, 21/08/46	143,443	0.05	USD 20,000	Walt Disney Co, 2.000%, 01/09/29	17,764	0.01
USD 165,000	Verizon Communications Inc, 3.550%, 22/03/51	127,210	0.05	USD 180,000	Walt Disney Co, 6.550%, 15/03/33	208,643	0.08
USD 250,000	Verizon Communications Inc, 2.987%, 30/10/56	166,157	0.06	USD 369,000	Walt Disney Co, 6.400%, 15/12/35	423,184	0.16
USD 174,000	Verizon Communications Inc, 3.000%, 20/11/60	114,172	0.04	USD 290,000	Walt Disney Co, 6.650%, 15/11/37	341,417	0.13
				USD 150,000	Walt Disney Co, 6.150%, 15/02/41	168,699	0.06
				USD 150,000	Walt Disney Co, 7.750%, 01/12/45	200,871	0.07
				USD 13,000	Walt Disney Co, 2.750%, 01/09/49	8,948	0.00
				USD 30,000	Walt Disney Co, 4.700%, 23/03/50	29,196	0.01
				USD 130,000	Walt Disney Co, 3.600%, 13/01/51	104,839	0.04
				USD 15,000	Walt Disney Co, 3.800%, 13/05/60	12,231	0.00
				USD 200,000	Warnermedia Holdings Inc, 3.638%, 15/03/25	195,782	0.07
				USD 100,000	Warnermedia Holdings Inc, 3.788%, 15/03/25	97,936	0.04
				USD 200,000	Warnermedia Holdings Inc, 3.755%, 15/03/27	191,804	0.07
				USD 200,000	Warnermedia Holdings Inc, 4.279%, 15/03/32	183,214	0.07

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.43% (continued)				Corporate Bonds - 98.43% (continued)			
United States (continued)				United States (continued)			
USD 300,000	Warnermedia Holdings Inc, 5.050%, 15/03/42	264,843	0.10	USD 10,000	Weyerhaeuser Co, 7.375%, 15/03/32	11,628	0.00
USD 350,000	Warnermedia Holdings Inc, 5.141%, 15/03/52	301,763	0.11	USD 150,000	Whirlpool Corp, 4.750%, 26/02/29	149,508	0.06
USD 150,000	Warnermedia Holdings Inc, 5.391%, 15/03/62	129,274	0.05	USD 125,000	Whirlpool Corp, 4.600%, 15/05/50	105,736	0.04
USD 30,000	Welltower OP LLC, 4.000%, 01/06/25	29,466	0.01	USD 70,000	WW Grainger Inc, 4.600%, 15/06/45	67,678	0.02
USD 100,000	Welltower OP LLC, 2.700%, 15/02/27	94,024	0.03	USD 50,000	WW Grainger Inc, 4.200%, 15/05/47	45,205	0.02
USD 280,000	Welltower OP LLC, 4.250%, 15/04/28	274,893	0.10	USD 100,000	Xilinx Inc, 2.375%, 01/06/30	88,727	0.03
USD 15,000	Welltower OP LLC, 3.100%, 15/01/30	13,556	0.00	USD 100,000	Xylem Inc, 1.950%, 30/01/28	90,539	0.03
USD 175,000	Welltower OP LLC, 4.950%, 01/09/48	166,152	0.06	USD 130,000	Xylem Inc, 2.250%, 30/01/31	111,500	0.04
USD 250,000	Westinghouse Air Brake Technologies Corp, 3.200%, 15/06/25	241,940	0.09	USD 150,000	Zimmer Biomet Holdings Inc, 3.550%, 01/04/25	146,926	0.05
USD 80,000	Weyerhaeuser Co, 4.000%, 15/11/29	76,508	0.03				
				Total United States		223,993,915	82.90
				Total Corporate Bonds		265,961,001	98.43
				Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		265,961,001	98.43
				TOTAL INVESTMENTS		265,961,001	98.43

Derivatives

Forward Foreign Exchange Contracts Hedge – 0.27%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold USD, due 04/01/24	Barclays Bank PLC	28,665,388	31,456,875	209,562	0.08
Bought EUR / Sold USD, due 04/01/24	BNP Paribas SA	3,241,479	3,542,000	38,837	0.01
Bought EUR / Sold USD, due 04/01/24	Goldman Sachs International	26,145,295	28,735,875	146,634	0.05
Bought EUR / Sold USD, due 04/01/24	Merrill Lynch International	26,144,462	28,735,875	145,714	0.05
Bought EUR / Sold USD, due 04/01/24	Morgan Stanley And Co International	2,859,094	3,122,000	36,419	0.01
Bought EUR / Sold USD, due 04/01/24	UBS AG	26,145,318	28,735,875	146,660	0.06
Bought USD / Sold EUR, due 04/01/24	Barclays Bank PLC	31,082,125	28,119,688	18,519	0.01
Bought USD / Sold EUR, due 04/01/24	BNP Paribas SA	31,082,125	28,114,168	24,616	0.01
Bought USD / Sold EUR, due 04/01/24	Goldman Sachs International	31,082,125	28,110,812	28,324	0.01
Bought USD / Sold EUR, due 04/01/24	Royal Bank of Canada	31,082,125	28,115,898	22,706	0.01
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				817,991	0.30

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – 0.27% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold USD, due 05/02/24	Barclays Bank PLC	28,083,280	31,082,125	(19,935)	(0.00)
Bought EUR / Sold USD, due 05/02/24	BNP Paribas SA	28,078,003	31,082,125	(25,772)	(0.01)
Bought EUR / Sold USD, due 05/02/24	Goldman Sachs International	28,074,630	31,082,125	(29,502)	(0.01)
Bought EUR / Sold USD, due 05/02/24	Royal Bank of Canada	28,079,703	31,082,125	(23,892)	(0.01)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(99,101)	(0.03)
Total Forward Foreign Exchange Contracts Hedge				718,890	0.27
Other Net Assets/(Liabilities)				3,508,649	1.30
TOTAL NET ASSETS				270,188,540	100.00

Schedule of Investments

as at 31 December 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.65%				Corporate Bonds - 98.65% <i>(continued)</i>			
Australia				Austria <i>(continued)</i>			
EUR 200,000	AusNet Services Holdings Pty Ltd, 0.625%, 25/08/30	168,536	0.06	EUR 200,000	Erste Group Bank AG, 4.000%, 16/01/31	206,978	0.07
EUR 280,000	Australia & New Zealand Banking Group Ltd, 0.750%, 29/09/26	262,816	0.10	EUR 300,000	Erste Group Bank AG, 1.625%, 08/09/31	279,918	0.10
EUR 100,000	Australia & New Zealand Banking Group Ltd, 0.669%, 05/05/31	91,626	0.03	EUR 100,000	Erste Group Bank AG, 4.000%, 07/06/33	98,332	0.04
EUR 100,000	Commonwealth Bank of Australia, 1.125%, 18/01/28	93,793	0.03	EUR 300,000	Raiffeisen Bank International AG, 4.125%, 08/09/25	301,677	0.11
EUR 140,000	Goodman Australia Finance Pty Ltd, 1.375%, 27/09/25	135,316	0.05	EUR 400,000	Raiffeisen Bank International AG, 0.375%, 25/09/26	365,768	0.13
EUR 200,000	Macquarie Group Ltd, 0.350%, 03/03/28	176,914	0.06	EUR 300,000	Raiffeisen Bank International AG, 2.875%, 18/06/32	268,827	0.10
EUR 240,000	Macquarie Group Ltd, 0.943%, 19/01/29	210,845	0.08	EUR 200,000	Raiffeisen Bank International AG, 1.375%, 17/06/33	163,526	0.06
EUR 100,000	Macquarie Group Ltd, 0.950%, 21/05/31	82,942	0.03	EUR 100,000	Telekom Finanzmanagement GmbH, 1.500%, 07/12/26	96,335	0.04
EUR 400,000	National Australia Bank Ltd, 2.125%, 24/05/28	386,252	0.14	Total Austria		2,528,265	0.91
EUR 220,000	National Australia Bank Ltd, 1.375%, 30/08/28	203,403	0.07	Belgium			
EUR 320,000	Scentre Group Trust 1 / Scentre Group Trust 2, 1.450%, 28/03/29	281,917	0.10	EUR 100,000	Aedifica SA, 0.750%, 09/09/31	79,547	0.03
EUR 100,000	Sydney Airport Finance Co Pty Ltd, 1.750%, 26/04/28	94,078	0.03	EUR 100,000	Ageas SA/NV, 1.875%, 24/11/51	80,019	0.03
EUR 100,000	Telstra Group Ltd, 1.125%, 14/04/26	95,868	0.04	EUR 190,000	Anheuser-Busch InBev SA/NV, 1.150%, 22/01/27	180,472	0.07
EUR 100,000	Telstra Group Ltd, 1.375%, 26/03/29	92,391	0.03	EUR 120,000	Anheuser-Busch InBev SA/NV, 1.125%, 01/07/27	113,297	0.04
EUR 100,000	Telstra Group Ltd, 1.000%, 23/04/30	89,081	0.03	EUR 100,000	Anheuser-Busch InBev SA/NV, 2.125%, 02/12/27	97,389	0.03
EUR 120,000	Toyota Finance Australia Ltd, 2.280%, 21/10/27	117,014	0.04	EUR 310,000	Anheuser-Busch InBev SA/NV, 2.000%, 17/03/28	301,180	0.11
EUR 100,000	Transurban Finance Co Pty Ltd, 2.000%, 28/08/25	97,703	0.04	EUR 360,000	Anheuser-Busch InBev SA/NV, 1.500%, 18/04/30	331,078	0.12
EUR 100,000	Transurban Finance Co Pty Ltd, 1.450%, 16/05/29	91,092	0.03	EUR 380,000	Anheuser-Busch InBev SA/NV, 2.875%, 02/04/32	375,949	0.14
EUR 100,000	Transurban Finance Co Pty Ltd, 3.000%, 08/04/30	97,840	0.04	EUR 470,000	Anheuser-Busch InBev SA/NV, 2.750%, 17/03/36	447,938	0.16
EUR 230,000	Westpac Banking Corp, 0.875%, 17/04/27	213,429	0.08	EUR 170,000	Anheuser-Busch InBev SA/NV, 3.700%, 02/04/40	173,706	0.06
EUR 200,000	Westpac Banking Corp, 1.125%, 05/09/27	185,974	0.07	EUR 200,000	Argenta Spaarbank NV, 1.375%, 08/02/29	177,680	0.06
EUR 260,000	Westpac Banking Corp, 0.766%, 13/05/31	238,326	0.09	EUR 100,000	Elia Transmission Belgium SA, 3.625%, 18/01/33	103,207	0.04
Total Australia		3,507,156	1.27	EUR 100,000	Groupe Bruxelles Lambert NV, 3.125%, 06/09/29	100,293	0.04
Austria				EUR 100,000	KBC Group NV, 4.500%, 06/06/26	101,083	0.04
EUR 400,000	CA Immobilien Anlagen AG, 1.000%, 27/10/25	365,972	0.13	EUR 300,000	KBC Group NV, 0.125%, 10/09/26	282,891	0.10
EUR 100,000	Erste Group Bank AG, 0.050%, 16/09/25	94,520	0.03	EUR 300,000	KBC Group NV, 0.250%, 01/03/27	280,578	0.10
EUR 100,000	Erste Group Bank AG, 0.100%, 16/11/28	88,287	0.03	EUR 200,000	KBC Group NV, 0.375%, 16/06/27	186,300	0.07
EUR 100,000	Erste Group Bank AG, 4.250%, 30/05/30	103,786	0.04	EUR 300,000	KBC Group NV, 4.375%, 23/11/27	307,047	0.11
EUR 100,000	Erste Group Bank AG, 1.000%, 10/06/30	94,339	0.03	EUR 100,000	KBC Group NV, 0.750%, 21/01/28	92,016	0.03
				EUR 100,000	KBC Group NV, 0.125%, 14/01/29	87,505	0.03
				EUR 100,000	KBC Group NV, 4.250%, 28/11/29	102,746	0.04
				EUR 300,000	KBC Group NV, 0.750%, 24/01/30	257,628	0.09
				EUR 100,000	KBC Group NV, 0.750%, 31/05/31	83,848	0.03
				EUR 400,000	VGP NV, 1.500%, 08/04/29	310,668	0.11
				EUR 200,000	VGP NV, 2.250%, 17/01/30	157,336	0.06
				Total Belgium		4,811,401	1.74

Schedule of Investments (continued) as at 31 December 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.65% (continued)				Corporate Bonds - 98.65% (continued)			
Canada				Denmark (continued)			
EUR 320,000	Alimentation Couche-Tard Inc, 1.875%, 06/05/26	308,822	0.11	EUR 780,000	Danske Bank A/S, 4.125%, 10/01/31	808,111	0.29
EUR 260,000	Bank of Montreal, 2.750%, 15/06/27	255,744	0.09	EUR 100,000	Danske Bank A/S, 1.000%, 15/05/31	93,308	0.03
EUR 100,000	Bank of Nova Scotia, 0.125%, 04/09/26	92,325	0.03	EUR 260,000	ISS Global A/S, 0.875%, 18/06/26	243,766	0.09
EUR 360,000	Great-West Lifeco Inc, 1.750%, 07/12/26	349,503	0.13	EUR 100,000	ISS Global A/S, 1.500%, 31/08/27	93,358	0.03
EUR 100,000	Magna International Inc, 1.500%, 25/09/27	95,383	0.03	EUR 200,000	Jyske Bank A/S, 5.500%, 16/11/27	209,794	0.08
EUR 170,000	National Bank of Canada, 3.750%, 25/01/28	172,055	0.06	EUR 420,000	Jyske Bank A/S, 0.250%, 17/02/28	381,217	0.14
EUR 200,000	Royal Bank of Canada, 4.125%, 05/07/28	206,366	0.08	EUR 250,000	Pandora A/S, 4.500%, 10/04/28	259,463	0.09
EUR 310,000	Royal Bank of Canada, 4.375%, 02/10/30	325,869	0.12	EUR 200,000	Rwe AG, 2.125%, 24/05/26	195,554	0.07
EUR 450,000	Toronto-Dominion Bank, 2.551%, 03/08/27	440,276	0.16	EUR 300,000	Sydbank AS, 0.500%, 10/11/26	281,376	0.10
EUR 120,000	Toronto-Dominion Bank, 3.129%, 03/08/32	117,367	0.04	EUR 100,000	Vestas Wind Systems A/S, 4.125%, 15/06/26	101,667	0.04
Total Canada		2,363,710	0.85	EUR 200,000	Vestas Wind Systems A/S, 4.125%, 15/06/31	206,400	0.08
Cayman Islands				Total Denmark		4,223,804	1.53
EUR 200,000	CK Hutchison Europe Finance 21 Ltd, 1.000%, 02/11/33	153,398	0.06	Finland			
Total Cayman Islands		153,398	0.06	EUR 100,000	Balder Finland Oyj, 1.000%, 20/01/29	76,338	0.03
Croatia				EUR 190,000	Balder Finland Oyj, 1.375%, 24/05/30	137,862	0.05
EUR 200,000	Erste&Steiermaerkische Banka dd, 0.750%, 06/07/28	171,914	0.06	EUR 100,000	Balder Finland Oyj, 2.000%, 18/01/31	73,274	0.03
Total Croatia		171,914	0.06	EUR 220,000	Castellum Helsinki Finance Holding Abp, 0.875%, 17/09/29	169,693	0.06
Czech Republic				EUR 100,000	Kojamo oyj, 2.000%, 31/03/26	93,369	0.03
EUR 200,000	Ceska sporitelna AS, 5.737%, 08/03/28	206,462	0.08	EUR 300,000	Neste Oyj, 3.875%, 16/03/29	309,213	0.11
EUR 200,000	Ceska sporitelna AS, 0.500%, 13/09/28	172,942	0.06	EUR 150,000	Neste Oyj, 4.250%, 16/03/33	160,360	0.06
EUR 100,000	Raiffeisenbank AS, 7.125%, 19/01/26	101,077	0.04	EUR 100,000	Nokia Oyj, 2.000%, 11/03/26	96,333	0.03
EUR 200,000	Raiffeisenbank AS, 1.000%, 09/06/28	172,088	0.06	EUR 100,000	Nokia Oyj, 4.375%, 21/08/31	100,533	0.04
Total Czech Republic		652,569	0.24	EUR 200,000	Nordea Bank Abp, 0.375%, 28/05/26	187,896	0.07
Denmark				EUR 420,000	Nordea Bank Abp, 0.500%, 14/05/27	387,744	0.14
EUR 200,000	Aareal Bank AG, 0.750%, 18/04/28	172,550	0.06	EUR 580,000	Nordea Bank Abp, 4.125%, 05/05/28	598,763	0.22
EUR 100,000	Carlsberg Breweries AS, 3.250%, 12/10/25	100,065	0.04	EUR 200,000	Nordea Bank Abp, 0.500%, 02/11/28	175,676	0.06
EUR 100,000	Carlsberg Breweries AS, 0.875%, 01/07/29	88,881	0.03	EUR 530,000	Nordea Bank Abp, 0.500%, 19/03/31	442,269	0.16
EUR 100,000	Carlsberg Breweries AS, 4.250%, 05/10/33	106,290	0.04	EUR 230,000	Sampo Oyj, 3.375%, 23/05/49	216,481	0.08
EUR 200,000	Carlsberg Breweries AS, 3.500%, perpetual	202,482	0.07	EUR 100,000	Sampo Oyj, 2.500%, 03/09/52	84,035	0.03
EUR 350,000	Danske Bank A/S, 1.375%, 17/02/27	333,529	0.12	EUR 100,000	Sato Oyj, 1.375%, 24/02/28	83,424	0.03
EUR 240,000	Danske Bank A/S, 0.750%, 09/06/29	212,462	0.08	Total Finland		3,393,263	1.23
EUR 140,000	Danske Bank A/S, 1.500%, 02/09/30	133,531	0.05	France			
				EUR 100,000	ALD SA, 1.250%, 02/03/26	95,423	0.03
				EUR 100,000	ALD SA, 4.375%, 23/11/26	102,440	0.04
				EUR 400,000	ALD SA, 4.000%, 05/07/27	408,756	0.15
				EUR 100,000	Alstom SA, 0.250%, 14/10/26	90,586	0.03
				EUR 200,000	Alstom SA, 0.010%, 11/01/29	164,740	0.06
				EUR 100,000	Alstom SA, 0.500%, 27/07/30	81,029	0.03
				EUR 200,000	Altarea SCA, 1.750%, 16/01/30	153,894	0.06
				EUR 100,000	Arkema SA, 0.125%, 14/10/26	92,479	0.03

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.65% <i>(continued)</i>				Corporate Bonds - 98.65% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 100,000	Arval Service Lease SA, 4.625%, 02/12/24	100,480	0.04	EUR 400,000	BNP Paribas SA, 2.750%, 25/07/28	389,504	0.14
EUR 100,000	Arval Service Lease SA, 0.875%, 17/02/25	96,677	0.03	EUR 200,000	BNP Paribas SA, 4.375%, 13/01/29	207,064	0.07
EUR 300,000	Arval Service Lease SA, 0.010%, 01/10/25	282,126	0.10	EUR 200,000	BNP Paribas SA, 1.125%, 17/04/29	180,532	0.07
EUR 200,000	Arval Service Lease SA, 4.750%, 22/05/27	207,514	0.07	EUR 100,000	BNP Paribas SA, 1.375%, 28/05/29	89,932	0.03
EUR 500,000	Autoroutes du Sud de la France SA, 1.250%, 18/01/27	477,075	0.17	EUR 500,000	BNP Paribas SA, 0.500%, 19/01/30	428,810	0.15
EUR 100,000	Autoroutes du Sud de la France SA, 1.375%, 22/01/30	91,896	0.03	EUR 100,000	BNP Paribas SA, 0.875%, 11/07/30	86,190	0.03
EUR 100,000	Autoroutes du Sud de la France SA, 1.375%, 21/02/31	89,857	0.03	EUR 400,000	BNP Paribas SA, 1.625%, 02/07/31	341,600	0.12
EUR 170,000	AXA SA, 1.125%, 15/05/28	159,576	0.06	EUR 100,000	BNP Paribas SA, 2.100%, 07/04/32	89,318	0.03
EUR 200,000	AXA SA, 3.750%, 12/10/30	210,920	0.08	EUR 100,000	BNP Paribas SA, 4.125%, 26/09/32	104,742	0.04
EUR 620,000	AXA SA, 1.375%, 07/10/41	512,095	0.19	EUR 300,000	BNP Paribas SA, 4.750%, 13/11/32	318,273	0.12
EUR 100,000	AXA SA, 1.875%, 10/07/42	82,247	0.03	EUR 400,000	BNP Paribas SA, 0.625%, 03/12/32	311,608	0.11
EUR 100,000	AXA SA, 4.250%, 10/03/43	98,740	0.04	EUR 200,000	BNP Paribas SA, 4.125%, perpetual	210,860	0.08
EUR 100,000	AXA SA, 3.375%, 06/07/47	97,900	0.04	EUR 200,000	Bouygues SA, 1.125%, 24/07/28	186,368	0.07
EUR 110,000	AXA SA, 3.250%, 28/05/49	105,483	0.04	EUR 100,000	Bouygues SA, 0.500%, 11/02/30	86,794	0.03
EUR 200,000	AXA SA, 3.875%, perpetual	197,342	0.07	EUR 100,000	Bouygues SA, 4.625%, 07/06/32	109,857	0.04
EUR 500,000	Banque Federative du Credit Mutuel SA, 0.100%, 08/10/27	447,855	0.16	EUR 200,000	Bouygues SA, 3.250%, 30/06/37	195,676	0.07
EUR 200,000	Banque Federative du Credit Mutuel SA, 0.250%, 29/06/28	176,158	0.06	EUR 400,000	Bouygues SA, 5.375%, 30/06/42	475,236	0.17
EUR 100,000	Banque Stellantis France SACA, 3.875%, 19/01/26	100,742	0.04	EUR 100,000	BPCE SA, 0.125%, 04/12/24	96,980	0.04
EUR 100,000	BNP Paribas Cardif SA, 4.032%, perpetual	98,540	0.04	EUR 500,000	BPCE SA, 0.500%, 14/01/28	456,390	0.16
EUR 140,000	BNP Paribas SA, 2.375%, 17/02/25	138,020	0.05	EUR 100,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 0.750%, 07/07/28	88,702	0.03
EUR 200,000	BNP Paribas SA, 1.250%, 19/03/25	194,492	0.07	EUR 100,000	Capgemini SE, 1.625%, 15/04/26	96,838	0.04
EUR 380,000	BNP Paribas SA, 1.625%, 23/02/26	368,482	0.13	EUR 400,000	Capgemini SE, 2.000%, 15/04/29	382,772	0.14
EUR 400,000	BNP Paribas SA, 0.500%, 04/06/26	382,560	0.14	EUR 200,000	Capgemini SE, 1.125%, 23/06/30	178,590	0.06
EUR 200,000	BNP Paribas SA, 2.875%, 01/10/26	197,806	0.07	EUR 100,000	Capgemini SE, 2.375%, 15/04/32	94,726	0.03
EUR 380,000	BNP Paribas SA, 2.250%, 11/01/27	369,227	0.13	EUR 200,000	Carmila SA, 5.500%, 09/10/28	207,504	0.07
EUR 500,000	BNP Paribas SA, 2.125%, 23/01/27	485,770	0.18	EUR 100,000	Carrefour Banque SA, 0.107%, 14/06/25	95,284	0.03
EUR 100,000	BNP Paribas SA, 0.250%, 13/04/27	92,801	0.03	EUR 100,000	Carrefour SA, 1.250%, 03/06/25	97,010	0.04
EUR 200,000	BNP Paribas SA, 0.375%, 14/10/27	184,502	0.07	EUR 100,000	Carrefour SA, 1.750%, 04/05/26	96,990	0.04
EUR 200,000	BNP Paribas SA, 0.500%, 19/02/28	181,994	0.07	EUR 100,000	Carrefour SA, 1.000%, 17/05/27	93,414	0.03
EUR 380,000	BNP Paribas SA, 1.500%, 23/05/28	356,182	0.13	EUR 200,000	Carrefour SA, 2.625%, 15/12/27	196,162	0.07
EUR 100,000	BNP Paribas SA, 1.500%, 25/05/28	94,655	0.03	EUR 100,000	Carrefour SA, 4.375%, 14/11/31	106,031	0.04
EUR 300,000	BNP Paribas SA, 0.500%, 30/05/28	271,638	0.10	EUR 100,000	Carrefour SA, 3.750%, perpetual	102,077	0.04
				EUR 100,000	Cie Generale des Etablissements Michelin SCA, 0.875%, 03/09/25	96,325	0.03
				EUR 100,000	Cie Generale des Etablissements Michelin SCA, 0.010%, 02/11/28	88,203	0.03
				EUR 200,000	Cie Generale des Etablissements Michelin SCA, 0.250%, 02/11/32	160,664	0.06
				EUR 200,000	Cie Generale des Etablissements Michelin SCA, 2.500%, 03/09/38	186,728	0.07

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.65% (continued)				Corporate Bonds - 98.65% (continued)			
France (continued)				France (continued)			
EUR 100,000	Cie Generale des Etablissements Michelin SCA, 0.625%, 02/11/40	67,804	0.02	EUR 200,000	Credit Agricole SA, 3.875%, 28/11/34	209,412	0.08
EUR 200,000	Cofiroute SA, 0.375%, 07/02/25	193,290	0.07	EUR 300,000	Credit Agricole SA, 3.875%, perpetual	310,050	0.11
EUR 200,000	Cofiroute SA, 1.125%, 13/10/27	188,200	0.07	EUR 100,000	Dassault Systemes SE, 0.125%, 16/09/26	93,197	0.03
EUR 100,000	Cofiroute SA, 0.750%, 09/09/28	91,655	0.03	EUR 100,000	Dassault Systemes SE, 0.375%, 16/09/29	88,099	0.03
EUR 100,000	Cofiroute SA, 1.000%, 19/05/31	86,600	0.03	EUR 100,000	Edenred SE, 1.875%, 30/03/27	96,466	0.03
EUR 100,000	Covivio SA, 1.875%, 20/05/26	96,272	0.03	EUR 200,000	Edenred SE, 1.375%, 18/06/29	183,936	0.07
EUR 300,000	Covivio SA, 1.125%, 17/09/31	246,849	0.09	EUR 100,000	Edenred SE, 3.625%, 13/06/31	101,734	0.04
EUR 100,000	Credit Agricole Assurances SA, 2.000%, 17/07/30	87,745	0.03	EUR 500,000	Engie SA, 2.375%, 19/05/26	489,865	0.18
EUR 100,000	Credit Agricole Assurances SA, 1.500%, 06/10/31	81,572	0.03	EUR 100,000	Engie SA, 0.375%, 21/06/27	91,295	0.03
EUR 100,000	Credit Agricole Assurances SA, 2.625%, 29/01/48	92,957	0.03	EUR 100,000	Engie SA, 1.500%, 27/03/28	94,101	0.03
EUR 300,000	Credit Agricole Assurances SA, 4.750%, 27/09/48	302,304	0.11	EUR 400,000	Engie SA, 1.750%, 27/03/28	379,468	0.14
EUR 300,000	Credit Agricole Assurances SA, 4.250%, perpetual	298,299	0.11	EUR 300,000	Engie SA, 1.375%, 28/02/29	276,207	0.10
EUR 300,000	Credit Agricole SA, 0.375%, 21/10/25	285,903	0.10	EUR 400,000	Engie SA, 0.500%, 24/10/30	334,188	0.12
EUR 100,000	Credit Agricole SA, 1.250%, 14/04/26	95,827	0.03	EUR 100,000	Engie SA, 2.125%, 30/03/32	91,745	0.03
EUR 400,000	Credit Agricole SA, 1.000%, 22/04/26	385,960	0.14	EUR 300,000	Engie SA, 1.375%, 21/06/39	217,695	0.08
EUR 500,000	Credit Agricole SA, 1.875%, 20/12/26	481,355	0.17	EUR 300,000	Engie SA, 4.500%, 06/09/42	323,115	0.12
EUR 310,000	Credit Agricole SA, 2.625%, 17/03/27	300,703	0.11	EUR 200,000	Engie SA, 3.250%, perpetual	197,248	0.07
EUR 400,000	Credit Agricole SA, 1.375%, 03/05/27	379,048	0.14	EUR 200,000	EssilorLuxottica SA, 0.125%, 27/05/25	191,170	0.07
EUR 100,000	Credit Agricole SA, 3.375%, 28/07/27	100,700	0.04	EUR 200,000	EssilorLuxottica SA, 0.375%, 05/01/26	189,904	0.07
EUR 200,000	Credit Agricole SA, 0.625%, 12/01/28	183,918	0.07	EUR 100,000	EssilorLuxottica SA, 0.375%, 27/11/27	91,466	0.03
EUR 200,000	Credit Agricole SA, 0.375%, 20/04/28	176,694	0.06	EUR 200,000	EssilorLuxottica SA, 0.500%, 05/06/28	182,444	0.07
EUR 200,000	Credit Agricole SA, 1.750%, 05/03/29	184,714	0.07	EUR 200,000	EssilorLuxottica SA, 0.750%, 27/11/31	172,490	0.06
EUR 200,000	Credit Agricole SA, 2.000%, 25/03/29	185,438	0.07	EUR 400,000	Gecina SA, 1.375%, 30/06/27	380,880	0.14
EUR 100,000	Credit Agricole SA, 1.000%, 03/07/29	89,121	0.03	EUR 400,000	Gecina SA, 1.375%, 26/01/28	374,968	0.14
EUR 300,000	Credit Agricole SA, 0.500%, 21/09/29	261,741	0.09	EUR 200,000	Gecina SA, 1.625%, 14/03/30	185,266	0.07
EUR 200,000	Credit Agricole SA, 1.625%, 05/06/30	193,248	0.07	EUR 300,000	Gecina SA, 2.000%, 30/06/32	276,720	0.10
EUR 100,000	Credit Agricole SA, 0.875%, 14/01/32	82,248	0.03	EUR 100,000	Gecina SA, 1.625%, 29/05/34	86,894	0.03
EUR 100,000	Credit Agricole SA, 1.125%, 12/07/32	83,817	0.03	EUR 200,000	Gecina SA, 0.875%, 30/06/36	147,834	0.05
EUR 100,000	Credit Agricole SA, 4.000%, 18/01/33	105,172	0.04	EUR 400,000	HSBC Continental Europe SA, 0.100%, 03/09/27	358,912	0.13
EUR 200,000	Credit Agricole SA, 4.375%, 27/11/33	210,028	0.08	EUR 200,000	ICADE, 1.750%, 10/06/26	190,920	0.07
EUR 100,000	Credit Agricole SA, 2.500%, 22/04/34	91,924	0.03	EUR 100,000	ICADE, 1.500%, 13/09/27	93,032	0.03
				EUR 200,000	ICADE, 1.625%, 28/02/28	185,974	0.07
				EUR 200,000	ICADE, 0.625%, 18/01/31	157,640	0.06
				EUR 100,000	JCDecaux SE, 2.625%, 24/04/28	97,953	0.04
				EUR 200,000	Kering SA, 1.250%, 05/05/25	194,358	0.07
				EUR 200,000	Kering SA, 3.750%, 05/09/25	201,524	0.07
				EUR 300,000	Kering SA, 0.750%, 13/05/28	274,935	0.10
				EUR 200,000	Kering SA, 1.875%, 05/05/30	188,632	0.07
				EUR 100,000	Kering SA, 3.625%, 05/09/31	103,414	0.04
				EUR 100,000	Kering SA, 3.875%, 05/09/35	104,837	0.04
				EUR 300,000	Klepierre SA, 2.000%, 12/05/29	281,451	0.10
				EUR 300,000	Klepierre SA, 0.875%, 17/02/31	249,552	0.09
				EUR 100,000	Legrand SA, 1.875%, 16/12/27	95,968	0.03
				EUR 100,000	Legrand SA, 3.500%, 29/05/29	103,324	0.04

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.65% <i>(continued)</i>				Corporate Bonds - 98.65% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 100,000	Legrand SA, 0.750%, 20/05/30	87,639	0.03	EUR 120,000	RCI Banque SA, 4.875%, 21/09/28	126,964	0.05
EUR 300,000	L'Oreal SA, 0.875%, 29/06/26	286,038	0.10	EUR 200,000	Sanofi SA, 1.000%, 01/04/25	194,276	0.07
EUR 200,000	L'Oreal SA, 3.375%, 23/01/27	203,272	0.07	EUR 100,000	Sanofi SA, 1.500%, 22/09/25	97,444	0.04
EUR 100,000	L'Oreal SA, 3.375%, 23/11/29	103,096	0.04	EUR 100,000	Sanofi SA, 1.000%, 21/03/26	96,075	0.03
EUR 200,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 07/04/25	193,954	0.07	EUR 400,000	Sanofi SA, 1.750%, 10/09/26	389,352	0.14
EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 0.010%, 11/02/26	94,269	0.03	EUR 300,000	Sanofi SA, 0.500%, 13/01/27	281,517	0.10
EUR 300,000	LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 11/02/28	271,230	0.10	EUR 200,000	Sanofi SA, 1.375%, 21/03/30	184,700	0.07
EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 3.250%, 07/09/29	101,841	0.04	EUR 200,000	Sanofi SA, 1.500%, 01/04/30	185,898	0.07
EUR 200,000	LVMH Moet Hennessy Louis Vuitton SE, 0.375%, 11/02/31	170,696	0.06	EUR 100,000	Sanofi SA, 1.250%, 21/03/34	86,975	0.03
EUR 200,000	LVMH Moet Hennessy Louis Vuitton SE, 3.500%, 07/09/33	206,562	0.07	EUR 100,000	Sanofi SA, 1.875%, 21/03/38	88,176	0.03
EUR 200,000	LVMH Moet Hennessy Louis Vuitton SE, 3.375%, perpetual	201,310	0.07	EUR 100,000	Schneider Electric SE, 0.875%, 11/03/25	97,405	0.04
EUR 200,000	Mercialys SA, 2.500%, 28/02/29	182,562	0.07	EUR 200,000	Schneider Electric SE, 3.250%, 12/06/28	204,190	0.07
EUR 100,000	Nerval SAS, 2.875%, 14/04/32	90,029	0.03	EUR 400,000	Schneider Electric SE, 0.250%, 11/03/29	352,756	0.13
EUR 200,000	New Immo Holding SA, 2.750%, 26/11/26	183,960	0.07	EUR 100,000	Schneider Electric SE, 3.500%, 09/11/32	104,322	0.04
EUR 100,000	Orange SA, 1.000%, 12/05/25	96,823	0.03	EUR 100,000	Schneider Electric SE, 3.500%, 12/06/33	103,893	0.04
EUR 200,000	Orange SA, 0.010%, 04/09/26	185,402	0.07	EUR 200,000	SCOR SE, 3.625%, 27/05/48	196,902	0.07
EUR 400,000	Orange SA, 0.125%, 16/09/29	345,384	0.12	EUR 200,000	Societe Fonciere Lyonnaise SA, 0.500%, 21/04/28	179,428	0.06
EUR 300,000	Orange SA, 1.375%, 16/01/30	275,730	0.10	EUR 100,000	Societe Generale SA, 1.125%, 23/01/25	97,186	0.04
EUR 200,000	Orange SA, 0.500%, 04/09/32	163,180	0.06	EUR 300,000	Societe Generale SA, 2.625%, 27/02/25	295,593	0.11
EUR 475,000	Orange SA, 8.125%, 28/01/33	665,998	0.24	EUR 200,000	Societe Generale SA, 0.125%, 24/02/26	187,320	0.07
EUR 100,000	Orange SA, 1.200%, 11/07/34	83,156	0.03	EUR 200,000	Societe Generale SA, 1.125%, 21/04/26	193,042	0.07
EUR 400,000	Orange SA, 1.375%, 04/09/49	303,046	0.11	EUR 100,000	Societe Generale SA, 4.250%, 28/09/26	102,507	0.04
EUR 220,000	Orange SA, 5.000%, perpetual	224,558	0.08	EUR 100,000	Societe Generale SA, 0.125%, 17/11/26	93,873	0.03
EUR 300,000	Orange SA, 2.375%, perpetual	291,708	0.11	EUR 300,000	Societe Generale SA, 0.750%, 25/01/27	275,922	0.10
EUR 100,000	Pernod Ricard SA, 1.125%, 07/04/25	97,177	0.04	EUR 200,000	Societe Generale SA, 4.125%, 02/06/27	205,168	0.07
EUR 100,000	Pernod Ricard SA, 1.500%, 18/05/26	97,068	0.04	EUR 100,000	Societe Generale SA, 0.250%, 08/07/27	90,028	0.03
EUR 100,000	Pernod Ricard SA, 3.250%, 02/11/28	101,515	0.04	EUR 200,000	Societe Generale SA, 4.000%, 16/11/27	204,764	0.07
EUR 100,000	Pernod Ricard SA, 1.375%, 07/04/29	92,603	0.03	EUR 300,000	Societe Generale SA, 0.625%, 02/12/27	275,025	0.10
EUR 400,000	Pernod Ricard SA, 1.750%, 08/04/30	371,168	0.13	EUR 200,000	Societe Generale SA, 1.375%, 13/01/28	185,496	0.07
EUR 100,000	PSA Tresorerie GIE, 6.000%, 19/09/33	118,174	0.04	EUR 200,000	Societe Generale SA, 0.125%, 18/02/28	176,648	0.06
EUR 200,000	RCI Banque SA, 1.750%, 10/04/26	192,092	0.07	EUR 200,000	Societe Generale SA, 0.875%, 22/09/28	181,516	0.07
EUR 340,000	RCI Banque SA, 1.625%, 26/05/26	325,213	0.12	EUR 100,000	Societe Generale SA, 2.125%, 27/09/28	94,474	0.03
EUR 60,000	RCI Banque SA, 1.125%, 15/01/27	56,150	0.02	EUR 100,000	Societe Generale SA, 1.750%, 22/03/29	90,877	0.03
EUR 100,000	RCI Banque SA, 4.500%, 06/04/27	102,729	0.04				
EUR 200,000	RCI Banque SA, 4.750%, 06/07/27	208,736	0.08				
EUR 250,000	RCI Banque SA, 4.875%, 14/06/28	263,088	0.10				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.65% <i>(continued)</i>				Corporate Bonds - 98.65% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 100,000	Societe Generale SA, 2.625%, 30/05/29	97,245	0.04	EUR 100,000	Worldline SA, 0.875%, 30/06/27	90,294	0.03
EUR 200,000	Societe Generale SA, 0.500%, 12/06/29	173,442	0.06	EUR 190,000	WPP Finance SA, 2.375%, 19/05/27	186,305	0.07
EUR 200,000	Societe Generale SA, 4.750%, 28/09/29	208,416	0.08				
EUR 100,000	Societe Generale SA, 1.250%, 12/06/30	86,004	0.03	Total France		48,798,696	17.63
EUR 300,000	Societe Generale SA, 4.250%, 06/12/30	304,935	0.11	Germany			
EUR 200,000	Societe Generale SA, 1.125%, 30/06/31	183,882	0.07	EUR 100,000	Aareal Bank AG, 4.500%, 25/07/25	100,227	0.04
EUR 300,000	Societe Generale SA, 4.875%, 21/11/31	313,746	0.11	EUR 200,000	Aareal Bank AG, 0.050%, 02/09/26	178,662	0.06
EUR 100,000	Societe Generale SA, 5.625%, 02/06/33	106,619	0.04	EUR 200,000	Aareal Bank AG, 0.500%, 07/04/27	176,984	0.06
EUR 250,000	Sodexo SA, 0.750%, 27/04/25	241,568	0.09	EUR 100,000	adidas AG, 0.010%, 05/10/28	88,267	0.03
EUR 100,000	Sodexo SA, 0.750%, 14/04/27	94,841	0.03	EUR 200,000	Allianz SE, 2.241%, 07/07/45	194,078	0.07
EUR 100,000	Sodexo SA, 1.000%, 17/07/28	91,922	0.03	EUR 400,000	Allianz SE, 3.099%, 06/07/47	391,732	0.14
EUR 570,000	Sodexo SA, 1.000%, 27/04/29	517,788	0.19	EUR 300,000	Allianz SE, 2.121%, 08/07/50	264,354	0.10
EUR 200,000	Sogecap SA, 4.125%, perpetual	197,108	0.07	EUR 200,000	Allianz SE, 4.252%, 05/07/52	198,138	0.07
EUR 300,000	Stellantis NV, 2.750%, 15/05/26	296,703	0.11	EUR 100,000	Allianz SE, 5.824%, 25/07/53	109,469	0.04
EUR 400,000	Teleperformance SE, 3.750%, 24/06/29	398,628	0.14	EUR 100,000	alstria office REIT-AG, 0.500%, 26/09/25	86,322	0.03
EUR 200,000	Unibail-Rodamco-Westfield SE, 2.125%, 09/04/25	196,120	0.07	EUR 100,000	alstria office REIT-AG, 1.500%, 15/11/27	74,722	0.03
EUR 100,000	Unibail-Rodamco-Westfield SE, 1.125%, 15/09/25	96,361	0.03	EUR 100,000	Amphenol Technologies Holding GmbH, 0.750%, 04/05/26	94,831	0.03
EUR 200,000	Unibail-Rodamco-Westfield SE, 2.500%, 04/06/26	196,990	0.07	EUR 100,000	Amphenol Technologies Holding GmbH, 2.000%, 08/10/28	96,419	0.04
EUR 200,000	Unibail-Rodamco-Westfield SE, 0.625%, 04/05/27	182,894	0.07	EUR 200,000	Amprion GmbH, 3.450%, 22/09/27	202,254	0.07
EUR 310,000	Unibail-Rodamco-Westfield SE, 1.500%, 22/02/28	290,169	0.10	EUR 100,000	Amprion GmbH, 3.875%, 07/09/28	103,136	0.04
EUR 320,000	Unibail-Rodamco-Westfield SE, 1.375%, 15/04/30	281,878	0.10	EUR 500,000	Amprion GmbH, 3.971%, 22/09/32	520,880	0.19
EUR 100,000	Unibail-Rodamco-Westfield SE, 4.125%, 11/12/30	103,187	0.04	EUR 200,000	Amprion GmbH, 4.125%, 07/09/34	210,442	0.08
EUR 300,000	Unibail-Rodamco-Westfield SE, 2.000%, 29/06/32	265,743	0.10	EUR 200,000	Berlin Hyp AG, 1.125%, 25/10/27	183,086	0.07
EUR 200,000	Unibail-Rodamco-Westfield SE, 2.000%, 29/05/37	163,792	0.06	EUR 300,000	Berlin Hyp AG, 1.500%, 18/04/28	274,641	0.10
EUR 200,000	Unibail-Rodamco-Westfield SE, 1.750%, 01/07/49	130,260	0.05	EUR 100,000	Berlin Hyp AG, 0.500%, 05/11/29	85,036	0.03
EUR 200,000	Unibail-Rodamco-Westfield SE, 7.250%, perpetual	199,716	0.07	EUR 300,000	Clearstream Banking AG, 0.010%, 01/12/25	283,968	0.10
EUR 100,000	Vinci SA, 1.000%, 26/09/25	96,748	0.03	EUR 300,000	Commerzbank AG, 1.125%, 22/06/26	284,319	0.10
EUR 200,000	Vinci SA, 0.010%, 27/11/28	175,568	0.06	EUR 340,000	Commerzbank AG, 0.375%, 01/09/27	310,903	0.11
EUR 200,000	Vinci SA, 1.625%, 18/01/29	188,638	0.07	EUR 300,000	Commerzbank AG, 3.000%, 14/09/27	293,676	0.11
EUR 200,000	Vinci SA, 1.750%, 26/09/30	185,876	0.07	EUR 200,000	Commerzbank AG, 1.875%, 28/02/28	189,884	0.07
EUR 100,000	Vivendi SE, 0.625%, 11/06/25	96,183	0.03	EUR 200,000	Commerzbank AG, 5.125%, 18/01/30	209,298	0.08
EUR 100,000	Vivendi SE, 1.875%, 26/05/26	97,805	0.04	EUR 200,000	Continental AG, 2.500%, 27/08/26	197,606	0.07
EUR 100,000	Vivendi SE, 1.125%, 11/12/28	94,802	0.03	EUR 100,000	Continental AG, 4.000%, 01/06/28	103,193	0.04
EUR 100,000	Wendel SE, 1.000%, 01/06/31	83,810	0.03	EUR 200,000	Covestro AG, 4.750%, 15/11/28	213,048	0.08
				EUR 200,000	Deutsche Bank AG, 2.750%, 17/02/25	197,408	0.07
				EUR 200,000	Deutsche Bank AG, 2.625%, 12/02/26	196,220	0.07
				EUR 320,000	Deutsche Bank AG, 1.375%, 10/06/26	310,163	0.11
				EUR 200,000	Deutsche Bank AG, 1.625%, 20/01/27	187,934	0.07

Schedule of Investments (continued) as at 31 December 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.65% (continued)				Corporate Bonds - 98.65% (continued)			
Germany (continued)				Germany (continued)			
EUR 200,000	Deutsche Bank AG, 0.750%, 17/02/27	186,762	0.07	EUR 50,000	Fresenius Medical Care AG & Co KGaA, 1.500%, 29/05/30	43,148	0.02
EUR 400,000	Deutsche Bank AG, 1.875%, 23/02/28	375,956	0.14	EUR 300,000	Hannover Rueck SE, 1.125%, 09/10/39	255,027	0.09
EUR 200,000	Deutsche Bank AG, 3.250%, 24/05/28	195,734	0.07	EUR 100,000	Hannover Rueck SE, 1.375%, 30/06/42	80,775	0.03
EUR 200,000	Deutsche Bank AG, 5.000%, 05/09/30	206,576	0.07	EUR 100,000	Hannover Rueck SE, 5.875%, 26/08/43	111,573	0.04
EUR 400,000	Deutsche Bank AG, 1.750%, 19/11/30	347,612	0.13	EUR 200,000	Hannover Rueck SE, 3.375%, perpetual	196,454	0.07
EUR 400,000	Deutsche Bank AG, 1.375%, 17/02/32	328,564	0.12	EUR 280,000	Hella GmbH & Co KGaA, 0.500%, 26/01/27	255,136	0.09
EUR 100,000	Deutsche Bank AG, 4.000%, 24/06/32	96,170	0.03	EUR 200,000	Henkel AG & Co KGaA, 2.625%, 13/09/27	198,862	0.07
EUR 100,000	Deutsche Boerse AG, 1.125%, 26/03/28	94,177	0.03	EUR 340,000	Hochtief AG, 0.625%, 26/04/29	294,222	0.11
EUR 200,000	Deutsche Boerse AG, 1.500%, 04/04/32	181,410	0.07	EUR 200,000	Infineon Technologies AG, 1.625%, 24/06/29	185,338	0.07
EUR 300,000	Deutsche Boerse AG, 1.250%, 16/06/47	271,035	0.10	EUR 100,000	Infineon Technologies AG, 2.000%, 24/06/32	90,809	0.03
EUR 200,000	Deutsche Post AG, 1.625%, 05/12/28	190,438	0.07	EUR 80,000	Knorr-Bremse AG, 1.125%, 13/06/25	77,613	0.03
EUR 100,000	Deutsche Post AG, 1.000%, 20/05/32	88,957	0.03	EUR 150,000	Mercedes-Benz Group AG, 1.375%, 11/05/28	141,552	0.05
EUR 200,000	Deutsche Post AG, 3.375%, 03/07/33	204,204	0.07	EUR 200,000	Mercedes-Benz Group AG, 1.500%, 03/07/29	187,094	0.07
EUR 55,000	Deutsche Telekom AG, 0.875%, 25/03/26	52,631	0.02	EUR 100,000	Mercedes-Benz Group AG, 0.750%, 08/02/30	87,667	0.03
EUR 100,000	Deutsche Telekom AG, 0.500%, 05/07/27	93,332	0.03	EUR 50,000	Mercedes-Benz Group AG, 2.375%, 22/05/30	48,234	0.02
EUR 360,000	Deutsche Telekom AG, 1.750%, 25/03/31	338,216	0.12	EUR 340,000	Mercedes-Benz Group AG, 0.750%, 10/09/30	294,957	0.11
EUR 100,000	Deutsche Telekom AG, 2.250%, 29/03/39	93,780	0.03	EUR 200,000	Mercedes-Benz Group AG, 1.125%, 06/11/31	175,010	0.06
EUR 200,000	Deutsche Wohnen SE, 1.500%, 30/04/30	174,820	0.06	EUR 355,000	Mercedes-Benz Group AG, 0.750%, 11/03/33	292,932	0.11
EUR 100,000	EON SE, 0.875%, 08/01/25	97,484	0.04	EUR 100,000	Mercedes-Benz Group AG, 2.125%, 03/07/37	90,378	0.03
EUR 390,000	EON SE, 1.000%, 07/10/25	376,346	0.14	EUR 125,000	Mercedes-Benz International Finance BV, 0.850%, 28/02/25	121,428	0.04
EUR 390,000	EON SE, 0.375%, 29/09/27	356,191	0.13	EUR 300,000	Mercedes-Benz International Finance BV, 2.625%, 07/04/25	297,147	0.11
EUR 230,000	EON SE, 3.500%, 12/01/28	235,354	0.09	EUR 100,000	Mercedes-Benz International Finance BV, 1.500%, 09/03/26	96,687	0.04
EUR 100,000	EON SE, 0.750%, 20/02/28	92,638	0.03	EUR 100,000	Mercedes-Benz International Finance BV, 2.000%, 22/08/26	97,920	0.04
EUR 100,000	EON SE, 0.100%, 19/12/28	89,296	0.03	EUR 200,000	Mercedes-Benz International Finance BV, 0.375%, 08/11/26	186,726	0.07
EUR 200,000	EON SE, 1.625%, 22/05/29	188,358	0.07	EUR 100,000	Merck Financial Services GmbH, 0.125%, 16/07/25	95,174	0.03
EUR 200,000	EON SE, 0.350%, 28/02/30	169,760	0.06	EUR 200,000	Merck Financial Services GmbH, 0.375%, 05/07/27	183,702	0.07
EUR 300,000	EON SE, 1.625%, 29/03/31	270,882	0.10	EUR 100,000	Merck Financial Services GmbH, 0.500%, 16/07/28	89,917	0.03
EUR 370,000	EON SE, 0.875%, 20/08/31	315,296	0.11	EUR 200,000	Merck KGaA, 3.375%, 12/12/74	197,982	0.07
EUR 100,000	EON SE, 0.600%, 01/10/32	81,286	0.03	EUR 100,000	Merck KGaA, 1.625%, 09/09/80	92,777	0.03
EUR 100,000	EON SE, 3.500%, 26/10/37	97,610	0.04	EUR 140,000	MTU Aero Engines AG, 3.000%, 01/07/25	138,779	0.05
EUR 350,000	EON SE, 0.875%, perpetual	281,670	0.10				
EUR 350,000	EON SE, 3.875%, perpetual	363,818	0.13				
EUR 100,000	Eurogrid GmbH, 3.279%, 05/09/31	99,420	0.04				
EUR 300,000	Eurogrid GmbH, 1.113%, 15/05/32	251,766	0.09				
EUR 100,000	Fresenius Medical Care AG & Co KGaA, 0.625%, 30/11/26	91,503	0.03				
EUR 200,000	Fresenius Medical Care AG & Co KGaA, 1.250%, 29/11/29	174,080	0.06				

Schedule of Investments (continued) as at 31 December 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.65% (continued)				Corporate Bonds - 98.65% (continued)			
Germany (continued)				Germany (continued)			
EUR 400,000	Muenchener Hypothekenbank eG, 0.375%, 09/03/29	339,404	0.12	EUR 150,000	Volkswagen Leasing GmbH, 4.750%, 25/09/31	159,996	0.06
EUR 200,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.250%, 26/05/41	165,770	0.06	EUR 100,000	Vonovia SE, 0.010%, 01/12/25	93,239	0.03
EUR 500,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.000%, 26/05/42	394,200	0.14	EUR 100,000	Vonovia SE, 0.375%, 16/06/27	89,400	0.03
EUR 200,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 3.250%, 26/05/49	193,674	0.07	EUR 200,000	Vonovia SE, 1.875%, 28/06/28	184,776	0.07
EUR 100,000	Rwe AG, 0.625%, 11/06/31	83,769	0.03	EUR 200,000	Vonovia SE, 0.250%, 01/09/28	169,816	0.06
EUR 300,000	RWE AG, 0.500%, 26/11/28	267,468	0.10	EUR 100,000	Vonovia SE, 5.000%, 23/11/30	105,705	0.04
EUR 480,000	RWE AG, 2.750%, 24/05/30	464,251	0.17	EUR 300,000	Vonovia SE, 0.625%, 24/03/31	236,406	0.09
EUR 100,000	RWE AG, 1.000%, 26/11/33	79,870	0.03	EUR 400,000	Vonovia SE, 0.750%, 01/09/32	303,940	0.11
EUR 300,000	RWE AG, 4.125%, 13/02/35	311,598	0.11	EUR 100,000	Vonovia SE, 1.000%, 16/06/33	75,939	0.03
EUR 100,000	Santander Consumer Bank AG, 4.500%, 30/06/26	102,241	0.04	EUR 200,000	Vonovia SE, 1.500%, 14/06/41	130,060	0.05
EUR 100,000	Santander Consumer Bank AG, 4.375%, 13/09/27	103,062	0.04	EUR 100,000	Vonovia SE, 1.625%, 01/09/51	57,871	0.02
EUR 100,000	SAP SE, 1.000%, 13/03/26	96,357	0.03	EUR 100,000	WPP Finance Deutschland GmbH, 1.625%, 23/03/30	91,112	0.03
EUR 100,000	SAP SE, 0.125%, 18/05/26	94,085	0.03	Total Germany		26,697,762	9.65
EUR 100,000	SAP SE, 1.750%, 22/02/27	99,148	0.04	Guernsey			
EUR 300,000	SAP SE, 1.250%, 10/03/28	284,247	0.10	EUR 300,000	Sirius Real Estate Ltd, 1.750%, 24/11/28	247,971	0.09
EUR 100,000	SAP SE, 0.375%, 18/05/29	88,959	0.03	Total Guernsey		247,971	0.09
EUR 100,000	SAP SE, 1.625%, 10/03/31	93,287	0.03	Iceland			
EUR 200,000	Talanx AG, 1.750%, 01/12/42	165,390	0.06	EUR 200,000	Arion Banki HF, 0.375%, 14/07/25	187,508	0.07
EUR 100,000	Talanx AG, 2.250%, 05/12/47	93,260	0.03	Total Iceland		187,508	0.07
EUR 500,000	Volkswagen Bank GmbH, 4.625%, 03/05/31	524,310	0.19	Ireland			
EUR 300,000	Volkswagen Bank GmbH, 4.375%, perpetual	309,327	0.11	EUR 200,000	Abbott Ireland Financing DAC, 1.500%, 27/09/26	193,010	0.07
EUR 40,000	Volkswagen Financial Services AG, 0.010%, 12/02/25	38,413	0.01	EUR 100,000	AIB Group PLC, 2.250%, 03/07/25	98,264	0.04
EUR 300,000	Volkswagen Financial Services AG, 3.000%, 06/04/25	298,164	0.11	EUR 240,000	AIB Group PLC, 3.625%, 04/07/26	240,010	0.09
EUR 65,000	Volkswagen Financial Services AG, 0.125%, 12/02/27	59,019	0.02	EUR 280,000	AIB Group PLC, 0.500%, 17/11/27	256,922	0.09
EUR 200,000	Volkswagen Financial Services AG, 2.250%, 01/10/27	194,738	0.07	EUR 200,000	AIB Group PLC, 5.750%, 16/02/29	214,968	0.08
EUR 200,000	Volkswagen Financial Services AG, 0.375%, 12/02/30	165,236	0.06	EUR 400,000	AIB Group PLC, 5.250%, 23/10/31	432,080	0.16
EUR 365,000	Volkswagen Leasing GmbH, 0.375%, perpetual	338,439	0.12	EUR 100,000	Bank of Ireland Group PLC, 1.875%, 05/06/26	97,255	0.03
EUR 325,000	Volkswagen Leasing GmbH, 1.375%, 20/01/25	317,083	0.11	EUR 280,000	Bank of Ireland Group PLC, 0.375%, 10/05/27	260,291	0.09
EUR 300,000	Volkswagen Leasing GmbH, 1.625%, 15/08/25	291,357	0.11	EUR 200,000	Bank of Ireland Group PLC, 4.875%, 16/07/28	209,102	0.08
EUR 200,000	Volkswagen Leasing GmbH, 4.500%, 25/03/26	204,376	0.07	EUR 250,000	Bank of Ireland Group PLC, 4.625%, 13/11/29	259,752	0.09
EUR 250,000	Volkswagen Leasing GmbH, 1.500%, 19/06/26	239,193	0.09	EUR 200,000	Bank of Ireland Group PLC, 5.000%, 04/07/31	213,378	0.08
EUR 35,000	Volkswagen Leasing GmbH, 0.500%, 12/01/29	30,355	0.01	EUR 100,000	CCEP Finance Ireland DAC, 0.010%, 06/09/25	94,578	0.03
				EUR 100,000	CCEP Finance Ireland DAC, 0.500%, 06/09/29	86,605	0.03
				EUR 100,000	CCEP Finance Ireland DAC, 0.875%, 06/05/33	80,789	0.03
				EUR 100,000	CCEP Finance Ireland DAC, 1.500%, 06/05/41	74,163	0.03
				EUR 200,000	DXC Capital Funding DAC, 0.450%, 15/09/27	177,536	0.06
				EUR 100,000	Eaton Capital UnLtd Co, 0.577%, 08/03/30	86,341	0.03
				EUR 100,000	GE Capital European Funding Unlimited Co, 6.025%, 01/03/38	124,898	0.04

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.65% (continued)				Corporate Bonds - 98.65% (continued)			
Ireland (continued)				Italy (continued)			
EUR 100,000	Grenke Finance PLC, 0.625%, 09/01/25	95,718	0.03	EUR 100,000	FinecoBank Banca Fineco SpA, 4.625%, 23/02/29	101,961	0.04
EUR 200,000	Grenke Finance PLC, 7.875%, 06/04/27	215,774	0.08	EUR 250,000	Intesa Sanpaolo SpA, 1.625%, 21/04/25	243,932	0.09
EUR 100,000	Johnson Controls International PLC, 1.375%, 25/02/25	97,256	0.04	EUR 390,000	Intesa Sanpaolo SpA, 2.125%, 26/05/25	382,212	0.14
EUR 200,000	Johnson Controls International PLC, 4.250%, 23/05/35	211,998	0.08	EUR 370,000	Intesa Sanpaolo SpA, 0.625%, 24/02/26	347,815	0.13
EUR 100,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 0.375%, 15/09/27	90,266	0.03	EUR 200,000	Intesa Sanpaolo SpA, 4.750%, 06/09/27	207,320	0.07
EUR 200,000	Kerry Group Financial Services Unltd Co, 2.375%, 10/09/25	197,320	0.07	EUR 550,000	Intesa Sanpaolo SpA, 5.000%, 08/03/28	568,997	0.21
EUR 300,000	Smurfit Kappa Acquisitions ULC, 2.875%, 15/01/26	295,557	0.11	EUR 300,000	Intesa Sanpaolo SpA, 0.750%, 16/03/28	270,234	0.10
EUR 100,000	Smurfit Kappa Treasury ULC, 0.500%, 22/09/29	85,528	0.03	EUR 200,000	Intesa Sanpaolo SpA, 1.750%, 20/03/28	186,754	0.07
EUR 200,000	Smurfit Kappa Treasury ULC, 1.000%, 22/09/33	159,678	0.06	EUR 100,000	Intesa Sanpaolo SpA, 1.750%, 04/07/29	91,101	0.03
EUR 100,000	Vodafone International Financing DAC, 4.000%, 10/02/43	101,304	0.04	EUR 250,000	Intesa Sanpaolo SpA, 5.250%, 13/01/30	268,187	0.10
EUR 100,000	Zurich Finance Ireland Designated Activity Co, 1.875%, 17/09/50	87,037	0.03	EUR 300,000	Intesa Sanpaolo SpA, 5.625%, 08/03/33	323,061	0.12
Total Ireland		4,837,378	1.75	EUR 200,000	Intesa Sanpaolo SpA, 4.000%, perpetual	202,928	0.07
Italy				EUR 400,000	Intesa Sanpaolo SpA, 4.875%, perpetual	420,716	0.15
EUR 100,000	Aeroporti di Roma SpA, 1.625%, 02/02/29	91,772	0.03	EUR 200,000	Iren SpA, 1.500%, 24/10/27	188,828	0.07
EUR 280,000	Aeroporti di Roma SpA, 1.750%, 30/07/31	241,480	0.09	EUR 150,000	Italgas SpA, 1.625%, 19/01/27	143,468	0.05
EUR 300,000	Anima Holding SpA, 1.500%, 22/04/28	269,991	0.10	EUR 300,000	Italgas SpA, 4.125%, 08/06/32	310,218	0.11
EUR 100,000	Assicurazioni Generali SpA, 2.124%, 01/10/30	88,096	0.03	EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 1.625%, 07/01/25	97,709	0.03
EUR 250,000	Assicurazioni Generali SpA, 2.429%, 14/07/31	218,322	0.08	EUR 310,000	Mediobanca Banca di Credito Finanziario SpA, 1.125%, 15/07/25	298,387	0.11
EUR 100,000	Assicurazioni Generali SpA, 1.713%, 30/06/32	80,532	0.03	EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 0.875%, 15/01/26	95,140	0.03
EUR 200,000	Assicurazioni Generali SpA, 5.800%, 06/07/32	215,712	0.08	EUR 300,000	Mediobanca Banca di Credito Finanziario SpA, 1.000%, 08/09/27	276,459	0.10
EUR 400,000	Assicurazioni Generali SpA, 5.500%, 27/10/47	415,568	0.15	EUR 200,000	Terna - Rete Elettrica Nazionale, 1.000%, 10/04/26	190,790	0.07
EUR 150,000	Assicurazioni Generali SpA, 5.000%, 08/06/48	154,544	0.06	EUR 300,000	Terna - Rete Elettrica Nazionale, 0.375%, 23/06/29	259,020	0.09
EUR 100,000	ASTM SpA, 1.000%, 25/11/26	93,215	0.03	EUR 100,000	Terna - Rete Elettrica Nazionale, 0.750%, 24/07/32	81,514	0.03
EUR 100,000	ASTM SpA, 1.500%, 25/01/30	86,947	0.03	EUR 100,000	Terna - Rete Elettrica Nazionale, 3.875%, 24/07/33	103,104	0.04
EUR 240,000	ASTM SpA, 2.375%, 25/11/33	201,370	0.07	EUR 420,000	Unicredit SpA, 1.625%, 18/01/32	359,050	0.13
EUR 100,000	Azimut Holding SpA, 1.625%, 12/12/24	97,783	0.03	EUR 400,000	UniCredit SpA, 0.500%, 09/04/25	384,368	0.14
EUR 300,000	Banco BPM SpA, 0.875%, 15/07/26	281,259	0.10	EUR 250,000	UniCredit SpA, 1.200%, 20/01/26	242,655	0.09
EUR 100,000	Banco BPM SpA, 4.625%, 29/11/27	103,082	0.04	EUR 430,000	UniCredit SpA, 1.250%, 16/06/26	415,049	0.15
EUR 100,000	Covivio SA, 2.375%, 20/02/28	95,693	0.03	EUR 270,000	UniCredit SpA, 4.800%, 17/01/29	282,587	0.10
EUR 100,000	ERG SpA, 1.875%, 11/04/25	98,027	0.04	EUR 150,000	UniCredit SpA, 4.450%, 16/02/29	153,456	0.06
EUR 230,000	ERG SpA, 0.500%, 11/09/27	207,736	0.07	EUR 100,000	UniCredit SpA, 0.800%, 05/07/29	88,912	0.03
EUR 100,000	ERG SpA, 0.875%, 15/09/31	80,298	0.03				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.65% (continued)				Corporate Bonds - 98.65% (continued)			
Italy (continued)				Japan (continued)			
EUR 250,000	UniCredit SpA, 1.800%, 20/01/30	224,370	0.08	EUR 200,000	Takeda Pharmaceutical Co Ltd, 1.000%, 09/07/29	178,210	0.06
EUR 100,000	UniCredit SpA, 0.850%, 19/01/31	82,446	0.03	EUR 250,000	Takeda Pharmaceutical Co Ltd, 3.000%, 21/11/30	246,577	0.09
Total Italy		11,014,175	3.98	EUR 100,000	Takeda Pharmaceutical Co Ltd, 1.375%, 09/07/32	85,562	0.03
Japan				Total Japan		5,579,413	2.02
EUR 100,000	Asahi Group Holdings Ltd, 1.151%, 19/09/25	96,397	0.04	Jersey			
EUR 260,000	Asahi Group Holdings Ltd, 0.336%, 19/04/27	236,855	0.08	EUR 200,000	Aptiv PLC, 1.500%, 10/03/25	194,758	0.07
EUR 100,000	Asahi Group Holdings Ltd, 0.541%, 23/10/28	88,278	0.03	Total Jersey		194,758	0.07
EUR 360,000	East Japan Railway Co, 2.614%, 08/09/25	355,863	0.13	Liechtenstein			
EUR 100,000	East Japan Railway Co, 3.976%, 05/09/32	106,444	0.04	EUR 320,000	Swiss Life Finance I Ltd, 0.500%, 15/09/31	259,494	0.09
EUR 100,000	East Japan Railway Co, 1.104%, 15/09/39	72,099	0.03	Total Liechtenstein		259,494	0.09
EUR 170,000	East Japan Railway Co, 4.389%, 05/09/43	184,719	0.07	Luxembourg			
EUR 200,000	East Japan Railway Co, 4.110%, perpetual	211,260	0.08	EUR 200,000	Acef Holding SCA, 0.750%, 14/06/28	172,036	0.06
EUR 380,000	Mitsubishi ujf Financial Group Inc, 3.556%, perpetual	388,626	0.14	EUR 100,000	Acef Holding SCA, 1.250%, 26/04/30	80,179	0.03
EUR 100,000	Mizuho Financial Group Inc, 0.214%, 07/10/25	94,908	0.03	EUR 100,000	Aroundtown SA, 1.000%, 07/01/25	95,249	0.04
EUR 100,000	Mizuho Financial Group Inc, 0.184%, 13/04/26	93,264	0.03	EUR 300,000	Aroundtown SA, 0.625%, 09/07/25	277,314	0.10
EUR 380,000	Mizuho Financial Group Inc, 4.157%, 20/05/28	389,937	0.14	EUR 200,000	Aroundtown SA, 1.625%, 31/01/28	162,386	0.06
EUR 270,000	Mizuho Financial Group Inc, 0.797%, 15/04/30	229,022	0.08	EUR 100,000	Aroundtown SA, 1.625%, perpetual	32,272	0.01
EUR 100,000	Mizuho Financial Group Inc, 0.693%, 07/10/30	83,276	0.03	EUR 200,000	AXA Logistics Europe Master SCA, 0.875%, 15/11/29	167,064	0.06
EUR 390,000	Mizuho Financial Group Inc, 0.843%, 12/04/33	315,007	0.11	EUR 100,000	Becton Dickinson Euro Finance Sarl, 1.208%, 04/06/26	95,459	0.04
EUR 300,000	Mizuho Financial Group Inc, 0.470%, perpetual	259,095	0.09	EUR 150,000	Becton Dickinson Euro Finance Sarl, 0.334%, 13/08/28	132,087	0.05
EUR 200,000	Nidec Corp, 0.046%, 30/03/26	184,564	0.07	EUR 100,000	Becton Dickinson Euro Finance Sarl, 1.213%, 12/02/36	77,367	0.03
EUR 100,000	Nissan Motor Co Ltd, 2.652%, 17/03/26	97,609	0.04	EUR 410,000	Blackstone Property Partners Europe Holdings Sarl, 1.625%, 20/04/30	328,131	0.12
EUR 100,000	NTT Finance Corp, 0.010%, 03/03/25	95,980	0.04	EUR 100,000	CNH Industrial Finance Europe SA, 1.750%, 12/09/25	97,316	0.04
EUR 140,000	NTT Finance Corp, 0.082%, 13/12/25	131,883	0.05	EUR 100,000	CNH Industrial Finance Europe SA, 1.750%, 25/03/27	95,751	0.04
EUR 360,000	NTT Finance Corp, 0.399%, 13/12/28	319,774	0.12	EUR 100,000	CNH Industrial Finance Europe SA, 1.625%, 03/07/29	91,004	0.03
EUR 200,000	NTT Finance Corp, 0.342%, 03/03/30	172,070	0.06	EUR 310,000	CPI Property Group SA, 2.750%, 12/05/26	257,923	0.09
EUR 100,000	ORIX Corp, 4.477%, 01/06/28	105,032	0.04	EUR 150,000	CPI Property Group SA, 1.625%, 23/04/27	109,883	0.04
EUR 400,000	Sumitomo Mitsui Financial Group Inc, 1.546%, 15/06/26	383,524	0.14	EUR 10,000	CPI Property Group SA, 1.625%, 23/04/27	7,326	0.00
EUR 100,000	Sumitomo Mitsui Financial Group Inc, 0.632%, 23/10/29	85,559	0.03	EUR 270,000	Czech Gas Networks Investments Sarl, 0.450%, 08/09/29	223,601	0.08
EUR 200,000	Takeda Pharmaceutical Co Ltd, 2.250%, 21/11/26	195,404	0.07	EUR 200,000	DH Europe Finance II Sarl, 0.200%, 18/03/26	187,750	0.07
EUR 100,000	Takeda Pharmaceutical Co Ltd, 0.750%, 09/07/27	92,615	0.03	EUR 100,000	DH Europe Finance II Sarl, 0.450%, 18/03/28	90,336	0.03
				EUR 310,000	DH Europe Finance II Sarl, 0.750%, 18/09/31	261,283	0.09

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.65% (continued)				Corporate Bonds - 98.65% (continued)			
Luxembourg (continued)				Luxembourg (continued)			
EUR 120,000	DH Europe Finance II Sarl, 1.350%, 18/09/39	90,641	0.03	EUR 200,000	Richemont International Holding SA, 2.000%, 26/03/38	173,024	0.06
EUR 160,000	DH Europe Finance II Sarl, 1.800%, 18/09/49	116,261	0.04	EUR 370,000	Segro Capital Sarl, 1.250%, 23/03/26	353,801	0.13
EUR 230,000	Eurofins Scientific SE, 0.875%, 19/05/31	187,038	0.07	EUR 300,000	Segro Capital Sarl, 0.500%, 22/09/31	235,689	0.09
EUR 300,000	Grand City Properties SA, 1.375%, 03/08/26	276,456	0.10	EUR 240,000	SELP Finance Sarl, 1.500%, 20/11/25	230,885	0.08
EUR 200,000	Grand City Properties SA, 0.125%, 11/01/28	167,838	0.06	EUR 100,000	SES SA, 1.625%, 22/03/26	95,269	0.04
EUR 100,000	Helvetia Europe SA, 2.750%, 30/09/41	86,655	0.03	EUR 100,000	SES SA, 3.500%, 14/01/29	98,536	0.04
EUR 340,000	Highland Holdings Sarl, 0.318%, 15/12/26	313,694	0.11	EUR 100,000	Simon International Finance SCA, 1.250%, 13/05/25	96,501	0.04
EUR 200,000	John Deere Bank SA, 2.500%, 14/09/26	197,788	0.07	EUR 100,000	Swiss Re Finance Luxembourg SA, 2.534%, 30/04/50	92,631	0.03
EUR 100,000	John Deere Cash Management SARL, 2.200%, 02/04/32	94,401	0.03	EUR 300,000	Traton Finance Luxembourg SA, 0.125%, 24/03/25	286,839	0.10
EUR 300,000	Medtronic Global Holdings SCA, 0.250%, 02/07/25	286,254	0.10	EUR 200,000	Traton Finance Luxembourg SA, 0.750%, 24/03/29	173,894	0.06
EUR 100,000	Medtronic Global Holdings SCA, 0.010%, 15/10/25	94,515	0.03	EUR 300,000	Traton Finance Luxembourg SA, 1.250%, 24/03/33	240,579	0.09
EUR 175,000	Medtronic Global Holdings SCA, 1.125%, 07/03/27	165,419	0.06	EUR 100,000	Tyco Electronics Group SA, 0.010%, 14/02/25	96,203	0.04
EUR 200,000	Medtronic Global Holdings SCA, 0.375%, 15/10/28	177,908	0.06	EUR 100,000	Tyco Electronics Group SA, 0.010%, 16/02/29	86,416	0.03
EUR 150,000	Medtronic Global Holdings SCA, 3.000%, 15/10/28	150,398	0.05	EUR 100,000	Whirlpool Finance Luxembourg Sarl, 1.250%, 02/11/26	94,501	0.03
EUR 430,000	Medtronic Global Holdings SCA, 1.625%, 07/03/31	389,460	0.14	EUR 100,000	Whirlpool Finance Luxembourg Sarl, 1.100%, 09/11/27	92,213	0.03
EUR 150,000	Medtronic Global Holdings SCA, 1.000%, 02/07/31	129,663	0.05	Total Luxembourg		10,584,625	3.82
EUR 200,000	Medtronic Global Holdings SCA, 2.250%, 07/03/39	170,456	0.06	Mexico			
EUR 100,000	Medtronic Global Holdings SCA, 1.500%, 02/07/39	76,256	0.03	EUR 100,000	America Movil SAB de CV, 0.750%, 26/06/27	92,194	0.03
EUR 200,000	Medtronic Global Holdings SCA, 1.375%, 15/10/40	146,630	0.05	EUR 100,000	America Movil SAB de CV, 2.125%, 10/03/28	95,717	0.04
EUR 120,000	Novartis Finance SA, 1.125%, 30/09/27	114,517	0.04	Total Mexico		187,911	0.07
EUR 370,000	Novartis Finance SA, 0.010%, 23/09/28	327,346	0.12	Netherlands			
EUR 100,000	Novartis Finance SA, 1.375%, 14/08/30	91,880	0.03	EUR 100,000	ABB Finance BV, 0.010%, 19/01/30	84,209	0.03
EUR 265,000	Prologis International Funding II SA, 0.875%, 09/07/29	232,553	0.08	EUR 100,000	ABB Finance BV, 3.375%, 16/01/31	102,554	0.04
EUR 110,000	Prologis International Funding II SA, 3.125%, 01/06/31	106,229	0.04	EUR 120,000	ABN AMRO Bank NV, 1.000%, 16/04/25	116,476	0.04
EUR 295,000	Prologis International Funding II SA, 1.625%, 17/06/32	247,018	0.09	EUR 370,000	ABN AMRO Bank NV, 0.875%, 22/04/25	357,746	0.13
EUR 325,000	Prologis International Funding II SA, 0.750%, 23/03/33	247,838	0.09	EUR 250,000	ABN AMRO Bank NV, 0.500%, 15/04/26	236,595	0.09
EUR 100,000	Richemont International Holding SA, 1.000%, 26/03/26	95,872	0.04	EUR 200,000	ABN AMRO Bank NV, 3.875%, 21/12/26	204,074	0.07
EUR 200,000	Richemont International Holding SA, 1.500%, 26/03/30	184,980	0.07	EUR 400,000	ABN AMRO Bank NV, 2.375%, 01/06/27	389,336	0.14
EUR 150,000	Richemont International Holding SA, 1.125%, 26/05/32	129,963	0.05	EUR 100,000	ABN AMRO Bank NV, 4.000%, 16/01/28	102,548	0.04
				EUR 100,000	ABN AMRO Bank NV, 4.375%, 20/10/28	103,692	0.04
				EUR 200,000	ABN AMRO Bank NV, 0.500%, 23/09/29	169,942	0.06

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.65% <i>(continued)</i>				Corporate Bonds - 98.65% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 300,000	ABN AMRO Bank NV, 4.250%, 21/02/30	311,430	0.11	EUR 100,000	BMW Finance NV, 0.375%, 24/09/27	92,187	0.03
EUR 200,000	ABN AMRO Bank NV, 3.000%, 01/06/32	195,128	0.07	EUR 200,000	BMW Finance NV, 1.125%, 10/01/28	187,284	0.07
EUR 400,000	ABN AMRO Bank NV, 5.125%, 22/02/33	411,464	0.15	EUR 200,000	BMW Finance NV, 1.500%, 06/02/29	187,036	0.07
EUR 200,000	ABN AMRO Bank NV, 5.500%, 21/09/33	209,262	0.08	EUR 140,000	BMW Finance NV, 0.875%, 14/01/32	121,962	0.04
EUR 200,000	ABN AMRO Bank NV, 4.500%, 21/11/34	214,616	0.08	EUR 60,000	BMW Finance NV, 0.200%, 11/01/33	47,260	0.02
EUR 300,000	ABN AMRO BANK NV, 1.250%, 28/05/25	290,826	0.11	EUR 100,000	BMW Finance NV, 4.125%, 04/10/33	107,693	0.04
EUR 200,000	ABN AMRO BANK NV, 1.250%, 20/01/34	161,886	0.06	EUR 200,000	BMW Finance NV, 3.250%, perpetual	201,734	0.07
EUR 100,000	Adecco International Financial Services BV, 1.000%, 02/12/24	97,526	0.04	EUR 100,000	BMW Finance NV, 3.625%, perpetual	103,997	0.04
EUR 200,000	Adecco International Financial Services BV, 0.125%, 21/09/28	177,206	0.06	EUR 200,000	Brenntag Finance BV, 1.125%, 27/09/25	192,634	0.07
EUR 150,000	Adecco International Financial Services BV, 0.500%, 21/09/31	124,597	0.05	EUR 270,000	Coca-Cola HBC Finance BV, 1.625%, 14/05/31	242,784	0.09
EUR 100,000	Akzo Nobel NV, 1.125%, 08/04/26	95,944	0.03	EUR 300,000	Coloplast Finance BV, 2.250%, 19/05/27	291,135	0.11
EUR 100,000	Akzo Nobel NV, 1.625%, 14/04/30	90,360	0.03	EUR 200,000	Cooperatieve Rabobank UA, 0.250%, 30/10/26	186,366	0.07
EUR 200,000	Akzo Nobel NV, 2.000%, 28/03/32	179,474	0.07	EUR 480,000	CTP NV, 0.875%, 20/01/26	445,066	0.16
EUR 100,000	Allianz Finance II BV, 0.875%, 15/01/26	96,119	0.03	EUR 290,000	CTP NV, 0.750%, 18/02/27	258,210	0.09
EUR 300,000	Allianz Finance II BV, 0.010%, 22/11/26	278,370	0.10	EUR 310,000	CTP NV, 1.250%, 21/06/29	256,017	0.09
EUR 100,000	Allianz Finance II BV, 0.500%, 14/01/31	86,257	0.03	EUR 100,000	CTP NV, 1.500%, 27/09/31	77,795	0.03
EUR 200,000	Allianz Finance II BV, 0.500%, 22/11/33	160,754	0.06	EUR 250,000	Deutsche Telekom International Finance BV, 0.625%, 13/12/24	243,257	0.09
EUR 200,000	American Medical Systems Europe BV, 1.375%, 08/03/28	187,184	0.07	EUR 100,000	Deutsche Telekom International Finance BV, 1.375%, 01/12/25	97,263	0.04
EUR 100,000	American Medical Systems Europe BV, 1.625%, 08/03/31	90,365	0.03	EUR 150,000	Deutsche Telekom International Finance BV, 1.375%, 30/01/27	144,217	0.05
EUR 200,000	ASML Holding NV, 3.500%, 06/12/25	201,592	0.07	EUR 100,000	Deutsche Telekom International Finance BV, 3.250%, 17/01/28	102,825	0.04
EUR 190,000	ASML Holding NV, 1.625%, 28/05/27	182,541	0.07	EUR 200,000	Deutsche Telekom International Finance BV, 1.500%, 03/04/28	189,754	0.07
EUR 100,000	ASML Holding NV, 0.625%, 07/05/29	89,488	0.03	EUR 100,000	Deutsche Telekom International Finance BV, 2.000%, 01/12/29	96,785	0.04
EUR 100,000	ASML Holding NV, 0.250%, 25/02/30	85,866	0.03	EUR 100,000	Deutsche Telekom International Finance BV, 7.500%, 24/01/33	134,302	0.05
EUR 100,000	ASR Nederland NV, 3.625%, 12/12/28	101,472	0.04	EUR 145,000	Diageo Capital BV, 0.125%, 28/09/28	127,725	0.05
EUR 170,000	ASR Nederland NV, 3.375%, 02/05/49	157,656	0.06	EUR 100,000	Diageo Capital BV, 1.500%, 08/06/29	93,095	0.03
EUR 100,000	BMW Finance NV, 0.500%, 22/02/25	96,650	0.04	EUR 100,000	Diageo Capital BV, 1.875%, 08/06/34	88,758	0.03
EUR 200,000	BMW Finance NV, 1.000%, 29/08/25	193,318	0.07	EUR 200,000	Digital Dutch Finco BV, 0.625%, 15/07/25	189,468	0.07
EUR 50,000	BMW Finance NV, 0.010%, 11/01/26	47,200	0.02	EUR 200,000	Digital Dutch Finco BV, 1.500%, 15/03/30	174,060	0.06
EUR 250,000	BMW Finance NV, 1.125%, 22/05/26	239,662	0.09	EUR 300,000	Digital Dutch Finco BV, 1.000%, 15/01/32	238,947	0.09
EUR 100,000	BMW Finance NV, 0.375%, 14/01/27	93,316	0.03	EUR 150,000	Digital Intrepid Holding BV, 0.625%, 15/07/31	117,679	0.04
				EUR 100,000	DSM BV, 0.750%, 28/09/26	95,028	0.03

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.65% <i>(continued)</i>				Corporate Bonds - 98.65% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 100,000	DSM BV, 0.250%, 23/06/28	90,013	0.03	EUR 100,000	Ing Groep NV, 1.750%, 16/02/31	89,378	0.03
EUR 70,000	DSM BV, 0.625%, 23/06/32	57,803	0.02	EUR 200,000	ING Groep NV, 2.125%, 10/01/26	195,894	0.07
EUR 130,000	DSV Finance BV, 0.500%, 03/03/31	108,700	0.04	EUR 400,000	ING Groep NV, 2.125%, 23/05/26	391,352	0.14
EUR 200,000	DSV Finance BV, 0.750%, 05/07/33	159,592	0.06	EUR 100,000	ING Groep NV, 1.250%, 16/02/27	95,107	0.03
EUR 100,000	E.ON International Finance BV, 1.000%, 13/04/25	96,970	0.04	EUR 300,000	ING Groep NV, 4.875%, 14/11/27	311,142	0.11
EUR 220,000	E.ON International Finance BV, 1.625%, 30/05/26	213,730	0.08	EUR 200,000	ING Groep NV, 1.375%, 11/01/28	188,150	0.07
EUR 200,000	E.ON International Finance BV, 1.250%, 19/10/27	188,048	0.07	EUR 400,000	ING Groep NV, 2.000%, 20/09/28	380,224	0.14
EUR 150,000	E.ON International Finance BV, 5.750%, 14/02/33	178,675	0.06	EUR 100,000	ING Groep NV, 0.375%, 29/09/28	88,767	0.03
EUR 400,000	Edp Finance BV, 1.875%, 21/09/29	373,540	0.14	EUR 100,000	ING Groep NV, 0.250%, 01/02/30	84,329	0.03
EUR 340,000	EDP Finance BV, 1.875%, 13/10/25	332,296	0.12	EUR 300,000	ING Groep NV, 2.000%, 22/03/30	290,115	0.11
EUR 190,000	EDP Finance BV, 0.375%, 16/09/26	177,027	0.06	EUR 500,000	ING Groep NV, 2.500%, 15/11/30	478,695	0.17
EUR 100,000	EDP Finance BV, 3.875%, 11/03/30	103,447	0.04	EUR 300,000	ING Groep NV, 0.875%, 29/11/30	256,176	0.09
EUR 400,000	Enel Finance International NV, 1.500%, 21/07/25	388,560	0.14	EUR 500,000	ING Groep NV, 2.125%, 26/05/31	476,990	0.17
EUR 240,000	Enel Finance International NV, 1.125%, 16/09/26	228,190	0.08	EUR 200,000	ING Groep NV, 4.125%, 24/08/33	200,670	0.07
EUR 100,000	Euronext NV, 1.125%, 12/06/29	91,307	0.03	EUR 100,000	ING Groep NV, 0.250%, perpetual	86,774	0.03
EUR 350,000	Euronext NV, 1.500%, 17/05/41	262,913	0.10	EUR 200,000	ING Groep NV, 4.500%, perpetual	206,126	0.07
EUR 100,000	Givaudan Finance Europe BV, 1.000%, 22/04/27	94,869	0.03	EUR 200,000	ING Groep NV, 4.750%, perpetual	212,778	0.08
EUR 100,000	Givaudan Finance Europe BV, 1.625%, 22/04/32	89,342	0.03	EUR 100,000	ISS Finance BV, 1.250%, 07/07/25	96,214	0.04
EUR 200,000	Global Switch Finance BV, 1.375%, 07/10/30	180,704	0.07	EUR 100,000	Koninklijke Ahold Delhaize NV, 1.125%, 19/03/26	96,350	0.04
EUR 300,000	H&M Finance BV, 4.875%, 25/10/31	320,499	0.12	EUR 200,000	Koninklijke Ahold Delhaize NV, 3.500%, 04/04/28	204,154	0.07
EUR 100,000	Heineken NV, 1.625%, 30/03/25	97,885	0.04	EUR 200,000	Koninklijke Ahold Delhaize NV, 0.375%, 18/03/30	169,340	0.06
EUR 100,000	Heineken NV, 1.000%, 04/05/26	95,389	0.03	EUR 100,000	Koninklijke KPN NV, 0.625%, 09/04/25	96,428	0.04
EUR 260,000	Heineken NV, 1.250%, 17/03/27	245,864	0.09	EUR 100,000	Koninklijke KPN NV, 1.125%, 11/09/28	92,282	0.03
EUR 100,000	Heineken NV, 1.500%, 03/10/29	92,376	0.03	EUR 200,000	Koninklijke KPN NV, 3.875%, 03/07/31	207,378	0.08
EUR 250,000	Heineken NV, 2.250%, 30/03/30	239,680	0.09	EUR 100,000	Koninklijke Philips NV, 0.500%, 22/05/26	93,234	0.03
EUR 100,000	Heineken NV, 1.750%, 17/03/31	91,699	0.03	EUR 200,000	Koninklijke Philips NV, 2.000%, 30/03/30	181,862	0.07
EUR 200,000	Heineken NV, 4.125%, 23/03/35	214,412	0.08	EUR 100,000	Koninklijke Philips NV, 4.250%, 08/09/31	102,397	0.04
EUR 100,000	Heineken NV, 1.750%, 07/05/40	80,425	0.03	EUR 100,000	Koninklijke Philips NV, 2.625%, 05/05/33	89,693	0.03
EUR 300,000	Iberdrola International BV, 0.375%, 15/09/25	286,716	0.10	EUR 200,000	LeasePlan Corp NV, 3.500%, 09/04/25	199,846	0.07
EUR 500,000	Iberdrola International BV, 1.125%, 21/04/26	481,925	0.17	EUR 300,000	LeasePlan Corp NV, 0.250%, 23/02/26	279,531	0.10
EUR 300,000	Iberdrola International BV, 1.450%, perpetual	273,078	0.10	EUR 200,000	LeasePlan Corp NV, 0.250%, 07/09/26	183,724	0.07
EUR 400,000	Iberdrola International BV, 1.825%, perpetual	340,564	0.12	EUR 100,000	Lseg Netherlands BV, 0.010%, 06/04/25	95,852	0.03
EUR 400,000	Iberdrola International BV, 3.250%, perpetual	394,892	0.14	EUR 200,000	Lseg Netherlands BV, 0.250%, 06/04/28	178,294	0.06
EUR 140,000	IMCD NV, 2.125%, 31/03/27	133,790	0.05	EUR 100,000	Lseg Netherlands BV, 0.750%, 06/04/33	80,399	0.03
EUR 160,000	IMCD NV, 4.875%, 18/09/28	167,707	0.06	EUR 100,000	Mercedes-Benz International Finance BV, 3.625%, 16/12/24	99,828	0.04
				EUR 150,000	Mercedes-Benz International Finance BV, 1.000%, 11/11/25	143,964	0.05
				EUR 100,000	Mercedes-Benz International Finance BV, 1.375%, 26/06/26	96,057	0.03

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.65% <i>(continued)</i>				Corporate Bonds - 98.65% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 100,000	Mercedes-Benz International Finance BV, 1.500%, 09/02/27	96,094	0.03	EUR 100,000	Ren Finance BV, 0.500%, 16/04/29	87,698	0.03
EUR 250,000	Mercedes-Benz International Finance BV, 0.625%, 06/05/27	232,752	0.08	EUR 100,000	Roche Finance Europe BV, 3.312%, 04/12/27	102,354	0.04
EUR 400,000	Mercedes-Benz International Finance BV, 3.500%, perpetual	404,252	0.15	EUR 200,000	Roche Finance Europe BV, 3.204%, 27/08/29	205,278	0.07
EUR 350,000	Mercedes-Benz International Finance BV, 3.700%, perpetual	365,827	0.13	EUR 100,000	Roche Finance Europe BV, 3.586%, 04/12/36	105,765	0.04
EUR 125,000	Mondelez International Holdings Netherlands BV, 0.010%, 22/09/26	115,662	0.04	EUR 100,000	Sagax Euro Mtn NL BV, 1.000%, 17/05/29	81,752	0.03
EUR 450,000	Mondelez International Holdings Netherlands BV, 0.250%, 09/09/29	387,616	0.14	EUR 100,000	Sartorius Finance BV, 4.375%, 14/09/29	103,615	0.04
EUR 100,000	Mondelez International Holdings Netherlands BV, 0.875%, 01/10/31	84,775	0.03	EUR 100,000	Sartorius Finance BV, 4.500%, 14/09/32	104,142	0.04
EUR 100,000	Mondelez International Holdings Netherlands BV, 0.625%, 09/09/32	80,720	0.03	EUR 100,000	Sartorius Finance BV, 4.875%, 14/09/35	105,440	0.04
EUR 150,000	Mondelez International Holdings Netherlands BV, 1.250%, 09/09/41	106,232	0.04	EUR 300,000	Siemens Energy Finance BV, 4.250%, 05/04/29	292,137	0.11
EUR 300,000	Nationale-Nederlanden Bank NV Netherlands, 0.500%, 21/09/28	264,630	0.10	EUR 300,000	Siemens Energy Finance BV, 4.000%, perpetual	296,040	0.11
EUR 300,000	Naturgy Finance BV, 0.875%, 15/05/25	289,224	0.10	EUR 200,000	Siemens Financieringsmaatschappij NV, 2.250%, 10/03/25	197,358	0.07
EUR 300,000	Ne Property BV, 2.000%, 20/01/30	241,668	0.09	EUR 100,000	Siemens Financieringsmaatschappij NV, 0.010%, 20/02/26	94,211	0.03
EUR 100,000	NE Property BV, 3.375%, 14/07/27	94,194	0.03	EUR 100,000	Siemens Financieringsmaatschappij NV, 0.375%, 05/06/26	94,336	0.03
EUR 400,000	Nibc Bank Nv, 0.250%, 09/09/26	365,812	0.13	EUR 100,000	Siemens Financieringsmaatschappij NV, 0.375%, 05/06/26	186,944	0.07
EUR 100,000	NIBC Bank NV, 0.875%, 08/07/25	95,626	0.03	EUR 200,000	Siemens Financieringsmaatschappij NV, 0.900%, 28/02/28	186,944	0.07
EUR 100,000	NIBC Bank NV, 0.875%, 24/06/27	91,077	0.03	EUR 100,000	Siemens Financieringsmaatschappij NV, 2.875%, 10/03/28	101,136	0.04
EUR 250,000	NN Group NV, 6.000%, 03/11/43	266,480	0.10	EUR 200,000	Siemens Financieringsmaatschappij NV, 0.250%, 20/02/29	176,636	0.06
EUR 310,000	NN Group NV, 4.625%, 13/01/48	310,651	0.11	EUR 100,000	Siemens Financieringsmaatschappij NV, 1.375%, 06/09/30	91,769	0.03
EUR 200,000	NN Group NV, 4.500%, perpetual	199,210	0.07	EUR 370,000	Siemens Financieringsmaatschappij NV, 1.250%, 28/02/31	334,336	0.12
EUR 200,000	Novo Nordisk Finance Netherlands BV, 1.375%, 31/03/30	185,888	0.07	EUR 200,000	Siemens Financieringsmaatschappij NV, 0.500%, 20/02/32	165,616	0.06
EUR 270,000	PACCAR Financial Europe BV, 0.010%, 01/03/26	252,301	0.09	EUR 300,000	Siemens Financieringsmaatschappij NV, 0.500%, 05/09/34	233,310	0.08
EUR 100,000	PACCAR Financial Europe BV, 3.375%, perpetual	100,974	0.04	EUR 100,000	Siemens Financieringsmaatschappij NV, 3.500%, 24/02/36	103,445	0.04
EUR 100,000	PostNL NV, 0.625%, 23/09/26	92,582	0.03	EUR 350,000	Siemens Financieringsmaatschappij NV, 1.750%, 28/02/39	290,115	0.11
EUR 100,000	Prosus NV, 1.539%, 03/08/28	86,264	0.03	EUR 140,000	Signify NV, 2.375%, 11/05/27	135,765	0.05
EUR 200,000	Prosus NV, 1.288%, 13/07/29	162,484	0.06	EUR 100,000	Sika Capital BV, 3.750%, 03/11/26	101,656	0.04
EUR 100,000	Prosus NV, 2.031%, 03/08/32	76,660	0.03				
EUR 150,000	Prosus NV, 1.985%, 13/07/33	110,811	0.04				
EUR 100,000	Prosus NV, 2.778%, 19/01/34	77,963	0.03				
EUR 100,000	Reckitt Benckiser Treasury Services Nederland BV, 0.375%, 19/05/26	94,308	0.03				
EUR 250,000	Reckitt Benckiser Treasury Services Nederland BV, 0.750%, 19/05/30	219,000	0.08				
EUR 150,000	RELX Finance BV, 1.375%, 12/05/26	144,915	0.05				
EUR 100,000	RELX Finance BV, 1.500%, 13/05/27	95,732	0.03				
EUR 100,000	RELX Finance BV, 0.500%, 10/03/28	90,687	0.03				
EUR 100,000	Ren Finance BV, 1.750%, 18/01/28	94,844	0.03				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.65% <i>(continued)</i>				Corporate Bonds - 98.65% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 100,000	Sika Capital BV, 0.875%, 29/04/27	93,451	0.03	EUR 400,000	Volkswagen International Finance NV, 1.875%, 30/03/27	382,328	0.14
EUR 100,000	Sika Capital BV, 1.500%, 29/04/31	90,017	0.03	EUR 200,000	Volkswagen International Finance NV, 3.750%, 28/09/27	202,876	0.07
EUR 100,000	Stellantis NV, 3.875%, 05/01/26	100,851	0.04	EUR 200,000	Volkswagen International Finance NV, 4.250%, 15/02/28	206,448	0.07
EUR 150,000	Stellantis NV, 0.625%, 30/03/27	138,225	0.05	EUR 400,000	Volkswagen International Finance NV, 0.875%, 22/09/28	357,968	0.13
EUR 100,000	Stellantis NV, 4.500%, 07/07/28	105,282	0.04	EUR 100,000	Volkswagen International Finance NV, 1.625%, 16/01/30	90,439	0.03
EUR 100,000	Stellantis NV, 0.750%, 18/01/29	88,858	0.03	EUR 400,000	Volkswagen International Finance NV, 4.375%, 15/05/30	391,314	0.15
EUR 400,000	Stellantis NV, 4.375%, 14/03/30	422,484	0.15	EUR 200,000	Volkswagen International Finance NV, 3.250%, 18/11/30	197,852	0.07
EUR 150,000	Stellantis NV, 4.250%, 16/06/31	155,634	0.06	EUR 400,000	Volkswagen International Finance NV, 1.250%, 23/09/32	332,864	0.12
EUR 150,000	Stellantis NV, 2.750%, 01/04/32	140,292	0.05	EUR 100,000	Volkswagen International Finance NV, 3.300%, 22/03/33	98,629	0.04
EUR 300,000	Stellantis NV, 1.250%, 20/06/33	241,662	0.09	EUR 100,000	Volkswagen International Finance NV, 4.125%, 16/11/38	103,530	0.04
EUR 50,000	Telefonica Europe BV, 5.875%, 14/02/33	60,033	0.02	EUR 150,000	Volkswagen International Finance NV, 4.625%, perpetual	148,729	0.05
EUR 100,000	Thermo Fisher Scientific Finance I BV, 0.010%, 18/11/25	94,354	0.03	EUR 100,000	Volkswagen International Finance NV, 3.748%, perpetual	93,666	0.03
EUR 300,000	Thermo Fisher Scientific Finance I BV, 0.800%, 18/10/30	260,373	0.09	EUR 200,000	Volkswagen International Finance NV, 3.875%, perpetual	190,544	0.07
EUR 400,000	Thermo Fisher Scientific Finance I BV, 1.125%, 18/10/33	332,160	0.12	EUR 300,000	Volkswagen International Finance NV, 4.625%, perpetual	290,646	0.11
EUR 150,000	Toyota Motor Finance Netherlands BV, 0.010%, 27/10/25	141,624	0.05	EUR 300,000	Volkswagen International Finance NV, 7.500%, perpetual	326,223	0.12
EUR 100,000	Toyota Motor Finance Netherlands BV, 4.000%, 02/04/27	103,058	0.04	EUR 200,000	Volkswagen International Finance NV, 7.875%, perpetual	225,048	0.08
EUR 100,000	Unilever Finance Netherlands BV, 1.250%, 25/03/25	97,502	0.04	EUR 200,000	Volkswagen International Finance NV, 3.500%, perpetual	194,516	0.07
EUR 270,000	Unilever Finance Netherlands BV, 0.875%, 31/07/25	260,893	0.09	EUR 300,000	Volkswagen International Finance NV, 3.875%, perpetual	274,860	0.10
EUR 100,000	Unilever Finance Netherlands BV, 0.750%, 28/02/26	95,555	0.03	EUR 200,000	Vonovia Finance BV, 1.250%, 06/12/24	194,876	0.07
EUR 100,000	Unilever Finance Netherlands BV, 1.125%, 12/02/27	95,178	0.03	EUR 400,000	Vonovia Finance BV, 1.500%, 10/06/26	381,548	0.14
EUR 200,000	Unilever Finance Netherlands BV, 1.000%, 14/02/27	189,624	0.07	EUR 300,000	Vonovia Finance BV, 1.500%, 14/01/28	274,761	0.10
EUR 270,000	Unilever Finance Netherlands BV, 1.750%, 25/03/30	253,357	0.09	EUR 300,000	Vonovia Finance BV, 2.125%, 22/03/30	268,512	0.10
EUR 100,000	Unilever Finance Netherlands BV, 1.375%, 04/09/30	91,296	0.03	EUR 100,000	Vonovia Finance BV, 1.125%, 14/09/34	74,573	0.03
EUR 100,000	Universal Music Group NV, 4.000%, 13/06/31	104,507	0.04	EUR 100,000	Vonovia Finance BV, 1.000%, 28/01/41	59,636	0.02
EUR 100,000	Universal Music Group NV, 3.750%, 30/06/32	103,001	0.04	EUR 320,000	Wabtec Transportation Netherlands BV, 1.250%, 03/12/27	294,861	0.11
EUR 100,000	Upjohn Finance BV, 1.362%, 23/06/27	92,842	0.03	EUR 100,000	Wolters Kluwer NV, 1.500%, 22/03/27	95,573	0.03
EUR 240,000	Upjohn Finance BV, 1.908%, 23/06/32	201,554	0.07	EUR 100,000	Wolters Kluwer NV, 0.750%, 03/07/30	86,825	0.03
EUR 100,000	Utah Acquisition Sub Inc, 3.125%, 22/11/28	97,401	0.04				
EUR 200,000	Vesteda Finance BV, 1.500%, 24/05/27	188,596	0.07				
EUR 200,000	Vesteda Finance BV, 0.750%, 18/10/31	160,502	0.06				
EUR 200,000	Via Outlets BV, 1.750%, 15/11/28	177,644	0.06				
EUR 300,000	Volkswagen International Finance NV, 4.125%, 15/11/25	303,732	0.11				
EUR 200,000	Volkswagen International Finance NV, 3.875%, 29/03/26	201,480	0.07				
				Total Netherlands		46,630,581	16.85

Schedule of Investments (continued) as at 31 December 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.65% (continued)				Corporate Bonds - 98.65% (continued)			
New Zealand				Spain			
EUR 200,000	ASB Bank Ltd, 4.500%, 16/03/27	206,460	0.07	EUR 100,000	Abanca Corp Bancaria SA, 0.500%, 08/09/27	91,279	0.03
EUR 110,000	ASB Bank Ltd, 0.250%, 08/09/28	95,886	0.04	EUR 200,000	Abanca Corp Bancaria SA, 5.250%, 14/09/28	207,370	0.08
EUR 100,000	ASB Bank Ltd, 0.500%, 24/09/29	86,187	0.03	EUR 200,000	Acciona Energia Financiacion Filiales SA, 0.375%, 07/10/27	179,238	0.06
Total New Zealand		388,533	0.14	EUR 200,000	Acciona Energia Financiacion Filiales SA, 3.750%, 25/04/30	98,714	0.04
Norway				EUR 200,000	Acciona Energia Financiacion Filiales SA, 1.375%, 26/01/32	167,634	0.06
EUR 130,000	DNB Bank ASA, 3.625%, 16/02/27	130,409	0.05	EUR 400,000	ACS Servicios Comunicaciones y Energia SA, 1.875%, 20/04/26	387,152	0.14
EUR 880,000	DNB Bank ASA, 3.125%, 21/09/27	877,202	0.32	EUR 200,000	Amadeus IT Group SA, 2.875%, 20/05/27	198,250	0.07
EUR 330,000	DNB Bank ASA, 0.375%, 18/01/28	302,379	0.11	EUR 100,000	Amadeus IT Group SA, 1.875%, 24/09/28	95,394	0.03
EUR 200,000	DNB Bank ASA, 4.500%, 19/07/28	206,686	0.07	EUR 500,000	Banco Bilbao Vizcaya Argentaria SA, 1.375%, 14/05/25	485,035	0.18
EUR 220,000	DNB Bank ASA, 0.250%, 23/02/29	192,973	0.07	EUR 200,000	Banco Bilbao Vizcaya Argentaria SA, 0.750%, 04/06/25	192,762	0.07
EUR 100,000	DNB Bank ASA, 5.000%, 13/09/33	104,100	0.04	EUR 300,000	Banco Bilbao Vizcaya Argentaria SA, 1.000%, 21/06/26	284,931	0.10
EUR 250,000	DNB Bank ASA, 4.000%, perpetual	257,667	0.09	EUR 400,000	Banco Bilbao Vizcaya Argentaria SA, 3.500%, 10/02/27	400,444	0.14
EUR 100,000	Santander Consumer Bank AS, 0.500%, 11/08/25	95,068	0.03	EUR 400,000	Banco Bilbao Vizcaya Argentaria SA, 0.125%, 24/03/27	372,468	0.13
EUR 100,000	Santander Consumer Bank AS, 0.125%, perpetual	92,658	0.03	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 4.625%, 13/01/31	104,892	0.04
EUR 200,000	Sparebank 1 Oestlandet, 1.750%, 27/04/27	190,204	0.07	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 5.750%, 15/09/33	105,169	0.04
EUR 200,000	Sparebank 1 Oestlandet, 0.125%, 03/03/28	175,750	0.06	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 4.125%, perpetual	100,638	0.04
EUR 330,000	SpareBank 1 SMN, 0.010%, 18/02/28	289,826	0.11	EUR 200,000	BanCo Bilbao Vizcaya Argentaria SA, 4.375%, 14/10/29	212,436	0.08
EUR 200,000	SpareBank 1 SR-Bank ASA, 2.875%, 20/09/25	198,180	0.07	EUR 200,000	Banco de Sabadell SA, 1.125%, 11/03/27	189,810	0.06
EUR 490,000	SpareBank 1 SR-Bank ASA, 0.250%, 09/11/26	450,261	0.16	EUR 100,000	Banco de Sabadell SA, 5.000%, 07/06/29	105,112	0.04
EUR 290,000	SpareBank 1 SR-Bank ASA, 0.375%, 15/07/27	265,756	0.10	EUR 200,000	Banco De SABadell SA, 0.875%, 22/07/25	192,480	0.07
EUR 100,000	Storebrand Livsforsikring AS, 1.875%, 30/09/51	79,675	0.03	EUR 100,000	Banco Santander SA, 1.125%, 17/01/25	97,296	0.04
Total Norway		3,908,794	1.41	EUR 400,000	Banco Santander SA, 2.500%, 18/03/25	394,480	0.14
Poland				EUR 100,000	Banco Santander SA, 1.375%, 05/01/26	95,915	0.03
EUR 200,000	ORLEN SA, 1.125%, 27/05/28	180,380	0.06	EUR 100,000	Banco Santander SA, 3.250%, 04/04/26	99,373	0.04
Total Poland		180,380	0.06	EUR 300,000	Banco Santander SA, 0.300%, 04/10/26	278,715	0.10
Portugal				EUR 400,000	Banco Santander SA, 0.500%, 04/02/27	367,016	0.13
EUR 200,000	Banco Comercial Portugues SA, 1.125%, 12/02/27	189,064	0.07	EUR 100,000	Banco Santander SA, 0.500%, 24/03/27	93,325	0.03
EUR 100,000	EDP - Energias de Portugal SA, 1.625%, 15/04/27	95,685	0.03	EUR 400,000	Banco Santander SA, 1.125%, 23/06/27	373,300	0.14
EUR 200,000	EDP - Energias de Portugal SA, 3.875%, 26/06/28	205,540	0.07	EUR 100,000	Banco Santander SA, 4.625%, 18/10/27	102,453	0.04
EUR 200,000	Floene Energias SA, 4.875%, 03/07/28	207,404	0.08				
Total Portugal		697,693	0.25				
Romania							
EUR 100,000	Banca Comerciala Romana SA, 7.625%, perpetual	105,584	0.04				
Total Romania		105,584	0.04				
Slovakia							
EUR 300,000	Tatra Banka as, 0.500%, 23/04/28	254,997	0.09				
Total Slovakia		254,997	0.09				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.65% <i>(continued)</i>				Corporate Bonds - 98.65% <i>(continued)</i>			
Spain <i>(continued)</i>				Spain <i>(continued)</i>			
EUR 500,000	Banco Santander SA, 0.200%, 11/02/28	442,190	0.16	EUR 200,000	Mapfre SA, 1.625%, 19/05/26	195,654	0.07
EUR 300,000	Banco Santander SA, 0.625%, 24/06/29	265,611	0.10	EUR 100,000	Mapfre SA, 4.375%, 31/03/47	98,550	0.04
EUR 100,000	Banco Santander SA, 4.250%, 12/06/30	104,489	0.04	EUR 200,000	Merlin Properties Socimi SA, 2.375%, 13/07/27	192,506	0.07
EUR 100,000	Banco Santander SA, 1.625%, 22/10/30	86,133	0.03	EUR 100,000	Merlin Properties Socimi SA, 1.375%, 01/06/30	84,780	0.03
EUR 400,000	Banco Santander SA, 4.875%, 18/10/31	425,924	0.15	EUR 200,000	Red Electrica Financiaciones SAU, 0.375%, 24/07/28	180,888	0.07
EUR 300,000	Banco Santander SA, 1.000%, 04/11/31	256,905	0.09	EUR 500,000	Red Electrica Financiaciones SAU, 0.500%, 24/05/33	409,850	0.15
EUR 200,000	Banco Santander SA, 5.750%, perpetual	209,714	0.08	EUR 200,000	Santander Consumer Finance SA, 0.375%, 17/01/25	193,394	0.07
EUR 400,000	Bankinter SA, 0.875%, 08/07/26	376,220	0.14	EUR 100,000	Santander Consumer Finance SA, 0.010%, 23/02/26	93,304	0.03
EUR 100,000	Bankinter SA, 0.625%, 06/10/27	91,016	0.03	EUR 300,000	Santander Consumer Finance SA, 0.500%, 14/11/26	277,422	0.10
EUR 200,000	CaixaBank SA, 0.375%, 03/02/25	193,104	0.07	EUR 100,000	Telefonica Emisiones SA, 1.528%, 17/01/25	97,841	0.04
EUR 100,000	CaixaBank SA, 1.375%, 19/06/26	94,968	0.03	EUR 100,000	Telefonica Emisiones SA, 1.495%, 11/09/25	97,176	0.04
EUR 200,000	CaixaBank SA, 0.750%, 09/07/26	187,902	0.07	EUR 100,000	Telefonica Emisiones SA, 1.460%, 13/04/26	96,511	0.03
EUR 400,000	CaixaBank SA, 0.750%, 10/07/26	384,412	0.14	EUR 300,000	Telefonica Emisiones SA, 1.447%, 22/01/27	286,164	0.10
EUR 300,000	CaixaBank SA, 0.375%, 18/11/26	282,351	0.10	EUR 300,000	Telefonica Emisiones SA, 1.201%, 21/08/27	279,996	0.10
EUR 200,000	CaixaBank SA, 0.500%, 09/02/29	176,286	0.06	EUR 400,000	Telefonica Emisiones SA, 1.715%, 12/01/28	378,376	0.14
EUR 300,000	CaixaBank SA, 5.000%, 19/07/29	313,662	0.11	EUR 300,000	Telefonica Emisiones SA, 1.788%, 12/03/29	282,459	0.10
EUR 400,000	CaixaBank SA, 3.750%, 07/09/29	410,244	0.15	EUR 100,000	Telefonica Emisiones SA, 1.957%, 01/07/39	80,179	0.03
EUR 500,000	CaixaBank SA, 2.250%, 17/04/30	482,740	0.17	EUR 100,000	Telefonica Emisiones SA, 1.864%, 13/07/40	78,041	0.03
EUR 500,000	CaixaBank SA, 5.375%, 14/11/30	539,475	0.20	EUR 100,000	Telefonica Emisiones SA, 2.932%, perpetual	98,922	0.04
EUR 200,000	CaixaBank SA, 1.250%, 18/06/31	186,148	0.07	EUR 300,000	Unicaja Banco SA, 1.000%, 01/12/26	283,440	0.10
EUR 200,000	CaixaBank SA, 1.250%, 18/06/31	186,148	0.07	Total Spain		18,970,069	6.85
EUR 100,000	CaixaBank SA, 5.125%, 19/07/34	106,711	0.04	Sweden			
EUR 300,000	EDP Servicios Financieros Espana SA, 4.125%, 04/04/29	312,288	0.11	EUR 200,000	Alfa Laval Treasury International AB, 0.875%, 18/02/26	191,082	0.07
EUR 220,000	EDP Servicios Financieros Espana SA, 4.375%, 04/04/32	234,432	0.08	EUR 200,000	Assa Abloy AB, 3.875%, 13/09/30	210,006	0.08
EUR 200,000	Iberdrola Finanzas SA, 1.000%, 07/03/25	194,394	0.07	EUR 300,000	Atlas Copco AB, 0.625%, 30/08/26	283,086	0.10
EUR 300,000	Iberdrola Finanzas SA, 1.250%, 28/10/26	287,952	0.10	EUR 100,000	Electrolux AB, 2.500%, 18/05/30	91,838	0.03
EUR 200,000	Iberdrola Finanzas SA, 1.250%, 13/09/27	190,860	0.07	EUR 130,000	EQT AB, 2.875%, 06/04/32	115,600	0.04
EUR 300,000	Iberdrola Finanzas SA, 1.375%, 11/03/32	266,118	0.10	EUR 200,000	Investor AB, 0.375%, 29/10/35	144,872	0.05
EUR 300,000	Iberdrola Finanzas SA, 3.375%, 22/11/32	306,024	0.11	EUR 80,000	Investor AB, 1.500%, 20/06/39	60,781	0.02
EUR 200,000	Iberdrola Finanzas SA, 0.875%, perpetual	192,884	0.07	EUR 370,000	Lansforsakringar Bank AB, 4.000%, perpetual	376,142	0.14
EUR 200,000	Iberdrola Finanzas SA, 4.875%, perpetual	201,784	0.07	EUR 100,000	Molnlycke Holding AB, 1.875%, 28/02/25	97,666	0.03
EUR 300,000	Iberdrola Finanzas SA, 1.575%, perpetual	267,228	0.10	EUR 100,000	Molnlycke Holding AB, 0.875%, 05/09/29	86,109	0.03
EUR 300,000	Inmobiliaria Colonial Socimi SA, 1.625%, 28/11/25	290,079	0.10	EUR 270,000	Molnlycke Holding AB, 0.625%, 15/01/31	218,284	0.08
EUR 100,000	Inmobiliaria Colonial Socimi SA, 1.350%, 14/10/28	92,226	0.03				
EUR 200,000	Kutxabank SA, 4.750%, 15/06/27	203,516	0.07				
EUR 300,000	Lar Espana Real Estate Socimi SA, 1.750%, 22/07/26	269,397	0.10				

Schedule of Investments (continued) as at 31 December 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.65% (continued)				Corporate Bonds - 98.65% (continued)			
Sweden (continued)				Sweden (continued)			
EUR 110,000	Nordea Bank Abp, 1.125%, 12/02/25	107,209	0.04	EUR 360,000	Volvo Treasury AB, 0.010%, 18/05/26	334,660	0.12
EUR 300,000	Sandvik AB, 3.000%, 18/06/26	297,099	0.11	EUR 180,000	Volvo Treasury AB, 2.000%, 19/08/27	173,822	0.06
EUR 100,000	Sandvik AB, 0.375%, 25/11/28	87,986	0.03				
EUR 200,000	Securitas AB, 1.250%, 06/03/25	193,622	0.07	Total Sweden		9,545,959	3.45
EUR 100,000	Securitas AB, 0.250%, 22/02/28	88,114	0.03	United Kingdom			
EUR 400,000	Skandinaviska Enskilda Banken AB, 4.000%, 09/11/26	406,992	0.15	EUR 100,000	3i Group PLC, 4.875%, 14/06/29	104,513	0.04
EUR 100,000	Skandinaviska Enskilda Banken AB, 1.750%, 11/11/26	96,034	0.03	EUR 200,000	ANZ New Zealand Int'l Ltd, 0.200%, 23/09/27	178,868	0.06
EUR 200,000	Skandinaviska Enskilda Banken AB, 0.375%, 11/02/27	182,296	0.07	EUR 100,000	Aon Global Ltd, 2.875%, 14/05/26	98,360	0.04
EUR 350,000	Skandinaviska Enskilda Banken AB, 4.125%, 29/06/27	360,507	0.13	EUR 200,000	AstraZeneca PLC, 1.250%, 12/05/28	188,158	0.07
EUR 200,000	Skandinaviska Enskilda Banken AB, 0.750%, 09/08/27	181,936	0.07	EUR 100,000	AstraZeneca PLC, 3.750%, perpetual	105,270	0.04
EUR 200,000	Skandinaviska Enskilda Banken AB, 0.375%, 21/06/28	174,842	0.06	EUR 100,000	Aviva PLC, 3.375%, 04/12/45	97,497	0.04
EUR 100,000	Skandinaviska Enskilda Banken AB, 4.375%, 06/11/28	103,742	0.04	EUR 200,000	Barclays PLC, 0.877%, 28/01/28	183,598	0.07
EUR 420,000	Skandinaviska Enskilda Banken AB, 0.750%, 03/11/31	382,305	0.14	EUR 230,000	Barclays PLC, 0.577%, 09/08/29	197,972	0.07
EUR 100,000	Skandinaviska Enskilda Banken AB, 3.875%, perpetual	102,412	0.04	EUR 200,000	Barclays PLC, 4.918%, 08/08/30	208,480	0.08
EUR 100,000	SKF AB, 0.250%, 15/02/31	79,617	0.03	EUR 200,000	Barclays PLC, 1.125%, 22/03/31	184,274	0.07
EUR 320,000	Svenska Handelsbanken AB, 1.000%, 15/04/25	310,493	0.11	EUR 100,000	Barclays PLC, 1.106%, 12/05/32	81,530	0.03
EUR 300,000	Svenska Handelsbanken AB, 0.050%, 03/09/26	275,922	0.10	EUR 200,000	Barclays PLC, 5.262%, 29/01/34	214,128	0.08
EUR 300,000	Svenska Handelsbanken AB, 3.875%, 10/05/27	306,135	0.11	EUR 70,000	Brambles Finance PLC, 1.500%, 04/10/27	65,959	0.02
EUR 100,000	Svenska Handelsbanken AB, 0.010%, 02/12/27	88,463	0.03	EUR 200,000	Brambles Finance PLC, 4.250%, 22/03/31	210,902	0.08
EUR 320,000	Svenska Handelsbanken AB, 0.050%, 06/09/28	278,474	0.10	EUR 100,000	British Telecommunications PLC, 0.500%, 12/09/25	95,265	0.03
EUR 200,000	Svenska Handelsbanken AB, 2.625%, 05/09/29	195,350	0.07	EUR 200,000	British Telecommunications PLC, 1.750%, 10/03/26	193,990	0.07
EUR 100,000	Swedbank AB, 0.250%, 02/11/26	92,280	0.03	EUR 100,000	British Telecommunications PLC, 1.500%, 23/06/27	94,578	0.03
EUR 390,000	Swedbank AB, 2.100%, 25/05/27	375,387	0.14	EUR 100,000	British Telecommunications PLC, 2.125%, 26/09/28	95,844	0.03
EUR 360,000	Swedbank AB, 0.200%, 12/01/28	313,841	0.11	EUR 100,000	British Telecommunications PLC, 1.125%, 12/09/29	89,733	0.03
EUR 500,000	Swedbank AB, 4.250%, 11/07/28	513,690	0.19	EUR 200,000	British Telecommunications PLC, 3.750%, 13/05/31	205,614	0.07
EUR 100,000	Swedbank AB, 4.625%, perpetual	101,049	0.04	EUR 100,000	British Telecommunications PLC, 3.375%, 30/08/32	100,008	0.04
EUR 200,000	Tele2 AB, 2.125%, 15/05/28	191,486	0.07	EUR 200,000	Cadent Finance PLC, 4.250%, 05/07/29	208,798	0.08
EUR 200,000	Telefonaktiebolaget LM Ericsson, 5.375%, 29/05/28	208,998	0.08	EUR 200,000	Cadent Finance PLC, 0.625%, 19/03/30	168,436	0.06
EUR 240,000	Telia Co AB, 3.875%, 01/10/25	242,815	0.09	EUR 200,000	Cadent Finance PLC, 0.750%, 11/03/32	161,376	0.06
EUR 100,000	Telia Co AB, 2.125%, 20/02/34	90,197	0.03	EUR 100,000	Coca-Cola Europacific Partners PLC, 0.200%, 02/12/28	87,262	0.03
EUR 100,000	Telia Co AB, 1.625%, 23/02/35	84,525	0.03	EUR 300,000	Coca-Cola Europacific Partners PLC, 1.125%, 12/04/29	272,103	0.10
EUR 300,000	Telia Co AB, 4.625%, 21/12/82	299,229	0.11	EUR 100,000	Coca-Cola Europacific Partners PLC, 0.700%, 12/09/31	83,682	0.03
EUR 100,000	Telia Co AB, 2.750%, 30/06/83	92,001	0.03	EUR 200,000	Diageo Finance PLC, 2.375%, 20/05/26	195,224	0.07
EUR 260,000	Volvo Treasury AB, 2.625%, 20/02/26	256,963	0.09	EUR 100,000	Diageo Finance PLC, 1.875%, 27/03/27	96,788	0.04

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.65% (continued)				Corporate Bonds - 98.65% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
EUR 100,000	Diageo Finance PLC, 2.500%, 27/03/32	95,875	0.03	EUR 100,000	London Stock Exchange Group PLC, 1.750%, 19/09/29	93,494	0.03
EUR 350,000	DS Smith PLC, 4.500%, 27/07/30	364,626	0.13	EUR 100,000	Mobico Group PLC, 4.875%, 26/09/31	101,634	0.04
EUR 150,000	GlaxoSmithKline Capital PLC, 1.375%, 02/12/24	146,943	0.05	EUR 100,000	National Grid Electricity Transmission PLC, 0.190%, 20/01/25	96,462	0.03
EUR 100,000	GlaxoSmithKline Capital PLC, 4.000%, 16/06/25	100,973	0.04	EUR 250,000	National Grid PLC, 0.250%, 01/09/28	218,302	0.08
EUR 100,000	GlaxoSmithKline Capital PLC, 1.250%, 21/05/26	96,211	0.03	EUR 200,000	National Grid PLC, 3.875%, 16/01/29	205,588	0.07
EUR 100,000	GlaxoSmithKline Capital PLC, 1.000%, 12/09/26	95,339	0.03	EUR 460,000	Nationwide Building Society, 1.500%, 08/03/26	447,700	0.16
EUR 200,000	GlaxoSmithKline Capital PLC, 1.750%, 21/05/30	187,342	0.07	EUR 200,000	Nationwide Building Society, 2.000%, 28/04/27	192,310	0.07
EUR 200,000	HSBC Holdings PLC, 3.000%, 30/06/25	197,932	0.07	EUR 530,000	Natwest Group PLC, 0.780%, 26/02/30	456,409	0.16
EUR 100,000	HSBC Holdings PLC, 2.500%, 15/03/27	98,083	0.04	EUR 540,000	NatWest Group PLC, 4.067%, 06/09/28	549,893	0.20
EUR 450,000	HSBC Holdings PLC, 3.019%, 15/06/27	444,483	0.16	EUR 100,000	NatWest Group PLC, 5.763%, 28/02/34	105,209	0.04
EUR 140,000	HSBC Holdings PLC, 3.125%, 07/06/28	137,648	0.05	EUR 300,000	NatWest Markets PLC, 2.750%, 02/04/25	297,225	0.11
EUR 100,000	HSBC Holdings PLC, 0.770%, 13/11/31	83,819	0.03	EUR 390,000	NatWest Markets PLC, 4.250%, 13/01/28	403,108	0.15
EUR 300,000	HSBC Holdings PLC, 4.787%, 10/03/32	317,187	0.11	EUR 100,000	Omnicom Finance Holdings PLC, 0.800%, 08/07/27	92,393	0.03
EUR 280,000	HSBC Holdings PLC, 6.364%, 16/11/32	301,294	0.11	EUR 200,000	Ote PLC, 0.875%, 24/09/26	187,734	0.07
EUR 200,000	HSBC Holdings PLC, 4.856%, perpetual	212,032	0.08	EUR 100,000	Phoenix Group Holdings PLC, 4.375%, 24/01/29	95,661	0.03
EUR 370,000	Informa PLC, 2.125%, 06/10/25	359,522	0.13	EUR 350,000	Rentokil Initial PLC, 0.500%, 14/10/28	310,037	0.11
EUR 210,000	Intermediate Capital Group PLC, 2.500%, 28/01/30	184,932	0.07	EUR 280,000	Sage Group PLC, 3.820%, perpetual	287,974	0.10
EUR 100,000	International Distributions Services PLC, 1.250%, 08/10/26	93,394	0.03	EUR 200,000	Santander UK PLC, 1.125%, 10/03/25	193,920	0.07
EUR 110,000	Investec Bank PLC, 1.250%, 11/08/26	103,167	0.04	EUR 150,000	Sky Ltd, 2.250%, 17/11/25	147,470	0.05
EUR 120,000	Investec Bank PLC, 0.500%, 17/02/27	109,684	0.04	EUR 100,000	Sky Ltd, 2.500%, 15/09/26	98,522	0.04
EUR 120,000	ITV PLC, 1.375%, 26/09/26	112,919	0.04	EUR 260,000	SSE PLC, 0.875%, 06/09/25	249,740	0.09
EUR 100,000	Lloyds Bank Corporate Markets PLC, 0.375%, 28/01/25	96,529	0.03	EUR 200,000	SSE PLC, 1.375%, 04/09/27	189,016	0.07
EUR 100,000	Lloyds Bank Corporate Markets PLC, 2.375%, 09/04/26	98,214	0.04	EUR 200,000	SSE PLC, 2.875%, 01/08/29	197,814	0.07
EUR 100,000	Lloyds Bank Corporate Markets PLC, 4.125%, perpetual	102,364	0.04	EUR 330,000	SSE PLC, 4.000%, 05/09/31	344,959	0.12
EUR 200,000	Lloyds Bank PLC, 1.250%, 13/01/25	194,806	0.07	EUR 100,000	Standard Chartered PLC, 0.900%, 02/07/27	93,432	0.03
EUR 200,000	Lloyds Banking Group PLC, 3.500%, 01/04/26	199,398	0.07	EUR 250,000	Standard Chartered PLC, 2.500%, 09/09/30	241,965	0.09
EUR 100,000	Lloyds Banking Group PLC, 1.500%, 12/09/27	94,483	0.03	EUR 70,000	Standard Chartered PLC, 1.200%, 23/09/31	63,497	0.02
EUR 100,000	Lloyds Banking Group PLC, 4.500%, 18/03/30	99,742	0.04	EUR 200,000	Standard Chartered PLC, 4.874%, perpetual	209,296	0.08
EUR 150,000	Lloyds Banking Group PLC, 3.125%, 24/08/30	145,994	0.05	EUR 200,000	Tesco Corporate Treasury Services PLC, 0.875%, 29/05/26	189,436	0.07
EUR 100,000	Lloyds Banking Group PLC, 4.750%, 21/09/31	105,656	0.04	EUR 200,000	Tesco Corporate Treasury Services PLC, 0.375%, 27/07/29	169,942	0.06
				EUR 200,000	Tesco Corporate Treasury Services PLC, 4.250%, perpetual	207,814	0.08

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.65% <i>(continued)</i>				Corporate Bonds - 98.65% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United States <i>(continued)</i>			
EUR 200,000	Tritax EuroBox PLC, 0.950%, 02/06/26	181,934	0.07	EUR 100,000	Athene Global Funding, 0.625%, 12/01/28	88,981	0.03
EUR 370,000	Unilever PLC, 1.500%, 11/06/39	300,188	0.11	EUR 360,000	Autoliv Inc, 4.250%, 15/03/28	369,238	0.13
EUR 200,000	Vodafone Group PLC, 1.125%, 20/11/25	192,530	0.07	EUR 390,000	Bank of America Corp, 1.662%, 25/04/28	368,569	0.13
EUR 300,000	Vodafone Group PLC, 2.200%, 25/08/26	294,315	0.11	EUR 370,000	Bank of America Corp, 3.648%, 31/03/29	372,494	0.13
EUR 300,000	Vodafone Group PLC, 0.900%, 24/11/26	284,418	0.10	EUR 200,000	Bank of America Corp, 1.381%, 09/05/30	178,820	0.06
EUR 200,000	Vodafone Group PLC, 1.875%, 20/11/29	186,684	0.07	EUR 110,000	Bank of America Corp, 0.694%, 22/03/31	91,919	0.03
EUR 300,000	Vodafone Group PLC, 1.600%, 29/07/31	268,800	0.10	EUR 430,000	Bank of America Corp, 0.694%, 22/03/31	359,321	0.13
EUR 100,000	Vodafone Group PLC, 2.500%, 24/05/39	87,247	0.03	EUR 200,000	Bank of America Corp, 0.654%, 26/10/31	163,808	0.06
EUR 340,000	Westpac Securities NZ Ltd, 0.427%, 14/12/26	312,494	0.11	EUR 100,000	Bank of America Corp, 1.102%, 24/05/32	83,330	0.03
Total United Kingdom		18,095,367	6.54	EUR 200,000	Bank of America Corp, 2.824%, 27/04/33	187,652	0.07
United States				EUR 470,000	Bank of America Corp, 1.776%, perpetual	451,543	0.16
EUR 100,000	AbbVie Inc, 0.750%, 18/11/27	92,260	0.03	EUR 100,000	Baxter International Inc, 1.300%, 30/05/25	96,630	0.03
EUR 100,000	AbbVie Inc, 2.625%, 15/11/28	98,341	0.04	EUR 150,000	Baxter International Inc, 1.300%, 15/05/29	134,634	0.05
EUR 150,000	AbbVie Inc, 2.125%, 01/06/29	143,303	0.05	EUR 100,000	Becton Dickinson & Co, 0.034%, 13/08/25	94,697	0.03
EUR 100,000	American Honda Finance Corp, 3.750%, 25/10/27	102,581	0.04	EUR 100,000	BlackRock Inc, 1.250%, 06/05/25	97,543	0.04
EUR 145,000	American Honda Finance Corp, 0.300%, 07/07/28	128,369	0.05	EUR 460,000	Booking Holdings Inc, 0.100%, 08/03/25	442,060	0.16
EUR 100,000	American Tower Corp, 4.125%, 16/05/27	102,180	0.04	EUR 120,000	Booking Holdings Inc, 1.800%, 03/03/27	115,526	0.04
EUR 300,000	American Tower Corp, 0.875%, 21/05/29	261,519	0.09	EUR 200,000	Booking Holdings Inc, 0.500%, 08/03/28	181,340	0.07
EUR 350,000	American Tower Corp, 1.250%, 21/05/33	281,767	0.10	EUR 110,000	Booking Holdings Inc, 4.250%, 15/05/29	116,409	0.04
EUR 150,000	Amgen Inc, 2.000%, 25/02/26	146,493	0.05	EUR 100,000	Booking Holdings Inc, 4.500%, 15/11/31	108,853	0.04
EUR 100,000	Apple Inc, 0.875%, 24/05/25	96,892	0.04	EUR 100,000	Booking Holdings Inc, 4.750%, 15/11/34	112,755	0.04
EUR 250,000	Apple Inc, 0.010%, 15/11/25	237,035	0.09	EUR 270,000	BorgWarner Inc, 1.000%, 19/05/31	222,188	0.08
EUR 200,000	Apple Inc, 1.625%, 10/11/26	194,256	0.07	EUR 150,000	Boston Scientific Corp, 0.625%, 01/12/27	137,073	0.05
EUR 200,000	Apple Inc, 2.000%, 17/09/27	195,688	0.07	EUR 200,000	Bristol-Myers Squibb Co, 1.000%, 15/05/25	194,100	0.07
EUR 200,000	Apple Inc, 1.375%, 24/05/29	187,912	0.07	EUR 110,000	Capital One Financial Corp, 1.650%, 12/06/29	96,824	0.03
EUR 350,000	Apple Inc, 0.500%, 15/11/31	298,189	0.11	EUR 200,000	Carrier Global Corp, 4.375%, 29/05/25	201,734	0.07
EUR 100,000	AT&T Inc, 3.500%, 17/12/25	100,227	0.04	EUR 100,000	Carrier Global Corp, 4.500%, 29/11/32	106,990	0.04
EUR 100,000	AT&T Inc, 0.250%, 04/03/26	93,877	0.03	EUR 170,000	Chubb INA Holdings Inc, 0.300%, 15/12/24	164,577	0.06
EUR 200,000	AT&T Inc, 1.800%, 05/09/26	193,068	0.07	EUR 140,000	Chubb INA Holdings Inc, 1.550%, 15/03/28	132,105	0.05
EUR 150,000	AT&T Inc, 1.600%, 19/05/28	140,792	0.05	EUR 180,000	Chubb INA Holdings Inc, 1.400%, 15/06/31	158,530	0.06
EUR 200,000	AT&T Inc, 2.350%, 05/09/29	191,662	0.07				
EUR 100,000	AT&T Inc, 2.600%, 17/12/29	96,412	0.03				
EUR 200,000	AT&T Inc, 0.800%, 04/03/30	173,838	0.06				
EUR 300,000	AT&T Inc, 3.550%, 17/12/32	300,867	0.11				
EUR 200,000	AT&T Inc, 3.375%, 15/03/34	195,768	0.07				
EUR 200,000	AT&T Inc, 2.450%, 15/03/35	177,836	0.06				
EUR 150,000	AT&T Inc, 3.150%, 04/09/36	139,703	0.05				
EUR 100,000	AT&T Inc, 2.600%, 19/05/38	85,786	0.03				
EUR 100,000	AT&T Inc, 3.550%, perpetual	100,546	0.04				
EUR 200,000	AT&T Inc, 4.300%, perpetual	211,326	0.08				
EUR 100,000	Athene Global Funding, 0.366%, 10/09/26	91,542	0.03				

Schedule of Investments (continued) as at 31 December 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.65% (continued)				Corporate Bonds - 98.65% (continued)			
United States (continued)				United States (continued)			
EUR 250,000	Chubb INA Holdings Inc, 2.500%, 15/03/38	219,182	0.08	EUR 100,000	Fidelity National Information Services Inc, 1.000%, 03/12/28	90,232	0.03
EUR 350,000	Citigroup Inc, 1.250%, 06/07/26	337,011	0.12	EUR 200,000	Fidelity National Information Services Inc, 2.000%, 21/05/30	185,496	0.07
EUR 340,000	Citigroup Inc, 2.125%, 10/09/26	327,345	0.12	EUR 100,000	Fiserv Inc, 1.625%, 01/07/30	90,392	0.03
EUR 350,000	Citigroup Inc, 0.500%, 08/10/27	323,435	0.12	EUR 170,000	Fiserv Inc, 4.500%, perpetual	180,392	0.07
EUR 360,000	Citigroup Inc, 1.500%, 26/10/28	331,524	0.12	EUR 100,000	Ford Motor Credit Co LLC, 1.355%, 07/02/25	96,807	0.03
EUR 100,000	Citigroup Inc, 1.250%, 10/04/29	89,906	0.03	EUR 100,000	Ford Motor Credit Co LLC, 3.250%, 15/09/25	98,754	0.04
EUR 100,000	Citigroup Inc, 4.112%, 22/09/33	103,157	0.04	EUR 100,000	Ford Motor Credit Co LLC, 2.330%, 25/11/25	97,083	0.04
EUR 200,000	Coca-Cola Co, 1.875%, 22/09/26	194,032	0.07	EUR 100,000	Ford Motor Credit Co LLC, 2.386%, 17/02/26	97,150	0.04
EUR 100,000	Coca-Cola Co, 1.125%, 09/03/27	94,352	0.03	EUR 100,000	Ford Motor Credit Co LLC, 4.867%, 03/08/27	102,815	0.04
EUR 200,000	Coca-Cola Co, 0.125%, 09/03/29	174,224	0.06	EUR 100,000	Ford Motor Credit Co LLC, 5.125%, 20/02/29	104,698	0.04
EUR 100,000	Coca-Cola Co, 0.125%, 15/03/29	87,197	0.03	EUR 200,000	General Electric Co, 1.500%, 17/05/29	185,148	0.07
EUR 100,000	Coca-Cola Co, 0.400%, 06/05/30	85,837	0.03	EUR 150,000	General Electric Co, 4.125%, 19/09/35	160,498	0.06
EUR 100,000	Coca-Cola Co, 1.250%, 08/03/31	89,595	0.03	EUR 100,000	General Motors Financial Co Inc, 0.600%, 20/05/27	91,386	0.03
EUR 100,000	Coca-Cola Co, 0.500%, 09/03/33	80,433	0.03	EUR 100,000	General Motors Financial Co Inc, 4.300%, 15/02/29	103,025	0.04
EUR 100,000	Coca-Cola Co, 0.375%, 15/03/33	79,578	0.03	EUR 200,000	General Motors Financial Co Inc, 4.500%, perpetual	207,262	0.07
EUR 150,000	Coca-Cola Co, 1.625%, 09/03/35	129,621	0.05	EUR 200,000	Goldman Sachs Group Inc, 3.375%, 27/03/25	199,592	0.07
EUR 100,000	Coca-Cola Co, 0.950%, 06/05/36	77,854	0.03	EUR 110,000	Goldman Sachs Group Inc, 1.250%, 01/05/25	106,555	0.04
EUR 110,000	Coca-Cola Co, 0.800%, 15/03/40	76,616	0.03	EUR 250,000	Goldman Sachs Group Inc, 1.625%, 27/07/26	240,312	0.09
EUR 100,000	Colgate-Palmolive Co, 0.300%, 10/11/29	87,422	0.03	EUR 200,000	Goldman Sachs Group Inc, 0.250%, 26/01/28	177,110	0.06
EUR 110,000	Colgate-Palmolive Co, 1.375%, 06/03/34	96,217	0.03	EUR 220,000	Goldman Sachs Group Inc, 2.000%, 22/03/28	209,955	0.08
EUR 100,000	Colgate-Palmolive Co, 0.875%, 12/11/39	71,557	0.03	EUR 140,000	Goldman Sachs Group Inc, 2.000%, 01/11/28	132,356	0.05
EUR 100,000	Comcast Corp, 0.010%, 14/09/26	92,235	0.03	EUR 580,000	Goldman Sachs Group Inc, 1.250%, 07/02/29	518,967	0.19
EUR 200,000	Comcast Corp, 0.250%, 20/05/27	183,354	0.07	EUR 100,000	Goldman Sachs Group Inc, 0.875%, 21/01/30	86,048	0.03
EUR 100,000	Comcast Corp, 0.250%, 14/09/29	86,456	0.03	EUR 430,000	Goldman Sachs Group Inc, 1.000%, 18/03/33	341,566	0.12
EUR 100,000	Comcast Corp, 0.750%, 20/02/32	84,086	0.03	EUR 100,000	Illinois Tool Works Inc, 0.250%, 05/12/24	96,894	0.04
EUR 100,000	Comcast Corp, 1.250%, 20/02/40	75,648	0.03	EUR 130,000	Illinois Tool Works Inc, 1.000%, 05/06/31	114,410	0.04
EUR 100,000	Danaher Corp, 2.100%, 30/09/26	97,770	0.04	EUR 290,000	Illinois Tool Works Inc, 3.000%, 19/05/34	287,979	0.10
EUR 100,000	Danaher Corp, 2.500%, 30/03/30	97,022	0.04	EUR 100,000	International Business Machines Corp, 0.875%, 31/01/25	97,111	0.04
EUR 370,000	Digital Euro Finco LLC, 2.500%, 16/01/26	360,247	0.13	EUR 300,000	International Business Machines Corp, 0.950%, 23/05/25	290,067	0.10
EUR 100,000	Discovery Communications LLC, 1.900%, 19/03/27	95,164	0.03				
EUR 100,000	Dover Corp, 1.250%, 09/11/26	95,261	0.03				
EUR 200,000	Dover Corp, 0.750%, 04/11/27	183,076	0.07				
EUR 170,000	Ecolab Inc, 2.625%, 08/07/25	168,070	0.06				
EUR 100,000	Eli Lilly & Co, 1.625%, 02/06/26	97,160	0.04				
EUR 100,000	Eli Lilly & Co, 2.125%, 03/06/30	96,979	0.04				
EUR 100,000	Eli Lilly & Co, 0.500%, 14/09/33	81,434	0.03				
EUR 300,000	Eli Lilly & Co, 1.700%, 01/11/49	226,530	0.08				
EUR 150,000	Emerson Electric Co, 2.000%, 15/10/29	142,580	0.05				
EUR 200,000	Equinix Inc, 0.250%, 15/03/27	182,110	0.07				
EUR 160,000	Equinix Inc, 1.000%, 15/03/33	129,374	0.05				
EUR 100,000	Euronet Worldwide Inc, 1.375%, 22/05/26	93,711	0.03				
EUR 200,000	FedEx Corp, 1.625%, 11/01/27	191,588	0.07				
EUR 100,000	FedEx Corp, 0.950%, 04/05/33	78,922	0.03				
EUR 160,000	Fidelity National Information Services Inc, 1.500%, 21/05/27	151,432	0.05				

Schedule of Investments (continued) as at 31 December 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 98.65% (continued)				Corporate Bonds - 98.65% (continued)			
United States (continued)				United States (continued)			
EUR 300,000	International Business Machines Corp, 2.875%, 07/11/25	298,179	0.11	EUR 100,000	McDonald's Corp, 1.500%, 28/11/29	91,450	0.03
EUR 200,000	International Business Machines Corp, 1.250%, 29/01/27	190,010	0.07	EUR 300,000	McDonald's Corp, 1.600%, 15/03/31	269,733	0.10
EUR 160,000	International Business Machines Corp, 0.300%, 11/02/28	144,138	0.05	EUR 300,000	McDonald's Corp, 3.000%, 31/05/34	291,033	0.11
EUR 200,000	International Business Machines Corp, 1.500%, 23/05/29	186,212	0.07	EUR 200,000	McDonald's Corp, 4.250%, 07/03/35	214,852	0.08
EUR 200,000	International Business Machines Corp, 1.750%, 31/01/31	183,498	0.07	EUR 200,000	McDonald's Corp, 4.125%, 28/11/35	210,784	0.08
EUR 180,000	International Business Machines Corp, 0.650%, 11/02/32	148,822	0.05	EUR 100,000	McKesson Corp, 1.500%, 17/11/25	96,872	0.03
EUR 100,000	International Business Machines Corp, 1.250%, 09/02/34	83,642	0.03	EUR 100,000	Merck & Co Inc, 1.875%, 15/10/26	97,299	0.04
EUR 350,000	International Business Machines Corp, 1.200%, 11/02/40	254,222	0.09	EUR 100,000	Merck & Co Inc, 2.500%, 15/10/34	96,826	0.03
EUR 100,000	Johnson & Johnson, 1.150%, 20/11/28	94,101	0.03	EUR 100,000	Merck & Co Inc, 1.375%, 02/11/36	82,883	0.03
EUR 200,000	Johnson & Johnson, 1.650%, 20/05/35	179,498	0.06	EUR 150,000	Metropolitan Life Global Funding I, 0.550%, 16/06/27	137,715	0.05
EUR 200,000	JPMorgan Chase & Co, 1.500%, 27/01/25	195,086	0.07	EUR 100,000	Metropolitan Life Global Funding I, 0.500%, 25/05/29	87,004	0.03
EUR 150,000	JPMorgan Chase & Co, 3.000%, 19/02/26	148,964	0.05	EUR 100,000	Metropolitan Life Global Funding I, 3.750%, 05/12/30	102,643	0.04
EUR 320,000	JPMorgan Chase & Co, 1.500%, 29/10/26	306,602	0.11	EUR 100,000	Metropolitan Life Global Funding I, 3.750%, 07/12/31	102,945	0.04
EUR 400,000	JPMorgan Chase & Co, 1.090%, 11/03/27	380,008	0.14	EUR 320,000	Microsoft Corp, 2.625%, 02/05/33	322,979	0.12
EUR 600,000	JPMorgan Chase & Co, 1.638%, 18/05/28	566,766	0.20	EUR 300,000	MMS USA Holdings Inc, 0.625%, 13/06/25	287,454	0.10
EUR 330,000	JPMorgan Chase & Co, 1.963%, 23/03/30	307,382	0.11	EUR 100,000	MMS USA Holdings Inc, 1.750%, 13/06/31	90,496	0.03
EUR 250,000	JPMorgan Chase & Co, 1.001%, 25/07/31	213,315	0.08	EUR 200,000	Mondelez International Inc, 0.250%, 17/03/28	178,834	0.06
EUR 200,000	JPMorgan Chase & Co, 1.047%, 04/11/32	167,370	0.06	EUR 100,000	Mondelez International Inc, 0.750%, 17/03/33	80,784	0.03
EUR 100,000	JPMorgan Chase & Co, 0.597%, 17/02/33	80,412	0.03	EUR 160,000	Mondelez International Inc, 1.375%, 17/03/41	117,240	0.04
EUR 100,000	KKR Group Finance Co V LLC, 1.625%, 22/05/29	90,090	0.03	EUR 100,000	Moody's Corp, 1.750%, 09/03/27	96,346	0.03
EUR 100,000	Marsh & McLennan Cos Inc, 1.349%, 21/09/26	95,752	0.03	EUR 100,000	Moody's Corp, 0.950%, 25/02/30	88,774	0.03
EUR 270,000	Marsh & McLennan Cos Inc, 1.979%, 21/03/30	254,413	0.09	EUR 380,000	Morgan Stanley, 2.103%, 08/05/26	371,366	0.13
EUR 100,000	Mastercard Inc, 2.100%, 01/12/27	97,327	0.04	EUR 360,000	Morgan Stanley, 1.342%, 23/10/26	345,503	0.12
EUR 300,000	McDonald's Corp, 0.900%, 15/06/26	285,384	0.10	EUR 270,000	Morgan Stanley, 1.875%, 27/04/27	257,626	0.09
EUR 100,000	McDonald's Corp, 1.875%, 26/05/27	96,120	0.03	EUR 190,000	Morgan Stanley, 4.813%, 25/10/28	198,843	0.07
EUR 150,000	McDonald's Corp, 3.625%, 28/11/27	153,197	0.06	EUR 300,000	Morgan Stanley, 4.656%, 02/03/29	311,478	0.11
EUR 100,000	McDonald's Corp, 1.750%, 03/05/28	94,934	0.03	EUR 370,000	Morgan Stanley, 0.495%, 26/10/29	319,428	0.12
EUR 500,000	McDonald's Corp, 2.375%, 31/05/29	484,765	0.18	EUR 200,000	Morgan Stanley, 0.497%, 07/02/31	165,636	0.06
EUR 400,000	McDonald's Corp, 2.625%, 11/06/29	392,408	0.14	EUR 460,000	Morgan Stanley, 1.102%, 29/04/33	373,414	0.13
				EUR 100,000	Nasdaq Inc, 0.875%, 13/02/30	86,807	0.03
				EUR 100,000	Nasdaq Inc, 4.500%, 15/02/32	107,048	0.04
				EUR 320,000	Netflix Inc, 3.000%, 15/06/25	318,282	0.12
				EUR 200,000	Netflix Inc, 3.875%, 15/11/29	206,614	0.07
				EUR 230,000	Netflix Inc, 3.625%, 15/06/30	234,391	0.08
				EUR 100,000	Oracle Corp, 3.125%, 10/07/25	99,796	0.04
				EUR 100,000	Parker-Hannifin Corp, 1.125%, 01/03/25	96,973	0.04
				EUR 150,000	PepsiCo Inc, 0.500%, 06/05/28	136,499	0.05
				EUR 100,000	PepsiCo Inc, 0.875%, 18/07/28	91,992	0.03
				EUR 100,000	PepsiCo Inc, 1.125%, 18/03/31	89,114	0.03

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.65% <i>(continued)</i>				Corporate Bonds - 98.65% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
EUR 200,000	PepsiCo Inc, 0.400%, 09/10/32	161,614	0.06	EUR 200,000	Toyota Motor Credit Corp, 3.850%, 24/07/30	207,812	0.08
EUR 100,000	PepsiCo Inc, 0.875%, 16/10/39	72,484	0.03	EUR 100,000	Unilever Capital Corp, 3.300%, 06/06/29	102,271	0.04
EUR 100,000	Pfizer Inc, 1.000%, 06/03/27	94,712	0.03	EUR 100,000	United Parcel Service Inc, 1.625%, 15/11/25	97,343	0.04
EUR 190,000	PPG Industries Inc, 0.875%, 03/11/25	181,554	0.07	EUR 100,000	United Parcel Service Inc, 1.000%, 15/11/28	92,093	0.03
EUR 200,000	PPG Industries Inc, 1.400%, 13/03/27	188,620	0.07	EUR 100,000	United Parcel Service Inc, 1.500%, 15/11/32	87,804	0.03
EUR 130,000	Procter & Gamble Co, 4.875%, 11/05/27	138,454	0.05	EUR 130,000	Verizon Communications Inc, 0.875%, 02/04/25	125,925	0.05
EUR 100,000	Procter & Gamble Co, 1.200%, 30/10/28	93,371	0.03	EUR 100,000	Verizon Communications Inc, 3.250%, 17/02/26	100,336	0.04
EUR 200,000	Procter & Gamble Co, 0.350%, 05/05/30	172,266	0.06	EUR 200,000	Verizon Communications Inc, 1.375%, 27/10/26	191,348	0.07
EUR 300,000	Procter & Gamble Co, 0.900%, 04/11/41	211,536	0.08	EUR 100,000	Verizon Communications Inc, 0.875%, 08/04/27	93,468	0.03
EUR 150,000	Prologis Euro Finance LLC, 0.375%, 06/02/28	133,727	0.05	EUR 150,000	Verizon Communications Inc, 0.375%, 22/03/29	130,395	0.05
EUR 200,000	Prologis Euro Finance LLC, 1.875%, 05/01/29	186,042	0.07	EUR 200,000	Verizon Communications Inc, 1.875%, 26/10/29	186,594	0.07
EUR 300,000	Prologis Euro Finance LLC, 1.500%, 08/02/34	244,731	0.09	EUR 150,000	Verizon Communications Inc, 1.250%, 08/04/30	133,613	0.05
EUR 310,000	Prologis Euro Finance LLC, 1.000%, 06/02/35	231,089	0.08	EUR 200,000	Verizon Communications Inc, 2.625%, 01/12/31	191,054	0.07
EUR 300,000	Prologis Euro Finance LLC, 4.625%, perpetual	320,124	0.12	EUR 100,000	Verizon Communications Inc, 0.875%, 19/03/32	82,719	0.03
EUR 100,000	PVH Corp, 3.125%, 15/12/27	97,927	0.04	EUR 200,000	Verizon Communications Inc, 0.750%, 22/03/32	164,014	0.06
EUR 100,000	RELX Capital Inc, 1.300%, 12/05/25	97,164	0.04	EUR 250,000	Verizon Communications Inc, 1.300%, 18/05/33	208,682	0.08
EUR 230,000	Revvity Inc, 1.875%, 19/07/26	221,570	0.08	EUR 100,000	Verizon Communications Inc, 4.750%, 31/10/34	110,772	0.04
EUR 130,000	Southern Power Co, 1.850%, 20/06/26	125,701	0.05	EUR 150,000	Verizon Communications Inc, 1.125%, 19/09/35	115,911	0.04
EUR 200,000	Stryker Corp, 0.750%, 01/03/29	177,844	0.06	EUR 225,000	Verizon Communications Inc, 2.875%, 15/01/38	207,769	0.08
EUR 350,000	Stryker Corp, 2.625%, 30/11/30	338,772	0.12	EUR 100,000	Verizon Communications Inc, 1.850%, 18/05/40	78,391	0.03
EUR 200,000	Tapestry Inc, 5.375%, 27/11/27	207,174	0.07	EUR 100,000	VF Corp, 0.250%, 25/02/28	84,046	0.03
EUR 200,000	Thermo Fisher Scientific Inc, 0.125%, 01/03/25	192,326	0.07	EUR 100,000	VF Corp, 0.625%, 25/02/32	70,088	0.03
EUR 200,000	Thermo Fisher Scientific Inc, 1.400%, 23/01/26	192,984	0.07	EUR 360,000	Visa Inc, 1.500%, 15/06/26	347,861	0.13
EUR 100,000	Thermo Fisher Scientific Inc, 1.750%, 15/04/27	96,448	0.03	EUR 120,000	Visa Inc, 2.375%, 15/06/34	114,640	0.04
EUR 200,000	Thermo Fisher Scientific Inc, 0.500%, 01/03/28	181,814	0.07	EUR 100,000	Walgreens Boots Alliance Inc, 2.125%, 20/11/26	93,098	0.03
EUR 100,000	Thermo Fisher Scientific Inc, 1.950%, 24/07/29	94,900	0.03	EUR 310,000	Worley US Finance Sub Ltd, 0.875%, 09/06/26	289,531	0.10
EUR 100,000	Thermo Fisher Scientific Inc, 0.875%, 01/10/31	85,292	0.03				
EUR 150,000	Thermo Fisher Scientific Inc, 2.375%, 15/04/32	142,215	0.05				
EUR 210,000	Thermo Fisher Scientific Inc, 1.875%, 01/10/49	150,131	0.05				
EUR 100,000	Toyota Motor Credit Corp, 0.250%, 16/07/26	93,310	0.03				
EUR 280,000	Toyota Motor Credit Corp, 0.125%, 05/11/27	251,252	0.09				
EUR 100,000	Toyota Motor Credit Corp, 4.050%, 13/09/29	104,915	0.04				

Schedule of Investments (continued)
 as at 31 December 2023 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 98.65% <i>(continued)</i>			
United States <i>(continued)</i>			
EUR 100,000	Zimmer Biomet Holdings Inc, 2.425%, 13/12/26	98,081	0.04
EUR 100,000	Zimmer Biomet Holdings Inc, 1.164%, 15/11/27	92,675	0.03
Total United States		43,835,412	15.84
Total Corporate Bonds		273,008,540	98.65
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		273,008,540	98.65
TOTAL INVESTMENTS		273,008,540	98.65
Other Net Assets/(Liabilities)		3,729,769	1.35
TOTAL NET ASSETS		276,738,309	100.00

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48%				Corporate Bonds - 96.48% <i>(continued)</i>			
Argentina				Australia <i>(continued)</i>			
USD 75,600	Generacion Mediterranea SA / Central Termica Roca SA, 9.875%, 01/12/27	66,226	0.01	USD 75,000	Perenti Finance Pty Ltd, 6.500%, 07/10/25	73,425	0.01
USD 56,000	Genneia SA, 8.750%, 02/09/27	55,420	0.01	USD 100,000	Port of Newcastle Investments Financing Pty Ltd, 5.900%, 24/11/31	90,428	0.02
USD 150,000	MSU Energy SA / UGEN SA / UENSA SA, 6.875%, 01/02/25	114,372	0.02				
USD 50,000	Pampa Energia SA, 9.500%, 08/12/26	52,775	0.01	Total Australia		2,529,662	0.48
USD 250,000	Pampa Energia SA, 7.500%, 24/01/27	244,035	0.05	Austria			
USD 150,000	Pampa Energia SA, 9.125%, 15/04/29	146,701	0.03	EUR 350,000	ams-OSRAM AG, 10.500%, 30/03/29	419,394	0.08
USD 45,000	Pan American Energy LLC/Argentina, 9.125%, 30/04/27	48,328	0.01	USD 100,000	ams-OSRAM AG, 12.250%, 30/03/29	111,208	0.02
USD 67,000	Telecom Argentina SA, 8.500%, 06/08/25	65,263	0.01	EUR 200,000	Benteler International AG, 9.375%, 15/05/28	235,620	0.04
USD 100,000	Telecom Argentina SA, 8.000%, 18/07/26	94,905	0.02	USD 200,000	Benteler International AG, 10.500%, 15/05/28	210,686	0.04
USD 200,000	Transportadora de Gas del Sur SA, 6.750%, 02/05/25	191,299	0.04	USD 100,000	BRF GmbH, 4.350%, 29/09/26	94,180	0.02
USD 125,000	YPF Energia Electrica SA, 10.000%, 25/07/26	120,988	0.02	USD 100,000	lochpe-Maxion Austria GmbH / Maxion Wheels de Mexico S de RL de CV, 5.000%, perpetual	89,440	0.02
USD 93,750	YPF SA, 8.500%, 23/03/25	91,172	0.02	USD 100,000	Klabin Austria GmbH, 5.750%, 03/04/29	101,339	0.02
USD 350,000	YPF SA, 8.500%, 28/07/25	337,954	0.06	USD 200,000	Klabin Austria GmbH, 3.200%, 12/01/31	167,495	0.03
USD 155,769	YPF SA, 9.000%, 12/02/26	158,355	0.03	USD 320,000	Klabin Austria GmbH, 7.000%, 03/04/49	323,379	0.06
USD 180,000	YPF SA, 6.950%, 21/07/27	161,058	0.03	EUR 100,000	Sappi Papier Holding GmbH, 3.625%, 15/03/28	105,664	0.02
USD 150,000	YPF SA, 8.500%, 27/06/29	138,755	0.03	Total Austria		1,858,405	0.35
USD 250,000	YPF SA, 9.000%, 30/06/29	240,866	0.05	Azerbaijan			
USD 300,000	YPF SA, 7.000%, 30/09/33	241,989	0.05	USD 200,000	State Oil Co of the Azerbaijan Republic, 6.950%, 18/03/30	209,750	0.04
USD 110,000	YPF SA, 7.000%, 15/12/47	83,094	0.01	Total Azerbaijan		209,750	0.04
Total Argentina		2,653,555	0.51	Belgium			
Australia				EUR 200,000	Azelis Finance NV, 5.750%, 15/03/28	228,132	0.04
EUR 200,000	APA Infrastructure Ltd, 7.125%, 09/11/83	231,976	0.04	EUR 100,000	Elia Group SA/NV, 5.850%, perpetual	112,260	0.02
USD 99,000	FMG Resources August 2006 Pty Ltd, 4.500%, 15/09/27	95,132	0.02	EUR 100,000	Ideal Standard International SA, 6.375%, 30/07/26	86,052	0.02
USD 250,000	FMG Resources August 2006 Pty Ltd, 5.875%, 15/04/30	248,667	0.05	EUR 100,000	Manuchar Group Sarl, 7.250%, 30/06/27	102,567	0.02
USD 394,000	FMG Resources August 2006 Pty Ltd, 4.375%, 01/04/31	360,707	0.07	EUR 200,000	Ontex Group NV, 3.500%, 15/07/26	212,314	0.04
USD 188,000	FMG Resources August 2006 Pty Ltd, 6.125%, 15/04/32	189,439	0.03	EUR 100,000	Sarens Finance Co NV, 5.750%, 21/02/27	101,166	0.02
USD 104,000	Infrabuild Australia Pty Ltd, 14.500%, 15/11/28	107,120	0.02	Total Belgium		842,491	0.16
USD 172,000	Mineral Resources Ltd, 8.125%, 01/05/27	175,013	0.03	Bermuda			
USD 185,000	Mineral Resources Ltd, 8.000%, 01/11/27	189,678	0.04	USD 150,000	Geopark Ltd, 5.500%, 17/01/27	133,052	0.03
USD 346,291	Mineral Resources Ltd, 9.250%, 01/10/28	368,374	0.07	USD 225,000	Investment Energy Resources Ltd, 6.250%, 26/04/29	212,551	0.04
USD 250,000	Mineral Resources Ltd, 8.500%, 01/05/30	260,582	0.05	USD 200,000	Lancashire Holdings Ltd, 5.625%, 18/09/41	170,750	0.03
USD 150,000	Nufarm Australia Ltd / Nufarm Americas Inc, 5.000%, 27/01/30	139,121	0.03	USD 142,000	Nabors Industries Ltd, 7.250%, 15/01/26	136,492	0.03
				USD 225,000	Nabors Industries Ltd, 7.500%, 15/01/28	195,469	0.04

Schedule of Investments (continued) as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.48% (continued)				Corporate Bonds - 96.48% (continued)			
Bermuda (continued)				Brazil (continued)			
USD 67,000	NCL Corp Ltd, 3.625%, 15/12/24	65,155	0.01	USD 200,000	Natura Cosméticos SA, 4.125%, 03/05/28	180,837	0.03
USD 462,000	NCL Corp Ltd, 5.875%, 15/03/26	451,042	0.09	USD 100,000	Nexa Resources SA, 6.500%, perpetual	101,060	0.02
USD 150,000	NCL Corp Ltd, 8.375%, 01/02/28	158,951	0.03	USD 200,000	StoneCo Ltd, 3.950%, 16/06/28	172,416	0.03
USD 175,000	NCL Corp Ltd, 8.125%, 15/01/29	182,722	0.03	Total Brazil		3,395,383	0.65
USD 113,000	NCL Finance Ltd, 6.125%, 15/03/28	107,928	0.02	British Virgin Islands			
USD 189,744	Odfjell Rig III Ltd, 9.250%, 31/05/28	194,013	0.04	USD 100,000	Arcos Dorados Holdings Inc, 5.875%, 04/04/27	98,642	0.02
USD 75,000	Sagicor Financial Co Ltd, 5.300%, 13/05/28	72,000	0.01	USD 100,000	CAS Capital No 1 Ltd, 4.000%, perpetual	86,240	0.02
USD 200,000	Seadrill Finance Ltd, 8.375%, 01/08/30	208,666	0.04	USD 380,000	Central American Bottling Corp / CBC Bottling Holdco SL / Beliv Holdco SL, 5.250%, 27/04/29	357,162	0.07
USD 334,000	Valaris Ltd, 8.375%, 30/04/30	342,196	0.06	USD 200,000	Champion Path Holdings Ltd, 4.500%, 27/01/26	185,977	0.04
USD 186,000	Viking Cruises Ltd, 5.875%, 15/09/27	179,490	0.03	USD 200,000	ENN Clean Energy International Investment Ltd, 3.375%, 12/05/26	187,551	0.04
USD 109,000	Viking Cruises Ltd, 7.000%, 15/02/29	108,063	0.02	USD 200,000	Fortune Star BVI Ltd, 5.950%, 19/10/25	164,987	0.03
USD 100,000	Viking Cruises Ltd, 9.125%, 15/07/31	106,571	0.02	EUR 100,000	Fortune Star BVI Ltd, 3.950%, 02/10/26	66,434	0.01
USD 245,000	Viking Ocean Cruises Ship VII Ltd, 5.625%, 15/02/29	238,875	0.05	USD 200,000	Fortune Star BVI Ltd, 5.050%, 27/01/27	131,537	0.02
USD 121,000	VOC Escrow Ltd, 5.000%, 15/02/28	116,064	0.02	USD 200,000	Frashion Brilliant Ltd, 6.000%, perpetual	168,333	0.03
USD 387,000	Weatherford International Ltd, 8.625%, 30/04/30	403,978	0.08	USD 200,000	New Metro Global Ltd, 4.800%, 15/12/24	78,000	0.01
Total Bermuda		3,784,028	0.72	USD 200,000	New Metro Global Ltd, 4.625%, 15/10/25	56,000	0.01
Brazil				USD 200,000	RKPF Overseas 2019 A Ltd, 6.000%, 04/09/25	87,616	0.02
USD 100,000	B3 SA - Brasil Bolsa Balcao, 4.125%, 20/09/31	87,406	0.02	USD 200,000	RKPF Overseas 2020 A Ltd, 5.200%, 12/01/26	50,648	0.01
USD 150,000	Banco Bradesco SA s, 3.200%, 27/01/25	145,724	0.03	USD 200,000	RKPF Overseas 2020 A Ltd, 5.125%, 26/07/26	45,940	0.01
USD 85,000	Banco Bradesco SA s, 4.375%, 18/03/27	82,615	0.02	USD 162,160	Star Energy Geothermal Wayang Windu Ltd, 6.750%, 24/04/33	161,638	0.03
USD 200,000	Banco BTG Pactual SA s, 4.500%, 10/01/25	196,505	0.04	USD 250,000	Studio City Co Ltd, 7.000%, 15/02/27	245,950	0.05
USD 150,000	Banco do Brasil SA, 4.625%, 15/01/25	147,914	0.03	USD 135,000	Studio City Finance Ltd, 6.000%, 15/07/25	132,300	0.02
USD 200,000	Banco do Brasil SA, 4.875%, 11/01/29	195,991	0.04	USD 225,000	Studio City Finance Ltd, 6.500%, 15/01/28	207,844	0.04
USD 400,000	Banco do Brasil SA, 6.250%, 18/04/30	416,240	0.08	USD 230,000	Studio City Finance Ltd, 5.000%, 15/01/29	193,200	0.04
USD 200,000	Banco Votorantim SA, 4.375%, 29/07/25	195,218	0.04	USD 250,000	Wanda Properties Global Co Ltd, 11.000%, 20/01/25	175,000	0.03
USD 300,000	BRF SA, 5.750%, 21/09/50	224,023	0.04	Total British Virgin Islands		2,880,999	0.55
USD 200,000	Cemig Geracao e Transmissao SA, 9.250%, 05/12/24	200,420	0.04	Bulgaria			
USD 225,000	Centrais Eletricas Brasileiras SA, 3.625%, 04/02/25	217,570	0.04	EUR 150,000	Bulgarian Energy Holding EAD, 3.500%, 28/06/25	160,620	0.03
USD 200,000	Centrais Eletricas Brasileiras SA, 4.625%, 04/02/30	182,082	0.03	EUR 100,000	Bulgarian Energy Holding EAD, 2.450%, 22/07/28	95,250	0.02
USD 200,000	Cosan Luxembourg SA, 5.500%, 20/09/29	190,382	0.04	Total Bulgaria		255,870	0.05
USD 350,000	Csn Resources SA, 4.625%, perpetual	286,339	0.05				
USD 200,000	Globo Comunicacao e Participacoes SA, 4.875%, 22/01/30	172,641	0.03				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
Canada				Canada <i>(continued)</i>			
USD 73,000	1011778 BC ULC / New Red Finance Inc, 5.750%, 15/04/25	72,759	0.01	USD 386,000	Bombardier Inc, 7.125%, 15/06/26	384,249	0.07
USD 385,000	1011778 BC ULC / New Red Finance Inc, 3.875%, 15/01/28	363,621	0.07	USD 434,000	Bombardier Inc, 7.875%, 15/04/27	434,096	0.08
USD 207,000	1011778 BC ULC / New Red Finance Inc, 4.375%, 15/01/28	197,848	0.04	USD 136,000	Bombardier Inc, 6.000%, 15/02/28	132,477	0.03
USD 100,000	1011778 BC ULC / New Red Finance Inc, 3.500%, 15/02/29	91,802	0.02	USD 270,000	Bombardier Inc, 7.500%, 01/02/29	274,329	0.05
USD 756,000	1011778 BC ULC / New Red Finance Inc, 4.000%, 15/10/30	677,823	0.13	USD 366,000	Bombardier Inc, 8.750%, 15/11/30	389,774	0.07
USD 315,000	Air Canada, 3.875%, 15/08/26	300,914	0.06	USD 70,000	Bombardier Inc, 7.450%, 01/05/34	79,800	0.02
CAD 410,000	Air Canada, 4.625%, 15/08/29	287,033	0.05	CAD 100,000	Brookfield Property Finance ULC, 3.926%, 24/08/25	71,693	0.01
USD 200,000	Algonquin Power & Utilities Corp, 4.750%, 18/01/82	169,000	0.03	CAD 120,000	Brookfield Property Finance ULC, 4.000%, 30/09/26	83,290	0.02
CAD 100,000	Algonquin Power & Utilities Corp, 5.250%, 18/01/82	62,957	0.01	CAD 50,000	Brookfield Property Finance ULC, 3.930%, 15/01/27	34,163	0.01
CAD 50,000	AltaGas Ltd, 5.250%, 11/01/82	31,729	0.01	CAD 200,000	Brookfield Property Finance ULC, 7.125%, 13/02/28	149,088	0.03
CAD 50,000	AltaGas Ltd, 7.350%, 17/08/82	37,590	0.01	USD 147,000	Brookfield Residential Properties Inc / Brookfield Residential US LLC, 6.250%, 15/09/27	142,426	0.03
CAD 100,000	AltaGas Ltd, 8.900%, 10/11/83	79,263	0.02	USD 60,000	Brookfield Residential Properties Inc / Brookfield Residential US LLC, 5.000%, 15/06/29	53,259	0.01
USD 100,000	Aris Mining Corp, 6.875%, 09/08/26	86,500	0.02	USD 1,095,000	Brookfield Residential Properties Inc / Brookfield Residential US LLC, 4.875%, 15/02/30	962,972	0.18
USD 60,000	ATS Corp, 4.125%, 15/12/28	55,184	0.01	USD 300,000	Canacol Energy Ltd, 5.750%, 24/11/28	218,755	0.04
USD 120,000	Baffinland Iron Mines Corp / Baffinland Iron Mines LP, 8.750%, 15/07/26	112,313	0.02	USD 74,000	Clarios Global LP, 6.750%, 15/05/25	74,651	0.01
USD 385,000	Bausch & Lomb Escrow Corp, 8.375%, 01/10/28	406,152	0.08	USD 49,000	Conuma Resources Ltd, 13.125%, 01/05/28	47,146	0.01
USD 390,000	Bausch Health Cos Inc, 5.500%, 01/11/25	356,760	0.07	CAD 80,000	Corus Entertainment Inc, 5.000%, 11/05/28	40,043	0.01
USD 250,000	Bausch Health Cos Inc, 9.000%, 15/12/25	233,598	0.04	CAD 100,000	Doman Building Materials Group Ltd, 5.250%, 15/05/26	69,724	0.01
USD 255,000	Bausch Health Cos Inc, 6.125%, 01/02/27	172,125	0.03	USD 180,000	Eldorado Gold Corp, 6.250%, 01/09/29	169,771	0.03
USD 100,000	Bausch Health Cos Inc, 5.750%, 15/08/27	64,500	0.01	USD 450,000	Emera Inc, 6.750%, 15/06/76	440,620	0.08
USD 100,000	Bausch Health Cos Inc, 5.000%, 30/01/28	45,491	0.01	USD 170,000	Empire Communities Corp, 7.000%, 15/12/25	167,827	0.03
USD 402,000	Bausch Health Cos Inc, 4.875%, 01/06/28	242,261	0.05	USD 249,000	Enerflex Ltd, 9.000%, 15/10/27	241,996	0.05
USD 469,000	Bausch Health Cos Inc, 11.000%, 30/09/28	340,954	0.07	USD 100,000	ERO Copper Corp, 6.500%, 15/02/30	88,256	0.02
USD 250,000	Bausch Health Cos Inc, 5.000%, 15/02/29	108,604	0.02	USD 310,000	First Quantum Minerals Ltd, 7.500%, 01/04/25	296,179	0.06
USD 148,000	Bausch Health Cos Inc, 6.250%, 15/02/29	65,507	0.01	USD 250,000	First Quantum Minerals Ltd, 6.875%, 01/03/26	224,733	0.04
USD 30,000	Bausch Health Cos Inc, 7.250%, 30/05/29	13,678	0.00	USD 490,000	First Quantum Minerals Ltd, 6.875%, 15/10/27	416,424	0.08
USD 223,000	Bausch Health Cos Inc, 5.250%, 30/01/30	102,796	0.02	USD 350,000	First Quantum Minerals Ltd, 8.625%, 01/06/31	296,758	0.06
USD 168,000	Bausch Health Cos Inc, 14.000%, 15/10/30	92,272	0.02	USD 100,000	Frontera Energy Corp, 7.875%, 21/06/28	74,793	0.01
USD 110,000	Bausch Health Cos Inc, 5.250%, 15/02/31	47,412	0.01	USD 83,000	Garda World Security Corp, 4.625%, 15/02/27	79,908	0.02
USD 106,000	Baytex Energy Corp, 8.750%, 01/04/27	109,634	0.02	USD 196,000	Garda World Security Corp, 9.500%, 01/11/27	197,603	0.04
USD 217,000	Baytex Energy Corp, 8.500%, 30/04/30	224,518	0.04	USD 140,000	Garda World Security Corp, 7.750%, 15/02/28	144,845	0.03

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
Canada <i>(continued)</i>				Canada <i>(continued)</i>			
USD 62,000	Garda World Security Corp, 6.000%, 01/06/29	55,607	0.01	USD 50,000	Mercer International Inc, 12.875%, 01/10/28	54,652	0.01
USD 125,000	Gfl Environmental Inc, 4.750%, 15/06/29	117,721	0.02	USD 151,000	Methanex Corp, 5.125%, 15/10/27	147,535	0.03
USD 170,000	GFL Environmental Inc, 4.250%, 01/06/25	167,490	0.03	USD 203,000	Methanex Corp, 5.250%, 15/12/29	195,316	0.04
USD 144,000	GFL Environmental Inc, 3.750%, 01/08/25	140,613	0.03	USD 205,000	Methanex Corp, 5.650%, 01/12/44	178,723	0.03
USD 145,000	GFL Environmental Inc, 5.125%, 15/12/26	143,460	0.03	CAD 200,000	National Bank of Canada, 7.500%, 16/11/82	150,676	0.03
USD 205,000	GFL Environmental Inc, 4.000%, 01/08/28	189,518	0.04	USD 65,000	New Gold Inc, 7.500%, 15/07/27	65,586	0.01
USD 133,000	GFL Environmental Inc, 3.500%, 01/09/28	122,909	0.02	USD 129,000	Northriver Midstream Finance LP, 5.625%, 15/02/26	125,088	0.02
USD 124,000	GFL Environmental Inc, 4.375%, 15/08/29	114,513	0.02	USD 150,000	NOVA Chemicals Corp, 5.000%, 01/05/25	146,402	0.03
USD 260,000	GFL Environmental Inc, 6.750%, 15/01/31	267,923	0.05	USD 325,000	NOVA Chemicals Corp, 5.250%, 01/06/27	304,690	0.06
CAD 90,000	Gibson Energy Inc, 5.250%, 22/12/80	58,318	0.01	USD 75,000	NOVA Chemicals Corp, 8.500%, 15/11/28	78,650	0.01
USD 125,000	goeasy Ltd, 4.375%, 01/05/26	120,349	0.02	USD 94,000	NOVA Chemicals Corp, 4.250%, 15/05/29	79,146	0.02
USD 162,000	goeasy Ltd, 9.250%, 01/12/28	173,011	0.03	USD 56,000	Ontario Gaming GTA LP, 8.000%, 01/08/30	57,750	0.01
USD 200,000	Greenfire Resources Ltd, 12.000%, 01/10/28	198,640	0.04	USD 244,000	Open Text Corp, 3.875%, 15/02/28	226,855	0.04
USD 99,000	Hudbay Minerals Inc, 4.500%, 01/04/26	95,785	0.02	USD 248,000	Open Text Corp, 3.875%, 01/12/29	222,355	0.04
USD 162,000	Hudbay Minerals Inc, 6.125%, 01/04/29	158,752	0.03	USD 177,000	Parkland Corp, 5.875%, 15/07/27	176,285	0.03
USD 120,000	Husky III Holding Ltd, 13.000%, 15/02/25	119,474	0.02	CAD 40,000	Parkland Corp, 4.375%, 26/03/29	27,757	0.01
USD 120,000	Iamgold Corp, 5.750%, 15/10/28	103,187	0.02	USD 178,000	Parkland Corp, 4.500%, 01/10/29	163,132	0.03
USD 208,000	Intelligent Packaging Ltd Finco Inc / Intelligent Packaging Ltd Co-Issuer LLC, 6.000%, 15/09/28	193,767	0.04	USD 180,000	Parkland Corp, 4.625%, 01/05/30	165,600	0.03
CAD 250,000	Inter Pipeline Ltd/AB, 6.875%, 26/03/79	182,208	0.03	CAD 240,000	Parkland Corp, 3.875%, perpetual	174,048	0.03
USD 100,000	International Petroleum Corp, 7.250%, 01/02/27	92,800	0.02	USD 100,000	Parkland Corp, 6.000%, perpetual	75,743	0.01
USD 217,000	Jones Deslauriers Insurance Management Inc, 8.500%, 15/03/30	227,878	0.04	CAD 210,000	Pembina Pipeline Corp, 4.800%, 25/01/81	134,282	0.03
USD 100,000	Jones Deslauriers Insurance Management Inc, 10.500%, 15/12/30	105,390	0.02	USD 91,000	Precision Drilling Corp, 7.125%, 15/01/26	90,582	0.02
CAD 180,000	Keyera Corp, 6.875%, 13/06/79	132,113	0.03	USD 125,000	Precision Drilling Corp, 6.875%, 15/01/29	120,541	0.02
CAD 110,000	Keyera Corp, 5.950%, 10/03/81	73,751	0.01	CAD 550,000	Rogers Communications Inc, 5.000%, 17/12/81	396,726	0.08
CAD 160,000	Laurentian Bank of Canada, 5.095%, 15/06/32	115,370	0.02	USD 250,000	Rogers Communications Inc, 5.250%, 15/03/82	239,903	0.05
USD 172,000	Masonite International Corp, 5.375%, 01/02/28	165,120	0.03	CAD 50,000	Russel Metals Inc, 5.750%, 27/10/25	37,824	0.01
USD 70,000	Masonite International Corp, 3.500%, 15/02/30	60,677	0.01	CAD 50,000	Secure Energy Services Inc, 7.250%, 30/12/26	38,085	0.01
USD 175,000	Mattamy Group Corp, 5.250%, 15/12/27	169,974	0.03	CAD 170,000	SNC-Lavalin Group Inc, 7.000%, 12/06/26	131,933	0.03
USD 206,000	Mattamy Group Corp, 4.625%, 01/03/30	190,915	0.04	USD 279,000	Strathcona Resources Ltd/Alberta, 6.875%, 01/08/26	266,443	0.05
				CAD 100,000	Superior Plus LP, 4.250%, 18/05/28	70,055	0.01
				USD 196,000	Superior Plus LP / Superior General Partner Inc, 4.500%, 15/03/29	181,745	0.03
				USD 155,000	Taseko Mines Ltd, 7.000%, 15/02/26	146,763	0.03
				USD 175,000	Teine Energy Ltd, 6.875%, 15/04/29	163,748	0.03

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
Canada <i>(continued)</i>				Cayman Islands <i>(continued)</i>			
USD 49,000	Telesat Canada / Telesat LLC, 5.625%, 06/12/26	30,671	0.01	USD 50,000	MAF Global Securities Ltd, 7.875%, perpetual	50,868	0.01
USD 25,000	Telesat Canada / Telesat LLC, 4.875%, 01/06/27	14,774	0.00	USD 250,000	Melco Resorts Finance Ltd, 4.875%, 06/06/25	242,500	0.05
USD 197,000	Telesat Canada / Telesat LLC, 6.500%, 15/10/27	92,088	0.02	USD 250,000	Melco Resorts Finance Ltd, 5.250%, 26/04/26	240,625	0.05
USD 240,000	TransAlta Corp, 7.750%, 15/11/29	254,673	0.05	USD 250,000	Melco Resorts Finance Ltd, 5.625%, 17/07/27	231,873	0.04
CAD 20,000	TransAlta Corp, 6.900%, 15/11/30	15,717	0.00	USD 350,000	Melco Resorts Finance Ltd, 5.750%, 21/07/28	321,076	0.06
USD 49,000	TransAlta Corp, 6.500%, 15/03/40	48,978	0.01	USD 450,000	Melco Resorts Finance Ltd, 5.375%, 04/12/29	396,166	0.08
USD 45,000	Vermilion Energy Inc, 5.625%, 15/03/25	44,437	0.01	USD 25,000	MGM China Holdings Ltd, 5.250%, 18/06/25	24,531	0.00
USD 230,000	Vermilion Energy Inc, 6.875%, 01/05/30	220,735	0.04	USD 300,000	MGM China Holdings Ltd, 5.875%, 15/05/26	293,216	0.06
CAD 75,000	Videotron Ltd, 5.625%, 15/06/25	56,921	0.01	USD 200,000	MGM China Holdings Ltd, 4.750%, 01/02/27	190,250	0.04
USD 149,000	Videotron Ltd, 5.125%, 15/04/27	146,765	0.03	USD 50,000	OmGrid Funding Ltd, 5.196%, 16/05/27	49,681	0.01
CAD 200,000	Videotron Ltd, 3.625%, 15/06/28	140,755	0.03	USD 200,000	Oryx Funding Ltd, 5.800%, 03/02/31	200,313	0.04
USD 101,000	Videotron Ltd, 3.625%, 15/06/29	91,661	0.02	USD 170,500	Poinsettia Finance Ltd, 6.625%, 17/06/31	144,357	0.03
CAD 300,000	Videotron Ltd, 4.500%, 15/01/30	214,148	0.04	USD 200,000	Powerlong Real Estate Holdings Ltd, 5.950%, 30/04/25	17,000	0.00
CAD 150,000	Videotron Ltd, 3.125%, 15/01/31	97,013	0.02	USD 100,000	Sable International Finance Ltd, 5.750%, 07/09/27	94,453	0.02
Total Canada		22,095,434	4.22	USD 80,000	Seagate HDD Cayman, 4.875%, 01/06/27	78,481	0.01
Cayman Islands				USD 170,000	Seagate HDD Cayman, 4.091%, 01/06/29	157,268	0.03
USD 250,000	Arabian Centres Sukuk II Ltd, 5.625%, 07/10/26	228,450	0.04	USD 27,000	Seagate HDD Cayman, 4.125%, 15/01/31	24,119	0.00
USD 200,000	Arada Sukuk Ltd, 8.125%, 08/06/27	201,944	0.04	USD 100,000	Seagate HDD Cayman, 8.500%, 15/07/31	108,552	0.02
USD 450,000	CSN Inova Ventures, 6.750%, 28/01/28	439,450	0.08	USD 307,760	Seagate HDD Cayman, 9.625%, 01/12/32	351,924	0.07
USD 200,000	Dar Al-Arkan Sukuk Co Ltd, 6.750%, 15/02/25	198,554	0.04	USD 100,000	Seagate HDD Cayman, 5.750%, 01/12/34	95,985	0.02
USD 200,000	Dar Al-Arkan Sukuk Co Ltd, 6.875%, 26/02/27	197,260	0.04	USD 86,000	Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 8.000%, 20/09/25	61,225	0.01
USD 131,000	Diamond Foreign Asset Co / Diamond Finance LLC, 8.500%, 01/10/30	133,816	0.02	USD 200,000	Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 8.000%, 20/09/25	142,384	0.03
USD 200,000	DIB Tier 1 Sukuk 3 Ltd, 6.250%, perpetual	198,806	0.04	USD 155,000	Termocandelaria Power Ltd, 7.875%, 30/01/29	151,025	0.03
USD 450,000	DP World Salaam, 6.000%, perpetual	448,190	0.09	USD 232,000	Transocean Aquila Ltd, 8.000%, 30/09/28	235,442	0.04
USD 200,000	eHi Car Services Ltd, 7.750%, 14/11/24	172,500	0.03	USD 100,000	Transocean Inc, 7.250%, 01/11/25	98,500	0.02
USD 200,000	GFH Sukuk Ltd, 7.500%, 28/01/25	195,414	0.04	USD 108,000	Transocean Inc, 7.500%, 15/01/26	106,114	0.02
USD 250,000	GGAM Finance Ltd, 7.750%, 15/05/26	253,750	0.05	USD 296,000	Transocean Inc, 11.500%, 30/01/27	309,320	0.06
USD 200,000	GGAM Finance Ltd, 8.000%, 15/06/28	206,920	0.04	USD 204,000	Transocean Inc, 8.000%, 01/02/27	198,900	0.04
USD 274,389	Global Aircraft Leasing Co Ltd, 6.500%, 15/09/24	257,926	0.05	USD 309,700	Transocean Inc, 8.750%, 15/02/30	323,633	0.06
USD 150,000	Grupo Aval Ltd, 4.375%, 04/02/30	127,368	0.02	USD 150,000	Transocean Inc, 6.800%, 15/03/38	120,233	0.02
USD 300,000	IHS Holding Ltd, 5.625%, 29/11/26	260,322	0.05	USD 100,000	Transocean Inc, 7.500%, perpetual	88,000	0.02
USD 400,000	Lamar Funding Ltd, 3.958%, 07/05/25	389,164	0.07				
USD 100,000	Liberty Costa Rica Senior Secured Finance, 10.875%, 15/01/31	102,325	0.02				
USD 200,000	MAF Global Securities Ltd, 6.375%, perpetual	196,104	0.04				

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
Cayman Islands <i>(continued)</i>				Colombia <i>(continued)</i>			
USD 204,000	Transocean Poseidon Ltd, 6.875%, 01/02/27	202,987	0.04	USD 250,000	Grupo de Inversiones Suramericana SA, 5.500%, 29/04/26	245,281	0.05
USD 150,000	Transocean Titan Financing Ltd, 8.375%, 01/02/28	155,623	0.03	USD 200,000	Oleoducto Central SA, 4.000%, 14/07/27	185,742	0.04
EUR 100,000	UPCB Finance VII Ltd, 3.625%, 15/06/29	105,218	0.02	Total Colombia		4,503,950	0.86
USD 370,000	Wynn Macau Ltd, 5.500%, 15/01/26	361,074	0.07	Costa Rica			
USD 300,000	Wynn Macau Ltd, 5.500%, 01/10/27	283,208	0.05	USD 200,000	Instituto Costarricense de Electricidad, 6.375%, 15/05/43	178,400	0.03
USD 525,000	Wynn Macau Ltd, 5.625%, 26/08/28	486,495	0.09	Total Costa Rica		178,400	0.03
USD 250,000	Wynn Macau Ltd, 5.125%, 15/12/29	222,058	0.04	Cyprus			
USD 150,000	XP Inc, 3.250%, 01/07/26	140,672	0.03	EUR 200,000	Bank of Cyprus Plc, 7.375%, 25/07/28	227,558	0.04
Total Cayman Islands		11,313,612	2.16	Total Cyprus		227,558	0.04
Chile				Czech Republic			
USD 150,000	Agrosuper SA, 4.600%, 20/01/32	128,547	0.02	EUR 100,000	Allwyn International AS, 3.875%, 15/02/27	106,046	0.02
USD 50,000	CAP SA, 3.900%, 27/04/31	38,700	0.01	USD 200,000	Energo-Pro AS, 8.500%, 04/02/27	195,914	0.04
USD 150,000	Latam Airlines Group SA, 13.375%, 15/10/27	167,654	0.03	USD 200,000	Energo-Pro AS, 11.000%, 02/11/28	206,340	0.04
USD 300,000	Latam Airlines Group SA, 13.375%, 15/10/29	343,387	0.07	EUR 300,000	EP Infrastructure AS, 2.045%, 09/10/28	274,157	0.05
Total Chile		678,288	0.13	EUR 100,000	EP Infrastructure AS, 1.816%, 02/03/31	84,813	0.02
China				Total Czech Republic		867,270	0.17
USD 850,000	Bank of Communications Co Ltd, 3.800%, perpetual	817,010	0.16	Denmark			
USD 200,000	Greentown China Holdings Ltd, 4.700%, 29/04/25	173,434	0.03	USD 253,000	Welltec International ApS, 8.250%, 15/10/26	256,912	0.05
Total China		990,444	0.19	Total Denmark		256,912	0.05
Colombia				Dominican Republic			
USD 100,000	Banco Bilbao Vizcaya Argentaria Colombia SA, 4.875%, 21/04/25	97,375	0.02	USD 200,000	Empresa Generadora de Electricidad Haina SA, 5.625%, 08/11/28	180,500	0.03
USD 200,000	Banco de Bogota SA, 6.250%, 12/05/26	197,400	0.04	Total Dominican Republic		180,500	0.03
USD 150,000	Banco GNB Sudameris SA, 7.500%, 16/04/31	125,153	0.02	Finland			
USD 60,000	Colombia Telecomunicaciones SA ESP, 4.950%, 17/07/30	37,168	0.01	USD 274,000	Ahlstrom Holding 3 Oy, 4.875%, 04/02/28	239,256	0.05
USD 400,000	Ecopetrol SA, 8.625%, 19/01/29	426,233	0.08	EUR 100,000	Citycon Oyj, 3.625%, perpetual	66,880	0.01
USD 650,000	Ecopetrol SA, 6.875%, 29/04/30	644,015	0.12	EUR 100,000	Huhtamaki Oyj, 4.250%, 09/06/27	110,715	0.02
USD 350,000	Ecopetrol SA, 4.625%, 02/11/31	296,878	0.06	EUR 200,000	Huhtamaki Oyj, 5.125%, 24/11/28	229,960	0.04
USD 650,000	Ecopetrol SA, 8.875%, 13/01/33	706,328	0.13	EUR 100,000	SBB Treasury Oyj, 0.750%, 14/12/28	65,701	0.01
USD 400,000	Ecopetrol SA, 7.375%, 18/09/43	381,811	0.07	EUR 200,000	SBB Treasury Oyj, 1.125%, 26/11/29	129,552	0.03
USD 715,000	Ecopetrol SA, 5.875%, 28/05/45	564,683	0.11	Total Finland		842,064	0.16
USD 235,000	Ecopetrol SA, 5.875%, 02/11/51	177,733	0.03	France			
USD 300,000	Empresas Publicas de Medellin ESP, 4.250%, 18/07/29	255,174	0.05	EUR 300,000	Accor SA, 7.250%, perpetual	360,392	0.07
USD 200,000	Empresas Publicas de Medellin ESP, 4.375%, 15/02/31	162,976	0.03	EUR 100,000	Afflelou Sas, 4.250%, 19/05/26	109,637	0.02
				EUR 100,000	Altice France SA, 2.500%, 15/01/25	106,151	0.02
				EUR 500,000	Altice France SA, 5.875%, 01/02/27	490,480	0.09
				USD 550,000	Altice France SA, 8.125%, 01/02/27	506,959	0.10

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 200,000	Altice France SA, 3.375%, 15/01/28	174,081	0.03	EUR 200,000	Electricite de France SA, 5.000%, perpetual	220,181	0.04
USD 383,000	Altice France SA, 5.500%, 15/01/28	315,432	0.06	GBP 300,000	Electricite de France SA, 6.000%, perpetual	371,260	0.07
USD 60,000	Altice France SA, 5.125%, 15/01/29	46,652	0.01	USD 400,000	Electricite de France SA, 9.125%, perpetual	446,560	0.09
EUR 100,000	Altice France SA, 4.000%, 15/07/29	85,743	0.02	EUR 200,000	Electricite De France SA, 2.625%, 31/12/99	196,059	0.04
USD 700,000	Altice France SA, 5.125%, 15/07/29	543,616	0.10	EUR 200,000	Elior Group SA, 3.750%, 15/07/26	203,538	0.04
EUR 200,000	Altice France SA, 4.250%, 15/10/29	175,071	0.03	EUR 200,000	Elis SA, 4.125%, 24/05/27	223,139	0.04
USD 620,000	Altice France SA, 5.500%, 15/10/29	485,900	0.09	EUR 100,000	Elis SA, 1.625%, 03/04/28	101,352	0.02
EUR 200,000	Atos SE, 1.750%, 07/05/25	167,876	0.03	EUR 100,000	Emeria SASU, 3.375%, 31/03/28	94,558	0.02
EUR 200,000	Atos SE, 2.500%, 07/11/28	132,116	0.03	EUR 200,000	Emeria SASU, 7.750%, 31/03/28	213,142	0.04
EUR 200,000	Atos SE, 1.000%, 12/11/29	117,093	0.02	EUR 100,000	Eramet SA, 5.875%, 21/05/25	111,302	0.02
EUR 200,000	Banijay Entertainment SASU, 7.000%, 01/05/29	232,529	0.04	EUR 100,000	Eramet SA, 7.000%, 22/05/28	112,219	0.02
USD 200,000	Banijay Entertainment SASU, 8.125%, 01/05/29	206,174	0.04	EUR 200,000	Eutelsat SA, 2.000%, 02/10/25	207,091	0.04
EUR 300,000	Cab Selas, 3.375%, 01/02/28	294,572	0.06	EUR 100,000	Eutelsat SA, 2.250%, 13/07/27	94,532	0.02
EUR 100,000	Casino Guichard Perrachon SA, 3.580%, 07/02/25	552	0.00	EUR 200,000	Eutelsat SA, 1.500%, 13/10/28	165,698	0.03
EUR 100,000	Casino Guichard Perrachon SA, 4.048%, 05/08/26	552	0.00	EUR 200,000	Fnac Darty SA, 2.625%, 30/05/26	105,273	0.02
EUR 100,000	Casino Guichard Perrachon SA, 5.250%, 15/04/27	829	0.00	EUR 200,000	Forvia SE, 3.125%, 15/06/26	216,511	0.04
EUR 300,000	Cerba Healthcare SACA, 3.500%, 31/05/28	276,301	0.05	EUR 200,000	Forvia SE, 7.250%, 15/06/26	233,910	0.05
USD 300,000	Cgg SA, 8.750%, 01/04/27	273,264	0.05	EUR 300,000	Forvia SE, 2.750%, 15/02/27	316,675	0.06
EUR 200,000	Cgg SA, 7.750%, perpetual	202,804	0.04	EUR 500,000	Forvia SE, 2.375%, 15/06/27	521,310	0.10
EUR 100,000	Chrome Holdco SAS, 5.000%, 31/05/29	76,497	0.02	EUR 200,000	Forvia SE, 3.750%, 15/06/28	216,211	0.04
USD 100,000	Constellium SE, 5.875%, 15/02/26	99,351	0.02	EUR 100,000	Forvia SE, 2.375%, 15/06/29	100,413	0.02
USD 25,000	Constellium SE, 5.625%, 15/06/28	24,397	0.01	EUR 300,000	Getlink SE, 3.500%, 30/10/25	327,648	0.06
USD 65,000	Constellium SE, 3.750%, 15/04/29	58,960	0.01	EUR 100,000	Goldstory SAS, 5.375%, 01/03/26	110,067	0.02
EUR 200,000	Constellium SE, 3.125%, 15/07/29	202,703	0.04	EUR 100,000	Iliad Holding SASU, 5.125%, 15/10/26	109,900	0.02
EUR 200,000	Crown European Holdings SA, 2.875%, 01/02/26	216,676	0.04	USD 350,000	Iliad Holding SASU, 6.500%, 15/10/26	349,315	0.07
EUR 200,000	Crown European Holdings SA, 5.000%, 15/05/28	228,931	0.04	EUR 300,000	Iliad Holding SASU, 5.625%, 15/10/28	332,210	0.06
EUR 100,000	Crown European Holdings SA, 4.750%, 15/03/29	112,431	0.02	USD 230,000	Iliad Holding SASU, 7.000%, 15/10/28	228,870	0.04
EUR 100,000	Derichebourg SA, 2.250%, 15/07/28	103,184	0.02	EUR 100,000	iliad SA, 1.875%, 25/04/25	107,032	0.02
EUR 400,000	Electricite de France SA, 7.500%, perpetual	482,129	0.09	EUR 100,000	iliad SA, 2.375%, 17/06/26	105,516	0.02
EUR 500,000	Electricite de France SA, 5.375%, perpetual	553,186	0.11	EUR 300,000	iliad SA, 5.375%, 14/06/27	339,680	0.07
GBP 200,000	Electricite de France SA, 5.875%, perpetual	232,812	0.05	EUR 200,000	iliad SA, 1.875%, 11/02/28	202,027	0.04
EUR 200,000	Electricite de France SA, 2.875%, perpetual	204,428	0.04	EUR 100,000	iliad SA, 5.375%, 15/02/29	113,227	0.02
EUR 200,000	Electricite de France SA, 3.375%, perpetual	193,579	0.04	EUR 200,000	iliad SA, 5.625%, 15/02/30	228,309	0.04
				EUR 100,000	IM Group SAS, 8.000%, 01/03/28	86,141	0.02
				EUR 100,000	Kapla Holding SAS, 3.375%, 15/12/26	106,814	0.02
				EUR 100,000	La Financiere Atalian SASU, 5.125%, 15/05/25	80,860	0.02
				GBP 100,000	La Financiere Atalian SASU, 6.625%, 15/05/25	93,050	0.02
				EUR 200,000	La Poste SA, 3.125%, perpetual	211,541	0.04
				EUR 100,000	Laboratoire Eimer Selas, 5.000%, 01/02/29	89,220	0.02
				EUR 100,000	Loxam sas, 4.500%, 15/02/27	110,211	0.02
				EUR 200,000	Loxam SAS, 3.750%, 15/07/26	218,070	0.04
				EUR 197,000	Loxam SAS, 6.375%, 15/05/28	226,299	0.04
				EUR 100,000	Loxam SAS, 6.375%, 31/05/29	114,331	0.02

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets	
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				
Corporate Bonds - 96.48% (continued)				Corporate Bonds - 96.48% (continued)				
France (continued)				Georgia				
EUR 100,000	Mobilux Finance SAS, 4.250%, 15/07/28	99,860	0.02	USD 200,000	GEORGIAN RAILWAY JSC, 4.000%, perpetual	182,605	0.04	
EUR 100,000	Nexans SA, 5.500%, 05/04/28	117,009	0.02	USD 125,000	Silknet JSC, 8.375%, 31/01/27	124,375	0.02	
EUR 100,000	Novafives SAS, 5.000%, 15/06/25	108,516	0.02	Total Georgia			306,980	0.06
EUR 200,000	Paprec Holding SA, 6.500%, 17/11/27	236,042	0.05	Germany				
EUR 100,000	Paprec Holding SA, 7.250%, 17/11/29	118,336	0.02	EUR 100,000	Adler Pelzer Holding GmbH, 9.500%, 01/04/27	109,915	0.02	
EUR 100,000	Parts Europe SA, 6.500%, 16/07/25	110,454	0.02	EUR 100,000	ADLER Real Estate AG, 3.000%, 27/04/26	83,352	0.02	
EUR 200,000	Picard Groupe SAS, 3.875%, 01/07/26	214,827	0.04	EUR 100,000	APCOA Parking Holdings GmbH, 4.625%, 15/01/27	103,585	0.02	
EUR 100,000	RCI Banque SA, 2.625%, 18/02/30	106,820	0.02	EUR 200,000	Bertelsmann SE & Co KGaA, 3.500%, 23/04/75	210,458	0.04	
EUR 400,000	Renault SA, 1.250%, 24/06/25	424,086	0.08	EUR 100,000	BRANICKS Group AG, 2.250%, 22/09/26	37,789	0.01	
EUR 200,000	Renault SA, 1.000%, 28/11/25	210,094	0.04	EUR 100,000	Ceconomy AG, 1.750%, 24/06/26	95,389	0.02	
EUR 100,000	Renault SA, 2.375%, 25/05/26	106,822	0.02	USD 200,000	Cerdia Finanz GmbH, 10.500%, perpetual	203,524	0.04	
EUR 200,000	Renault SA, 2.000%, 28/09/26	210,538	0.04	EUR 100,000	Cheplapharm Arzneimittel GmbH, 3.500%, 11/02/27	106,735	0.02	
EUR 100,000	Renault SA, 2.500%, 02/06/27	105,733	0.02	EUR 250,000	Cheplapharm Arzneimittel GmbH, 4.375%, 15/01/28	268,621	0.05	
EUR 200,000	Renault SA, 1.125%, 04/10/27	201,568	0.04	USD 200,000	Cheplapharm Arzneimittel GmbH, 5.500%, 15/01/28	189,250	0.04	
EUR 200,000	Renault SA, 2.500%, 01/04/28	211,784	0.04	EUR 200,000	Cheplapharm Arzneimittel GmbH, 7.500%, 15/05/30	234,974	0.05	
EUR 200,000	Rexel SA, 2.125%, 15/06/28	208,017	0.04	EUR 150,000	Commerzbank AG, 4.000%, 30/03/27	167,769	0.03	
EUR 200,000	Rexel SA, 5.250%, 15/09/30	230,134	0.04	EUR 100,000	Commerzbank AG, 1.375%, 29/12/31	98,760	0.02	
EUR 100,000	Seche Environnement SACA, 2.250%, 15/11/28	99,215	0.02	EUR 200,000	Commerzbank AG, 6.500%, 06/12/32	232,480	0.04	
EUR 200,000	SNF Group SACA, 2.000%, 01/02/26	212,980	0.04	GBP 200,000	Commerzbank AG, 8.625%, 28/02/33	270,831	0.05	
USD 60,000	SNF Group SACA, 3.125%, 15/03/27	54,621	0.01	EUR 500,000	Commerzbank AG, 6.750%, 05/10/33	587,784	0.11	
USD 70,000	SNF Group SACA, 3.375%, 15/03/30	60,102	0.01	EUR 100,000	CT Investment GmbH, 5.500%, 15/04/26	109,592	0.02	
EUR 200,000	Spie SA, 2.625%, 18/06/26	215,379	0.04	EUR 100,000	Ctec II GmbH, 5.250%, 15/02/30	98,590	0.02	
EUR 100,000	Tereos Finance Groupe I SA, 4.750%, 30/04/27	111,128	0.02	EUR 200,000	Deutsche Lufthansa AG, 3.000%, 29/05/26	214,868	0.04	
EUR 200,000	Tereos Finance Groupe I SA, 7.250%, 15/04/28	233,832	0.05	EUR 200,000	Deutsche Lufthansa AG, 2.875%, 16/05/27	212,221	0.04	
EUR 200,000	Valeo SE, 1.625%, 18/03/26	212,347	0.04	EUR 200,000	Deutsche Lufthansa AG, 2.875%, perpetual	216,682	0.04	
EUR 200,000	Valeo SE, 5.375%, 28/05/27	229,373	0.04	EUR 300,000	Deutsche Lufthansa AG, 3.750%, perpetual	326,531	0.06	
EUR 100,000	Valeo SE, 1.000%, 03/08/28	96,791	0.02	EUR 100,000	Deutsche Lufthansa AG, 3.500%, perpetual	107,400	0.02	
EUR 300,000	Valeo SE, 5.875%, 12/04/29	355,713	0.07	EUR 300,000	Douglas GmbH, 6.000%, 08/04/26	327,117	0.06	
EUR 300,000	Vallourec SACA, 8.500%, 30/06/26	333,010	0.06	EUR 100,000	Evonik Industries AG, 1.375%, 02/09/81	97,614	0.02	
EUR 100,000	Veolia Environnement SA, 1.625%, perpetual	101,833	0.02	EUR 200,000	Gruenthal GmbH, 4.125%, 15/05/28	218,121	0.04	
EUR 200,000	Veolia Environnement SA, 2.000%, perpetual	197,456	0.04	EUR 200,000	Gruenthal GmbH, 6.750%, 15/05/30	233,910	0.04	
EUR 200,000	Veolia Environnement SA, 2.250%, perpetual	208,330	0.04					
EUR 300,000	Veolia Environnement SA, 2.500%, perpetual	296,229	0.06					
EUR 100,000	Veolia Environnement SA, 5.993%, perpetual	115,990	0.02					
Total France		22,610,281	4.32					

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.48% (continued)				Corporate Bonds - 96.48% (continued)			
Germany (continued)				Germany (continued)			
EUR 125,000	Hapag-Lloyd AG, 2.500%, 15/04/28	128,802	0.02	EUR 100,000	ZF Finance GmbH, 2.750%, 25/05/27	104,942	0.02
EUR 200,000	HT Troplast GmbH, 9.375%, 15/07/28	224,105	0.04	EUR 100,000	ZF Finance GmbH, 2.250%, 03/05/28	101,214	0.02
USD 250,000	IHO Verwaltungs GmbH, 4.750%, 15/09/26	239,375	0.05	EUR 300,000	ZF Finance GmbH, 3.750%, 21/09/28	319,204	0.06
EUR 150,000	IHO Verwaltungs GmbH, 3.875%, 15/05/27	161,853	0.03	Total Germany		11,884,526	2.27
USD 150,000	IHO Verwaltungs GmbH, 6.000%, 15/05/27	146,149	0.03	Gibraltar			
EUR 400,000	IHO Verwaltungs GmbH, 8.750%, 15/05/28	480,492	0.09	EUR 200,000	888 Acquisitions Ltd, 7.558%, 15/07/27	211,541	0.04
USD 50,000	IHO Verwaltungs GmbH, 6.375%, 15/05/29	49,066	0.01	Total Gibraltar		211,541	0.04
EUR 100,000	INEOS Styrolution Ludwigshafen GmbH, 2.250%, 16/01/27	101,539	0.02	Greece			
EUR 100,000	Infineon Technologies AG, 2.875%, perpetual	107,703	0.02	EUR 100,000	Alpha Bank SA, 7.500%, 16/06/27	117,060	0.02
EUR 200,000	Infineon Technologies AG, 3.625%, perpetual	211,498	0.04	EUR 100,000	Alpha Bank SA, 2.500%, 23/03/28	102,318	0.02
EUR 304,500	Kirk Beauty SUN GmbH, 8.250%, perpetual	325,602	0.06	EUR 300,000	Alpha Bank SA, 6.875%, 27/06/29	351,942	0.07
EUR 100,000	Mahle GmbH, 2.375%, 14/05/28	94,030	0.02	EUR 100,000	Alpha Services and Holdings SA, 4.250%, 13/02/30	107,703	0.02
EUR 400,000	Nidda Healthcare Holding GmbH, 7.500%, 21/08/26	454,558	0.09	EUR 100,000	Alpha Services and Holdings SA, 5.500%, 11/06/31	107,179	0.02
EUR 200,000	Novelis Sheet Ingot GmbH, 3.375%, 15/04/29	208,339	0.04	EUR 200,000	Eurobank SA, 2.000%, 05/05/27	209,055	0.04
EUR 100,000	PCF GmbH, 4.750%, 15/04/26	79,934	0.02	EUR 100,000	Eurobank SA, 2.250%, 14/03/28	102,705	0.02
EUR 100,000	Peach Property Finance GmbH, 4.375%, 15/11/25	86,524	0.02	EUR 200,000	Eurobank SA, 7.000%, 26/01/29	237,898	0.05
EUR 200,000	ProGroup AG, 3.000%, 31/03/26	213,750	0.04	EUR 125,000	Eurobank SA, 5.875%, 28/11/29	142,653	0.03
EUR 100,000	Renk AG/Frankfurt am Main, 5.750%, 15/07/25	109,642	0.02	EUR 300,000	Mytilineos SA, 2.250%, 30/10/26	316,018	0.06
EUR 100,000	Schaeffler AG, 2.750%, 12/10/25	108,194	0.02	EUR 100,000	National Bank of Greece SA, 2.750%, 08/10/26	107,705	0.02
EUR 240,000	Schaeffler AG, 2.875%, 26/03/27	260,553	0.05	GBP 100,000	National Bank of Greece SA, 8.750%, 02/06/27	131,559	0.02
EUR 200,000	Schaeffler AG, 3.375%, 12/10/28	213,750	0.04	EUR 100,000	National Bank of Greece SA, 7.250%, 22/11/27	118,980	0.02
EUR 87,920	Techem Verwaltungsgesellschaft 674 mbH, 6.000%, 30/07/26	96,635	0.02	EUR 300,000	Piraeus Bank SA, 7.250%, 13/07/28	346,817	0.07
EUR 400,000	Techem Verwaltungsgesellschaft 675 mbH, 2.000%, 15/07/25	431,425	0.08	EUR 100,000	Piraeus Bank SA, 6.750%, 05/12/29	115,835	0.02
EUR 100,000	Tele Columbus AG, 3.875%, 02/05/25	69,924	0.01	EUR 200,000	Piraeus Financial Holdings SA, 5.500%, perpetual	215,793	0.04
EUR 100,000	thyssenkrupp AG, 2.500%, 25/02/25	108,522	0.02	Total Greece		2,831,220	0.54
USD 175,000	TK Elevator Holdco GmbH, 7.625%, 15/07/28	171,901	0.03	Guatemala			
EUR 180,000	TK Elevator Holdco GmbH, 6.625%, perpetual	182,944	0.04	USD 175,000	Banco Industrial SA/Guatemala, 4.875%, 29/01/31	164,351	0.03
EUR 300,000	TK Elevator Midco GmbH, 4.375%, 15/07/27	320,393	0.06	USD 225,000	CT Trust, 5.125%, 03/02/32	196,604	0.04
EUR 125,000	Tui Cruises GmbH, 6.500%, 15/05/26	136,010	0.03	Total Guatemala		360,955	0.07
EUR 200,000	ZF Finance GmbH, 3.000%, 21/09/25	215,871	0.04	Guernsey			
EUR 400,000	ZF Finance GmbH, 5.750%, 03/08/26	456,221	0.09	EUR 200,000	Globalworth Real Estate Investments Ltd, 3.000%, 29/03/25	201,997	0.04
				EUR 100,000	Globalworth Real Estate Investments Ltd, 2.950%, 29/07/26	90,431	0.02
				Total Guernsey		292,428	0.06

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
Hong Kong				Ireland <i>(continued)</i>			
USD 250,000	Bank of East Asia Ltd, 5.825%, perpetual	217,500	0.04	EUR 200,000	Eircom Finance Dac, 3.500%, 15/05/26	214,623	0.04
USD 178,000	Seaspan Corp, 5.500%, 01/08/29	148,911	0.03	EUR 200,000	Energia Group Roi Financeco DAC, 6.875%, 31/07/28	228,795	0.04
Total Hong Kong		366,411	0.07	USD 173,000	GGAM Finance Ltd, 8.000%, 15/02/27	176,887	0.03
Hungary				EUR 125,000	James Hardie International Finance DAC, 3.625%, 01/10/26	136,038	0.02
EUR 100,000	MBH Bank Nyrt, 8.625%, 19/10/27	115,529	0.02	USD 275,000	James Hardie International Finance DAC, 5.000%, 15/01/28	266,017	0.05
USD 250,000	OTP Bank Nyrt, 8.750%, 15/05/33	256,875	0.05	USD 285,000	Jazz Securities DAC, 4.375%, 15/01/29	265,462	0.05
Total Hungary		372,404	0.07	USD 315,000	LCPR Senior Secured Financing DAC, 6.750%, 15/10/27	308,530	0.06
India				USD 150,000	LCPR Senior Secured Financing DAC, 5.125%, 15/07/29	130,670	0.02
USD 200,000	Adani Green Energy UP Ltd / Prayatna Developers Pvt Ltd / Parampujya Solar Energy, 6.250%, perpetual	197,491	0.04	EUR 100,000	Motion Bondco DAC, 4.500%, 15/11/27	100,124	0.02
USD 188,394	Adani Renewable Energy RJ Ltd/Kodangal Solar Parks Pvt Ltd/Wardha Solar Maharash, 4.625%, 15/10/39	147,384	0.03	USD 125,000	Motion Bondco DAC, 6.625%, 15/11/27	115,565	0.02
USD 280,000	Delhi International Airport Ltd, 6.450%, 04/06/29	273,420	0.05	EUR 50,000	Permanent TSB Group Holdings PLC, 3.000%, 19/08/31	51,919	0.01
USD 250,000	Future Retail Ltd, 5.600%, 22/01/25	625	0.00	USD 150,000	Perrigo Finance Unlimited Co, 4.375%, 15/03/26	144,969	0.03
USD 150,000	GMR Hyderabad International Airport Ltd, 4.750%, 02/02/26	143,977	0.03	USD 325,000	Perrigo Finance Unlimited Co, 4.650%, 15/06/30	295,598	0.06
USD 200,000	HPCL-Mittal Energy Ltd, 5.250%, perpetual	191,193	0.04	USD 50,000	Perrigo Finance Unlimited Co, 4.900%, 15/12/44	39,394	0.01
USD 200,000	JSW Steel Ltd, 3.950%, 05/04/27	184,714	0.03	GBP 325,000	Virgin Media Vendor Financing Notes III DAC, 4.875%, 15/07/28	380,693	0.07
USD 220,000	Network i2i Ltd, 3.975%, perpetual	204,050	0.04	USD 94,000	Virgin Media Vendor Financing Notes IV DAC, 5.000%, 15/07/28	88,285	0.02
USD 200,000	ReNew Pvt Ltd, 5.875%, 05/03/27	190,480	0.04	Total Ireland		3,954,705	0.75
USD 50,000	ReNew Wind Energy AP2 / ReNew Power Pvt Ltd other 9 Subsidiaries, 4.500%, 14/07/28	44,477	0.01	Isle Of Man			
USD 200,000	TML HOLDINGS PTE LTD, 4.350%, perpetual	189,080	0.03	USD 45,000	AngloGold Ashanti Holdings PLC, 6.500%, 15/04/40	44,027	0.01
Total India		1,766,891	0.34	EUR 200,000	Playtech PLC, 5.875%, 28/06/28	219,825	0.04
Indonesia				Total Isle Of Man		263,852	0.05
USD 150,000	Alam Sutera Realty Tbk PT, 12.000%, 02/11/25	138,270	0.03	Israel			
USD 170,000	Bukit Makmur Mandiri Utama PT, 7.750%, 10/02/26	160,446	0.03	USD 300,000	Energian Israel Finance Ltd, 4.875%, 30/03/26	276,000	0.05
USD 250,000	Japfa Comfeed Indonesia Tbk PT, 5.375%, 23/03/26	217,453	0.04	USD 300,000	Energian Israel Finance Ltd, 5.375%, 30/03/28	263,325	0.05
Total Indonesia		516,169	0.10	USD 80,000	Energian Israel Finance Ltd, 5.875%, 30/03/31	67,416	0.01
Ireland				USD 300,000	Energian Israel Finance Ltd, 8.500%, 30/09/33	286,125	0.05
USD 200,000	Aragvi Finance International DAC, 8.450%, 29/04/26	137,304	0.03	USD 300,000	Leviathan Bond Ltd, 6.125%, 30/06/25	290,250	0.06
EUR 100,000	Bank of Cyprus Holdings PLC, 6.625%, 23/10/31	107,944	0.02	USD 200,000	Leviathan Bond Ltd, 6.500%, 30/06/27	187,672	0.04
USD 325,000	C&W Senior Financing DAC, 6.875%, 15/09/27	302,803	0.06	USD 150,000	Leviathan Bond Ltd, 6.750%, 30/06/30	136,523	0.03
USD 175,000	Castlelake Aviation Finance DAC, 5.000%, 15/04/27	163,829	0.03	Total Israel		1,507,311	0.29
USD 200,000	Cimpress PLC, 7.000%, 15/06/26	195,500	0.04				
EUR 100,000	eircom Finance DAC, 2.625%, 15/02/27	103,756	0.02				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
Italy				Italy <i>(continued)</i>			
EUR 100,000	Almaviva-The Italian Innovation Co SpA, 4.875%, 30/10/26	108,824	0.02	EUR 200,000	IMA Industria Macchine Automatiche SpA, 3.750%, 15/01/28	205,639	0.04
EUR 225,000	Amplifon SpA, 1.125%, 13/02/27	228,705	0.04	EUR 100,000	Immobiliare Grande Distribuzione SIIQ SpA, 5.500%, 17/05/27	99,419	0.02
EUR 100,000	Azzurra Aeroporti SpA, 2.625%, 30/05/27	102,839	0.02	EUR 300,000	Infrastrutture Wireless Italiane SpA, 1.875%, 08/07/26	318,370	0.06
EUR 100,000	Banca IFIS SpA, 6.125%, 19/01/27	112,685	0.02	EUR 200,000	Infrastrutture Wireless Italiane SpA, 1.625%, 21/10/28	204,122	0.04
EUR 100,000	Banca IFIS SpA, 6.875%, 13/09/28	115,436	0.02	EUR 100,000	Infrastrutture Wireless Italiane SpA, 1.750%, 19/04/31	98,778	0.02
EUR 200,000	Banca Popolare di Sondrio SPA, 1.250%, 13/07/27	205,951	0.04	EUR 100,000	Inter Media and Communication SpA, 6.750%, 09/02/27	106,120	0.02
EUR 100,000	Banca Popolare di Sondrio SPA, 5.500%, 26/09/28	114,156	0.02	EUR 200,000	International Design Group SPA, 10.000%, 15/11/28	229,332	0.04
EUR 100,000	Banca Popolare di Sondrio SPA, 3.875%, 25/02/32	103,693	0.02	EUR 450,000	Intesa Sanpaolo SpA, 5.710%, 15/01/26	447,834	0.09
EUR 150,000	Banco BPM SpA, 6.000%, 21/01/28	173,434	0.03	EUR 200,000	Intesa Sanpaolo SpA, 3.928%, 15/09/26	221,398	0.04
EUR 350,000	Banco BPM SpA, 6.000%, 14/06/28	404,458	0.08	GBP 100,000	Intesa Sanpaolo SpA, 5.148%, 10/06/30	115,262	0.02
EUR 100,000	Banco BPM SpA, 5.000%, 14/09/30	111,805	0.02	USD 110,000	Intesa Sanpaolo SpA, 4.198%, 01/06/32	90,916	0.02
EUR 100,000	Banco BPM SpA, 3.250%, 14/01/31	107,427	0.02	EUR 600,000	Intesa Sanpaolo SpA, 6.184%, 20/02/34	699,560	0.13
EUR 200,000	Banco BPM SpA, 3.375%, 19/01/32	208,611	0.04	USD 325,000	Intesa Sanpaolo SpA, 4.950%, 01/06/42	231,709	0.05
EUR 100,000	BPER Banca, 1.875%, 07/07/25	107,237	0.02	EUR 250,000	Intesa Sanpaolo Vita SpA, 2.375%, 22/12/30	221,093	0.04
EUR 100,000	BPER Banca, 1.375%, 31/03/27	105,114	0.02	EUR 100,000	Italmatch Chemicals SpA, 10.000%, 06/02/28	113,630	0.02
EUR 150,000	BPER Banca, 6.125%, 01/02/28	174,779	0.03	EUR 100,000	Itelyum Regeneration Spa, 4.625%, 01/10/26	104,323	0.02
EUR 300,000	BPER Banca, 5.750%, 11/09/29	342,281	0.07	USD 250,000	Kedrion SpA, 6.500%, 01/09/29	227,500	0.04
EUR 100,000	BPER Banca, 3.625%, 30/11/30	108,195	0.02	EUR 200,000	Lottomatica SpA/Roma, 9.750%, 30/09/27	238,936	0.05
EUR 200,000	BPER Banca, 3.875%, 25/07/32	206,649	0.04	EUR 100,000	Lottomatica SpA/Roma, 7.125%, 01/06/28	116,320	0.02
EUR 100,000	Castor SpA, 6.000%, 15/02/29	100,391	0.02	EUR 125,000	Marcolin SpA, 6.125%, 15/11/26	131,742	0.03
EUR 150,000	Credito Emiliano SpA, 5.625%, 30/05/29	173,240	0.03	EUR 250,000	Mediobanca Banca di Credito Finanziario SpA, 2.300%, 23/11/30	263,045	0.05
EUR 100,000	doValue SpA, 5.000%, 04/08/25	107,808	0.02	EUR 200,000	Mundys SpA, 1.625%, 03/02/25	214,358	0.04
EUR 100,000	Engineering - Ingegneria Informatica - SpA, 5.875%, 30/09/26	107,996	0.02	EUR 250,000	Mundys SpA, 1.875%, 13/07/27	257,428	0.05
EUR 200,000	Engineering - Ingegneria Informatica - SpA, 11.125%, 15/05/28	235,837	0.05	EUR 150,000	Mundys SpA, 1.875%, 12/02/28	151,623	0.03
EUR 100,000	Eolo SpA, 4.875%, 21/10/28	84,608	0.02	EUR 300,000	Nexi SpA, 1.625%, 30/04/26	314,182	0.06
EUR 200,000	Esselunga SpA, 1.875%, 25/10/27	207,123	0.04	EUR 225,000	Nexi SpA, 2.125%, 30/04/29	218,852	0.04
EUR 100,000	Fiber Bidco Spa, 11.000%, 25/10/27	120,407	0.02	EUR 100,000	Piaggio & C SpA, 6.500%, 05/10/30	116,470	0.02
EUR 100,000	FIS Fabbrica Italiana Sintetici SpA, 5.625%, 01/08/27	102,456	0.02	EUR 200,000	Poste Italiane Spa, 2.625%, 31/12/99	181,426	0.04
EUR 100,000	Guala Closures SpA, 3.250%, 15/06/28	103,561	0.02	EUR 125,000	Rekeep SpA, 7.250%, 01/02/26	123,426	0.02
EUR 100,000	Iccrea Banca SpA, 6.375%, 20/09/27	116,349	0.02	EUR 100,000	SACE SpA, 3.875%, perpetual	103,923	0.02
EUR 300,000	Iccrea Banca SpA, 6.875%, 20/01/28	357,453	0.07	EUR 100,000	Shiba Bidco SpA, 4.500%, 31/10/28	103,319	0.02
EUR 100,000	Iccrea Banca SpA, 4.750%, 18/01/32	106,122	0.02	EUR 100,000	TeamSystem SpA, 3.500%, 15/02/28	101,988	0.02
EUR 100,000	Illimity Bank SpA, 6.625%, 09/12/25	113,061	0.02				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.48% (continued)				Corporate Bonds - 96.48% (continued)			
Italy (continued)				Japan (continued)			
EUR 150,000	Telecom Italia SpA/Milano, 2.750%, 15/04/25	161,157	0.03	USD 200,000	SoftBank Group Corp, 4.625%, 06/07/28	182,913	0.03
EUR 250,000	Telecom Italia SpA/Milano, 3.000%, 30/09/25	268,906	0.05	EUR 100,000	SoftBank Group Corp, 4.000%, 19/09/29	100,585	0.02
EUR 200,000	Telecom Italia SpA/Milano, 2.875%, 28/01/26	213,355	0.04	USD 450,000	SoftBank Group Corp, 5.250%, 06/07/31	401,760	0.08
EUR 200,000	Telecom Italia SpA/Milano, 3.625%, 25/05/26	216,974	0.04	EUR 300,000	SoftBank Group Corp, 3.875%, 06/07/32	282,630	0.05
EUR 500,000	Telecom Italia SpA/Milano, 6.875%, 15/02/28	586,958	0.11	USD 400,000	SoftBank Group Corp, 6.875%, perpetual	381,400	0.07
EUR 800,000	Telecom Italia SpA/Milano, 7.875%, 31/07/28	980,046	0.19	USD 125,000	Universal Entertainment Corp, 8.750%, 11/12/24	134,243	0.03
EUR 100,000	Telecom Italia SpA/Milano, 1.625%, 18/01/29	95,179	0.02	Total Japan		4,188,485	0.80
EUR 100,000	Telecom Italia SpA/Milano, 5.250%, 17/03/55	101,778	0.02	Jersey			
EUR 200,000	Terna - Rete Elettrica Nazionale, 2.375%, perpetual	197,416	0.04	USD 150,000	Adient Global Holdings Ltd, 4.875%, 15/08/26	146,718	0.03
EUR 400,000	UniCredit SpA, 2.731%, 15/01/32	414,200	0.08	USD 142,000	Adient Global Holdings Ltd, 7.000%, 15/04/28	146,817	0.03
USD 356,000	UniCredit SpA, 5.861%, 19/06/32	348,488	0.07	USD 63,000	Adient Global Holdings Ltd, 8.250%, 15/04/31	66,699	0.01
USD 200,000	UniCredit SpA, 7.296%, 02/04/34	205,814	0.04	USD 420,000	Aston Martin Capital Holdings Ltd, 10.500%, 30/11/25	424,042	0.08
USD 575,000	UniCredit SpA, 5.459%, 30/06/35	541,227	0.10	USD 6,891	Aston Martin Capital Holdings Ltd, 15.000%, 30/11/26	7,450	0.00
EUR 100,000	UnipolSai Assicurazioni SpA, 3.875%, 01/03/28	108,723	0.02	EUR 138,000	Avis Budget Finance Plc, 7.250%, 31/07/30	163,088	0.03
EUR 100,000	Webuild SpA, 3.875%, 28/07/26	108,119	0.02	EUR 100,000	Avis Budget Finance PLC, 4.750%, 30/01/26	110,183	0.02
EUR 100,000	Webuild SpA, 3.625%, 28/01/27	104,557	0.02	EUR 100,000	G City Europe Ltd, 4.250%, 11/09/25	100,883	0.02
EUR 200,000	Webuild SpA, 7.000%, 27/09/28	231,826	0.05	EUR 100,000	G City Europe Ltd, 3.625%, perpetual	48,273	0.01
Total Italy		16,435,457	3.14	GBP 100,000	Galaxy Bidco Ltd, 6.500%, 31/07/26	123,018	0.02
Japan				EUR 200,000	Kennedy Wilson Europe Real Estate Ltd, 3.250%, 12/11/25	199,842	0.04
USD 200,000	Rakuten Group Inc, 3.546%, 27/11/24	192,000	0.04	USD 200,000	Oriflame Investment Holding PLC, 5.125%, 04/05/26	57,000	0.01
USD 300,000	Rakuten Group Inc, 10.250%, 30/11/24	306,000	0.06	GBP 100,000	TVL Finance PLC, 10.250%, 28/04/28	132,260	0.03
EUR 400,000	Rakuten Group Inc, 4.250%, perpetual	292,508	0.06	USD 200,000	West China Cement Ltd, 4.950%, 08/07/26	144,289	0.03
USD 125,000	Rakuten Group Inc, 5.125%, perpetual	98,861	0.02	GBP 100,000	Wheel Bidco Ltd, 6.750%, 15/07/26	108,473	0.02
USD 250,000	Rakuten Group Inc, 6.250%, perpetual	168,156	0.03	Total Jersey		1,979,035	0.38
USD 125,000	SoftBank Group Corp, 3.125%, 06/01/25	120,062	0.02	Liberia			
EUR 300,000	SoftBank Group Corp, 4.750%, 30/07/25	332,531	0.06	USD 178,000	Royal Caribbean Cruises Ltd, 5.500%, 31/08/26	176,320	0.03
USD 50,000	SoftBank Group Corp, 6.000%, 30/07/25	49,320	0.01	USD 438,000	Royal Caribbean Cruises Ltd, 5.375%, 15/07/27	433,643	0.08
EUR 200,000	SoftBank Group Corp, 3.125%, 19/09/25	213,179	0.04	USD 423,000	Royal Caribbean Cruises Ltd, 11.625%, 15/08/27	460,289	0.09
USD 200,000	SoftBank Group Corp, 4.000%, 06/07/26	186,979	0.04	USD 125,000	Royal Caribbean Cruises Ltd, 7.500%, 15/10/27	131,479	0.03
EUR 100,000	SoftBank Group Corp, 2.875%, 06/01/27	103,042	0.02	USD 462,000	Royal Caribbean Cruises Ltd, 5.500%, 01/04/28	456,216	0.09
USD 450,000	SoftBank Group Corp, 5.125%, 19/09/27	424,179	0.08				
EUR 200,000	SoftBank Group Corp, 5.000%, 15/04/28	218,137	0.04				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
Liberia <i>(continued)</i>				Lithuania <i>(continued)</i>			
USD 367,000	Royal Caribbean Cruises Ltd, 8.250%, 15/01/29	390,027	0.07	USD 220,000	Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc, 5.250%, 15/08/27	170,735	0.03
USD 150,000	Royal Caribbean Cruises Ltd, 9.250%, 15/01/29	161,408	0.03	USD 230,000	Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc, 5.250%, 15/08/27	178,496	0.03
USD 150,000	Royal Caribbean Cruises Ltd, 7.250%, 15/01/30	156,691	0.03	USD 200,000	ATP Tower Holdings LLC / Andean Tower Partners Colombia SAS / Andean Telecom Par, 4.050%, 27/04/26	181,000	0.03
Total Liberia		2,366,073	0.45	USD 50,000	Axalta Coating Systems LLC / Axalta Coating Systems Dutch Holding B BV, 4.750%, 15/06/27	48,589	0.01
Lithuania				USD 400,000	Borr IHC Ltd / Borr Finance LLC, 10.000%, 15/11/28	416,000	0.08
EUR 100,000	Akropolis Group Uab, 2.875%, 02/06/26	99,695	0.02	USD 200,000	Borr IHC Ltd / Borr Finance LLC, 10.375%, 15/11/30	206,000	0.04
EUR 300,000	Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl, 3.625%, 01/06/28	290,345	0.05	EUR 200,000	Canpack SA / Canpack US LLC, 2.375%, 01/11/27	201,179	0.04
USD 335,000	Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl, 4.625%, 01/06/28	303,790	0.06	USD 400,000	Canpack SA / Canpack US LLC, 3.875%, 15/11/29	342,848	0.07
USD 170,000	Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl, 4.625%, 01/06/28	155,377	0.03	USD 75,000	Cascades Inc/Cascades USA Inc, 5.375%, 15/01/28	72,563	0.01
USD 731,667	American Airlines Inc/AAdvantage Loyalty IP Ltd, 5.500%, 20/04/26	726,402	0.14	EUR 200,000	Clarios Global LP / Clarios US Finance Co, 4.375%, 15/05/26	219,049	0.04
USD 864,000	American Airlines Inc/AAdvantage Loyalty IP Ltd, 5.750%, 20/04/29	841,935	0.16	USD 160,000	Clarios Global LP / Clarios US Finance Co, 6.250%, 15/05/26	160,193	0.03
USD 240,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance PLC, 6.000%, 15/06/27	239,095	0.05	USD 336,000	Clarios Global LP / Clarios US Finance Co, 8.500%, 15/05/27	337,162	0.06
EUR 150,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance PLC, 2.000%, 01/09/28	146,715	0.03	USD 270,000	Clarios Global LP / Clarios US Finance Co, 6.750%, 15/05/28	275,462	0.05
USD 80,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance PLC, 3.250%, 01/09/28	69,992	0.01	USD 540,000	Connect Finco SARL / Connect US Finco LLC, 6.750%, 01/10/26	536,841	0.10
EUR 100,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance PLC, 3.000%, 01/09/29	88,770	0.02	USD 200,000	Digicel International Finance Ltd/Digicel international Holdings Ltd, 8.750%, 25/05/24	187,096	0.04
USD 475,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance PLC, 4.000%, 01/09/29	402,439	0.08	USD 100,000	Digicel International Finance Ltd/Digicel international Holdings Ltd, 8.750%, 25/05/24	93,548	0.02
USD 310,000	Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc, 5.250%, 30/04/25	301,482	0.06	USD 100,000	Eagle Intermediate Global Holding BV/Eagle US Finance LLC, 7.500%, 01/05/25	66,002	0.01
EUR 100,000	Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc, 2.125%, 15/08/26	98,182	0.02	USD 250,000	GEMS MENASA Cayman Ltd / GEMS Education Delaware LLC, 7.125%, 31/07/26	246,036	0.05
EUR 200,000	Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc, 2.125%, 15/08/26	196,437	0.04	USD 162,000	Herbalife Nutrition Ltd / HLF Financing Inc, 7.875%, 01/09/25	159,977	0.03
USD 348,000	Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc, 4.125%, 15/08/26	317,550	0.06	USD 175,000	Navios South American Logistics Inc / Navios Logistics Finance US Inc, 10.750%, 01/07/25	172,812	0.03
GBP 100,000	Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc, 4.750%, 15/07/27	92,172	0.02	EUR 100,000	Paysafe Finance PLC / Paysafe Holdings US Corp, 3.000%, 15/06/29	99,750	0.02
				USD 174,000	Titan Acquisition Ltd / Titan Co-Borrower LLC, 7.750%, 15/04/26	175,096	0.03

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
Lithuania <i>(continued)</i>				Luxembourg <i>(continued)</i>			
USD 235,000	VistaJet Malta Finance PLC / Vista Management Holding Inc, 7.875%, 01/05/27	202,293	0.04	EUR 125,000	Aramark International Finance Sarl, 3.125%, 01/04/25	136,903	0.03
USD 100,000	VistaJet Malta Finance PLC / Vista Management Holding Inc, 9.500%, 01/06/28	84,632	0.02	EUR 200,000	ARD Finance SA, 5.000%, 30/06/27	108,808	0.02
Total Lithuania		9,203,737	1.76	USD 340,000	ARD Finance SA, 6.500%, 30/06/27	158,841	0.03
Luxembourg				EUR 100,000	Arena Luxembourg Finance Sarl, 1.875%, 01/02/28	98,688	0.02
USD 117,794	Acu Petroleo Luxembourg Sarl, 7.500%, perpetual	111,713	0.02	GBP 200,000	B&M European Value Retail SA, 4.000%, 15/11/28	235,858	0.04
USD 84,000	Adecoagro SA, 6.000%, 21/09/27	81,188	0.02	EUR 100,000	Birkenstock Financing Sarl, 5.250%, 30/04/29	109,380	0.02
EUR 300,000	Adler Financing Sarl, 12.500%, 30/06/25	348,462	0.07	USD 120,000	Camelot Finance SA, 4.500%, 01/11/26	117,242	0.02
USD 250,000	Aegea Finance Sarl, 6.750%, 20/05/29	245,649	0.05	EUR 200,000	Cidron Aida Finco Sarl, 5.000%, 01/04/28	212,476	0.04
USD 250,000	Aegea Finance Sarl, 9.000%, 20/01/31	265,616	0.05	EUR 100,000	Cirsa Finance International Sarl, 4.750%, 22/05/25	110,244	0.02
EUR 100,000	Agps Bondco PLC, 4.250%, 31/07/25	77,840	0.01	EUR 250,000	Cirsa Finance International Sarl, 10.375%, 30/11/27	300,846	0.06
EUR 100,000	Agps Bondco PLC, 4.625%, 14/01/26	38,166	0.01	EUR 100,000	Cirsa Finance International Sarl, 7.875%, 31/07/28	115,160	0.02
EUR 100,000	Agps Bondco PLC, 5.500%, 13/11/26	38,110	0.01	EUR 100,000	Codere Finance 2 Luxembourg SA, 11.000%, 30/09/26	64,070	0.01
EUR 200,000	Agps Bondco PLC, 5.000%, 27/04/27	72,907	0.01	USD 150,000	Consolidated Energy Finance SA, 5.625%, 15/10/28	127,017	0.02
EUR 100,000	Agps Bondco PLC, 5.000%, 14/01/29	35,238	0.01	EUR 100,000	ContourGlobal Power Holdings SA, 3.125%, 01/01/28	97,093	0.02
EUR 200,000	Albion Financing 1 SARL / Aggreko Holdings Inc, 5.250%, 15/10/26	220,378	0.04	USD 200,000	Cosan Luxembourg SA, 7.500%, 27/06/30	208,808	0.04
USD 187,000	Albion Financing 1 SARL / Aggreko Holdings Inc, 6.125%, 15/10/26	185,235	0.04	EUR 100,000	CPI Property Group SA, 3.750%, 25/07/28	25,505	0.00
USD 300,000	Albion Financing 2 Sarl, 8.750%, 15/04/27	295,500	0.06	EUR 100,000	CPI Property Group SA, 4.875%, perpetual	31,743	0.01
EUR 100,000	Altice Financing SA, 2.250%, 15/01/25	107,164	0.02	EUR 100,000	CPI Property Group SA, 4.875%, perpetual	31,535	0.01
EUR 300,000	Altice Financing SA, 3.000%, 15/01/28	294,942	0.06	EUR 100,000	Cullinan Holdco Scsp, 4.625%, 15/10/26	85,887	0.02
USD 300,000	Altice Financing SA, 5.000%, 15/01/28	271,768	0.05	EUR 100,000	Dana Financing Luxembourg Sarl, 3.000%, 15/07/29	97,375	0.02
EUR 300,000	Altice Financing SA, 4.250%, 15/08/29	293,450	0.06	EUR 200,000	Dana Financing Luxembourg Sarl, 8.500%, 15/07/31	241,313	0.05
USD 670,000	Altice Financing SA, 5.750%, 15/08/29	595,148	0.11	EUR 100,000	Eurofins Scientific SE, 3.250%, perpetual	105,994	0.02
EUR 100,000	Altice Finco SA, 4.750%, 15/01/28	90,814	0.02	EUR 200,000	Eurofins Scientific SE, 6.750%, perpetual	229,627	0.04
EUR 450,000	Altice France Holding SA, 8.000%, 15/05/27	281,835	0.05	USD 42,000	FAGE International SA / FAGE USA Dairy Industry Inc, 5.625%, 15/08/26	40,938	0.01
USD 450,000	Altice France Holding SA, 10.500%, 15/05/27	291,429	0.06	USD 100,000	FS Luxembourg Sarl, 10.000%, 15/12/25	102,552	0.02
EUR 100,000	Altice France Holding SA, 4.000%, 15/02/28	48,015	0.01	EUR 200,000	Garfunkelux Holdco 3 SA, 6.750%, 01/11/25	174,322	0.04
USD 200,000	Altice France Holding SA, 6.000%, 15/02/28	96,077	0.02	GBP 100,000	Garfunkelux Holdco 3 SA, 7.750%, 01/11/25	97,548	0.02
USD 200,000	Amaggi Luxembourg International Sarl, 5.250%, 28/01/28	191,957	0.04	USD 120,000	Gol Finance SA, 7.000%, 31/01/25	39,542	0.01
				USD 200,000	Gol Finance SA, 8.000%, 30/06/26	71,126	0.01

Schedule of Investments (continued) as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.48% (continued)				Corporate Bonds - 96.48% (continued)			
Luxembourg (continued)				Luxembourg (continued)			
USD 250,000	Herens Holdco Sarl, 4.750%, 15/05/28	205,086	0.04	USD 120,000	Rede D'or Finance Sarl, 4.500%, 22/01/30	108,749	0.02
EUR 100,000	Herens Midco Sarl, 5.250%, 15/05/29	66,276	0.01	EUR 200,000	Rossini Sarl, 6.750%, 30/10/25	220,930	0.04
USD 100,000	Hidrovias International Finance SARL, 4.950%, 08/02/31	79,050	0.01	USD 70,000	Rumo Luxembourg Sarl, 5.250%, 10/01/28	67,386	0.01
EUR 100,000	HSE Finance Sarl, 5.625%, 15/10/26	59,878	0.01	USD 160,000	Rumo Luxembourg Sarl, 4.200%, 18/01/32	136,200	0.03
EUR 100,000	InPost SA, 2.250%, 15/07/27	102,289	0.02	EUR 100,000	Samsonite Finco Sarl, 3.500%, 15/05/26	108,084	0.02
USD 855,000	Intelsat Jackson Holdings SA, 6.500%, 15/03/30	814,544	0.16	EUR 100,000	Sani/Ikos Financial Holdings 1 Sarl, 5.625%, 15/12/26	104,058	0.02
USD 110,000	ION Trading Technologies Sarl, 5.750%, 15/05/28	97,034	0.02	EUR 100,000	SES SA, 2.875%, perpetual	100,265	0.02
EUR 100,000	Kleopatra Finco Sarl, 4.250%, 01/03/26	90,756	0.02	EUR 200,000	SIG Combibloc PurchaseCo Sarl, 2.125%, 18/06/25	216,173	0.04
EUR 100,000	Kleopatra Holdings 2 SCA, 6.500%, 01/09/26	57,442	0.01	EUR 100,000	Signa Development Finance SCS, 5.500%, 23/07/26	7,622	0.00
EUR 112,486	LHMC Finco 2 Sarl, 7.250%, 02/10/25	123,326	0.02	USD 200,000	Simpar Europe SA, 5.200%, 26/01/31	173,250	0.03
EUR 100,000	LOARRE INVESTMENTS SARL, 6.500%, 15/05/29	108,600	0.02	USD 206,000	SK Invictus Intermediate II Sarl, 5.000%, perpetual	178,705	0.03
EUR 100,000	LUNE HOLDINGS SARL, 5.625%, 15/11/28	89,574	0.02	USD 100,000	Stena International SA, 6.125%, 01/02/25	99,421	0.02
EUR 104,375	Mangrove Luxco III Sarl, 7.775%, 09/10/25	106,923	0.02	EUR 200,000	Stena International SA, 7.250%, 15/02/28	233,832	0.04
EUR 200,000	Matterhorn Telecom SA, 3.125%, 15/09/26	213,472	0.04	EUR 90,105	Summer BC Holdco A Sarl, 9.250%, 31/10/27	88,586	0.02
EUR 150,000	Matterhorn Telecom SA, 4.000%, 15/11/27	162,782	0.03	EUR 200,000	Summer BC Holdco B SARL, 5.750%, 31/10/26	211,460	0.04
USD 724,689	MC Brazil Downstream Trading SARL, 7.250%, 30/06/31	567,975	0.11	USD 250,000	Telecom Italia Capital SA, 6.375%, 15/11/33	244,437	0.05
USD 180,000	Millicom International Cellular SA, 6.250%, 25/03/29	170,609	0.03	USD 290,000	Telecom Italia Capital SA, 6.000%, 30/09/34	275,397	0.05
USD 200,000	Millicom International Cellular SA, 4.500%, 27/04/31	166,130	0.03	USD 300,000	Telecom Italia Capital SA, 7.200%, 18/07/36	301,663	0.06
USD 750,000	Minerva Luxembourg SA, 4.375%, perpetual	618,269	0.12	USD 350,000	Telecom Italia Capital SA, 7.721%, 04/06/38	356,206	0.07
EUR 100,000	Monitchem HoldCo 3 SA, 8.750%, 01/05/28	112,516	0.02	EUR 300,000	Telecom Italia Finance SA, 7.750%, 24/01/33	385,945	0.07
EUR 200,000	Motion Finco Sarl, 7.375%, 15/06/30	225,367	0.04	EUR 100,000	Telenet Finance Luxembourg Notes Sarl, 3.500%, 01/03/28	105,129	0.02
USD 140,000	Movida Europe SA, 5.250%, 08/02/31	121,603	0.02	USD 200,000	Telenet Finance Luxembourg Notes Sarl, 5.500%, 01/03/28	187,000	0.04
USD 80,000	Natura &Co Luxembourg Holdings Sarl, 6.000%, 19/04/29	76,635	0.01	USD 30,000	Trinseo Materials Operating SCA / Trinseo Materials Finance Inc, 5.375%, 01/09/25	25,972	0.00
USD 100,000	Nexa Resources SA, 5.375%, 04/05/27	97,620	0.02	USD 155,000	Trinseo Materials Operating SCA / Trinseo Materials Finance Inc, 5.125%, 01/04/29	63,161	0.01
USD 200,000	Petrorio Luxembourg Trading Sarl, 6.125%, 09/06/26	196,468	0.04	USD 100,000	Ultrapar International SA, 5.250%, 06/06/29	94,090	0.02
EUR 100,000	Picard Bondco SA, 5.375%, 01/07/27	103,285	0.02	USD 100,000	Unigel Luxembourg SA, 8.750%, 01/10/26	27,270	0.00
EUR 100,000	PLT VII Finance Sarl, 4.625%, 05/01/26	109,636	0.02	USD 312,000	Usiminas International Sarl, 5.875%, 18/07/26	304,820	0.06
USD 200,000	Puma International Financing SA, 5.000%, 24/01/26	190,200	0.04				
USD 100,000	Rede D'or Finance Sarl, 4.950%, 17/01/28	94,875	0.02				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
Luxembourg <i>(continued)</i>				Mexico <i>(continued)</i>			
EUR 150,000	Vivion Investments Sarl, 6.500%, 31/08/28	128,664	0.02	USD 200,000	Grupo Aeromexico SAB de CV, 8.500%, 17/03/27	193,046	0.04
EUR 150,000	Vivion Investments Sarl, 6.500%, 28/02/29	125,930	0.02	USD 100,000	Grupo Axo SAPI de CV, 5.750%, perpetual	92,887	0.02
Total Luxembourg		18,063,667	3.45	USD 75,000	Grupo KUO SAB De CV, 5.750%, 07/07/27	66,507	0.01
Malta				USD 150,000	Metalsa Sapi De Cv, 3.750%, 04/05/31	124,149	0.02
USD 320,000	VistaJet Malta Finance PLC / Vista Management Holding Inc, 6.375%, 01/02/30	223,300	0.04	EUR 100,000	Nemak SAB de CV, 2.250%, 20/07/28	97,758	0.02
Total Malta		223,300	0.04	USD 100,000	Nemak SAB de CV, 3.625%, 28/06/31	83,040	0.02
Mauritius				USD 200,000	Operadora de Servicios Mega SA de CV Sofom ER, 8.250%, 11/02/25	104,250	0.02
USD 172,620	Azure Power Energy Ltd, 3.575%, 19/08/26	152,075	0.03	USD 120,000	Total Play Telecomunicaciones SA de CV, 7.500%, 12/11/25	79,404	0.01
USD 450,000	CA Magnum Holdings, 5.375%, 31/10/26	418,500	0.08	USD 60,000	Total Play Telecomunicaciones SA de CV, 6.375%, 20/09/28	24,403	0.00
USD 200,000	Diamond II Ltd, 7.950%, 28/07/26	200,118	0.04	Total Mexico		3,076,047	0.59
USD 180,000	Greenko Power II Ltd, 4.300%, 13/12/28	162,045	0.03	Netherlands			
USD 250,000	Greenko Solar Mauritius Ltd, 5.550%, 29/01/25	243,650	0.04	EUR 200,000	Abertis Infraestructuras Finance BV, 2.625%, perpetual	201,024	0.04
USD 200,000	Greenko Solar Mauritius Ltd, 5.950%, 29/07/26	193,100	0.04	EUR 300,000	Abertis Infraestructuras Finance BV, 3.248%, perpetual	317,250	0.06
USD 221,000	India Cleantech Energy, 4.700%, 10/08/26	200,557	0.04	EUR 200,000	Ashland Services BV, 2.000%, 30/01/28	204,878	0.04
USD 275,000	India Green Power Holdings, 4.000%, 22/02/27	251,281	0.05	USD 150,000	Axalta Coating Systems Dutch Holding B BV, 7.250%, 15/02/31	157,875	0.03
USD 275,000	Network i2i Ltd, 5.650%, perpetual	270,993	0.05	EUR 200,000	Boels Topholding BV, 6.250%, 15/02/29	230,338	0.04
Total Mauritius		2,092,319	0.40	USD 300,000	Braskem Netherlands Finance BV, 8.500%, 23/01/81	258,000	0.05
Mexico				EUR 300,000	Citycon Treasury BV, 1.625%, 12/03/28	264,223	0.05
USD 140,000	Alsea SAB de CV, 7.750%, 14/12/26	142,963	0.03	EUR 100,000	Compact Bidco BV, 5.750%, 01/05/26	51,808	0.01
USD 350,000	Braskem Idesa SAPI, 7.450%, 15/11/29	220,064	0.04	USD 100,000	Coruripe Netherlands BV, 10.000%, 10/02/27	76,750	0.01
USD 250,000	Braskem Idesa SAPI, 6.990%, 20/02/32	141,250	0.03	EUR 200,000	Darling Global Finance BV, 3.625%, 15/05/26	217,974	0.04
USD 425,000	Cemex Sab De CV, 5.125%, perpetual	403,133	0.08	EUR 300,000	Dufry One Bv, 3.375%, 15/04/28	315,654	0.06
EUR 100,000	Cemex SAB de CV, 3.125%, 19/03/26	108,068	0.02	EUR 100,000	Dufry One BV, 2.000%, 15/02/27	103,187	0.02
USD 200,000	Cemex SAB de CV, 5.450%, 19/11/29	197,202	0.04	USD 125,000	Embraer Netherlands Finance BV, 5.400%, 01/02/27	124,199	0.02
USD 100,000	Cemex SAB de CV, 5.200%, 17/09/30	96,332	0.02	USD 200,000	Embraer Netherlands Finance BV, 6.950%, 17/01/28	206,670	0.04
USD 300,000	Cemex SAB de CV, 3.875%, 11/07/31	268,326	0.05	USD 250,000	Embraer Netherlands Finance BV, 7.000%, 28/07/30	262,227	0.05
USD 300,000	Cemex SAB de CV, 9.125%, perpetual	319,438	0.06	EUR 200,000	Energizer Gamma Acquisition BV, 3.500%, 30/06/29	189,515	0.04
USD 200,000	CIBANCO SA Institucion de Banca Multiple Trust CIB/3332, 4.375%, 22/07/31	151,492	0.03	EUR 200,000	Goodyear Europe BV, 2.750%, 15/08/28	204,842	0.04
USD 75,000	Cydsa SAB de CV, 6.250%, 04/10/27	72,263	0.01	USD 323,750	Greenko Dutch BV, 3.850%, 29/03/26	301,120	0.06
USD 100,000	Electricidad Firme de Mexico Holdings SA de CV, 4.900%, 20/11/26	90,072	0.02				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
GBP 200,000	GTCR W-2 Merger Sub LLC / GTCR W Dutch Finance Sub BV, 8.500%, 15/01/31	275,357	0.05	USD 200,000	Petrobras Global Finance BV, 5.500%, 10/06/51	168,662	0.03
EUR 200,000	House of HR Group BV, 9.000%, 03/11/29	228,970	0.04	USD 480,000	Petrobras Global Finance BV, 6.850%, 05/06/15	452,189	0.09
USD 250,000	IHS Netherlands Holdco BV, 8.000%, 18/09/27	222,485	0.04	EUR 100,000	Phoenix PIB Dutch Finance BV, 2.375%, 05/08/25	107,322	0.02
EUR 200,000	IPD 3 BV, 8.000%, 15/06/28	235,487	0.04	EUR 100,000	PPF Telecom Group BV, 2.125%, 31/01/25	107,995	0.02
EUR 100,000	Koninklijke KPN NV, 2.000%, perpetual	107,107	0.02	EUR 200,000	PPF Telecom Group BV, 3.125%, 27/03/26	216,497	0.04
EUR 200,000	Koninklijke KPN NV, 6.000%, perpetual	228,442	0.04	EUR 100,000	PPF Telecom Group BV, 3.250%, 29/09/27	107,120	0.02
EUR 100,000	MAS Securities BV, 4.250%, 19/05/26	98,203	0.02	EUR 100,000	Q-Park Holding I BV, 1.500%, 01/03/25	108,008	0.02
EUR 100,000	Maxeda DIY Holding BV, 5.875%, 01/10/26	82,915	0.02	EUR 150,000	Q-Park Holding I BV, 2.000%, 01/03/27	152,692	0.03
USD 161,272	MV24 Capital BV, 6.748%, 01/06/34	150,905	0.03	EUR 300,000	Saipem Finance International BV, 3.375%, 15/07/26	322,642	0.06
EUR 100,000	Naturgy Finance BV, 2.374%, perpetual	100,523	0.02	EUR 100,000	Saipem Finance International BV, 3.125%, 31/03/28	104,154	0.02
EUR 100,000	Nobian Finance BV, 3.625%, 15/07/26	105,770	0.02	EUR 315,731	Selecta Group BV, 10.000%, 01/07/26	281,173	0.05
EUR 100,000	OI European Group BV, 2.875%, 15/02/25	109,062	0.02	USD 125,000	Sensata Technologies BV, 5.000%, 01/10/25	125,190	0.02
EUR 200,000	OI European Group BV, 6.250%, 15/05/28	231,093	0.04	EUR 200,000	Sigma Holdco BV, 5.750%, 15/05/26	197,310	0.04
USD 110,000	OI European Group BV, 4.750%, perpetual	102,883	0.02	USD 145,000	Sigma Holdco BV, 7.875%, 15/05/26	130,500	0.02
GBP 100,000	Petrobras Global Finance BV, 6.250%, 14/12/26	127,343	0.02	EUR 126,870	Summer BidCo BV, 9.000%, 15/11/25	139,010	0.03
USD 165,000	Petrobras Global Finance BV, 7.375%, 17/01/27	173,914	0.03	EUR 200,000	Telefonica Europe BV, 2.376%, perpetual	191,685	0.04
USD 400,000	Petrobras Global Finance BV, 5.999%, 27/01/28	406,811	0.08	EUR 100,000	Telefonica Europe BV, 2.502%, perpetual	101,681	0.02
USD 100,000	Petrobras Global Finance BV, 5.750%, 01/02/29	100,796	0.02	EUR 200,000	Telefonica Europe BV, 2.875%, perpetual	205,465	0.04
GBP 100,000	Petrobras Global Finance BV, 5.375%, 01/10/29	118,615	0.02	EUR 200,000	Telefonica Europe BV, 2.880%, perpetual	200,770	0.04
USD 100,000	Petrobras Global Finance BV, 5.093%, 15/01/30	97,415	0.02	EUR 100,000	Telefonica Europe BV, 3.875%, perpetual	106,796	0.02
USD 275,000	Petrobras Global Finance BV, 5.600%, 03/01/31	273,896	0.05	EUR 200,000	Telefonica Europe BV, 4.375%, perpetual	219,096	0.04
USD 500,000	Petrobras Global Finance BV, 6.500%, 03/07/33	507,466	0.10	EUR 300,000	Telefonica Europe BV, 6.135%, perpetual	340,508	0.07
GBP 100,000	Petrobras Global Finance BV, 6.625%, 16/01/34	121,137	0.02	EUR 300,000	Telefonica Europe BV, 6.750%, perpetual	353,479	0.07
USD 325,000	Petrobras Global Finance BV, 6.875%, 20/01/40	333,026	0.06	EUR 300,000	Telefonica Europe BV, 7.125%, perpetual	357,413	0.07
USD 200,000	Petrobras Global Finance BV, 6.750%, 27/01/41	199,987	0.04	EUR 250,000	TenneT Holding BV, 2.374%, perpetual	267,544	0.05
USD 100,000	Petrobras Global Finance BV, 5.625%, 20/05/43	90,313	0.02	EUR 100,000	Titan Holdings II BV, 5.125%, 15/07/29	94,448	0.02
USD 200,000	Petrobras Global Finance BV, 7.250%, 17/03/44	208,909	0.04	EUR 200,000	TMNL Holding BV, 3.750%, 15/01/29	209,055	0.04
USD 200,000	Petrobras Global Finance BV, 6.900%, 19/03/49	198,527	0.04	EUR 100,000	Trivium Packaging Finance BV, 3.750%, 15/08/26	106,599	0.02
USD 150,000	Petrobras Global Finance BV, 6.750%, 03/06/50	146,905	0.03	USD 350,000	Trivium Packaging Finance BV, 5.500%, 15/08/26	343,388	0.07

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.48% (continued)				Corporate Bonds - 96.48% (continued)			
Netherlands (continued)				Norway			
USD 175,000	Trivium Packaging Finance BV, 8.500%, 15/08/27	171,645	0.03	EUR 200,000	Adevinta ASA, 3.000%, 15/11/27	219,616	0.04
EUR 100,000	United Group BV, 3.125%, 15/02/26	105,755	0.02	EUR 100,000	ADEVINTAASA, 2.625%, 15/11/25	109,318	0.02
EUR 75,000	United Group BV, 4.000%, 15/11/27	78,117	0.01	EUR 200,000	Var Energi ASA, 7.862%, 15/11/83	234,966	0.05
EUR 150,000	United Group BV, 3.625%, 15/02/28	152,895	0.03	Total Norway		563,900	0.11
EUR 150,000	United Group BV, 4.625%, 15/08/28	156,584	0.03	Oman			
EUR 100,000	United Group BV, 5.250%, 01/02/30	104,389	0.02	USD 200,000	Bank Muscat SAOG, 4.750%, 17/03/26	195,800	0.04
USD 440,000	UPC Broadband Finco BV, 4.875%, 15/07/31	387,248	0.07	USD 200,000	Mazoon Assets Co SAOC, 5.200%, 08/11/27	194,257	0.03
USD 100,000	UPC Holding BV, 5.500%, 15/01/28	94,273	0.02	USD 200,000	Oq SAoc, 5.125%, perpetual	197,495	0.04
EUR 100,000	UPC Holding BV, 3.875%, 15/06/29	102,099	0.02	Total Oman		587,552	0.11
EUR 100,000	Versuni Group BV, 3.125%, 15/06/28	96,641	0.02	Panama			
USD 200,000	VTR Finance NV, 6.375%, 15/07/28	51,862	0.01	USD 64,000	Banistmo SA, 4.250%, 31/07/27	57,925	0.01
EUR 100,000	VZ Secured Financing BV, 3.500%, 15/01/32	97,278	0.02	EUR 200,000	Carnival Corp, 7.625%, 01/03/26	224,023	0.04
USD 400,000	VZ Secured Financing BV, 5.000%, 15/01/32	340,396	0.06	USD 283,000	Carnival Corp, 7.625%, 01/03/26	288,127	0.06
EUR 200,000	VZ Vendor Financing II BV, 2.875%, 15/01/29	193,590	0.04	USD 955,000	Carnival Corp, 5.750%, 01/03/27	932,556	0.18
EUR 200,000	Wintershall Dea Finance 2 BV, 2.499%, perpetual	199,942	0.04	USD 572,000	Carnival Corp, 4.000%, 01/08/28	531,688	0.10
EUR 200,000	Wintershall Dea Finance 2 BV, 3.000%, perpetual	192,209	0.04	USD 508,000	Carnival Corp, 6.000%, 01/05/29	488,648	0.09
EUR 100,000	Wizz Air Finance Co BV, 1.000%, 19/01/26	101,382	0.02	USD 75,000	Carnival Corp, 7.000%, 15/08/29	78,348	0.02
EUR 100,000	Wp/ap Telecom Holdings III BV, 5.500%, 15/01/30	100,536	0.02	USD 275,000	Carnival Corp, 10.500%, 01/06/30	300,798	0.06
EUR 200,000	Zf Europe Finance Bv, 2.500%, 23/10/27	206,293	0.04	USD 80,000	TeleComunicaciones Digitales SA, 4.500%, 30/01/30	68,916	0.01
EUR 400,000	ZF Europe Finance BV, 6.125%, 13/03/29	469,052	0.09	Total Panama		2,971,029	0.57
USD 150,000	Ziggo Bond Co BV, 6.000%, 15/01/27	145,989	0.03	Paraguay			
EUR 100,000	Ziggo Bond Co BV, 3.375%, 28/02/30	93,073	0.02	USD 150,000	Banco Continental SAECA, 2.750%, 10/12/25	140,204	0.03
USD 100,000	Ziggo Bond Co BV, 5.125%, 28/02/30	83,614	0.02	USD 100,000	Frigorifico Concepcion SA, 7.700%, 21/07/28	84,425	0.01
EUR 225,000	Ziggo BV, 2.875%, 15/01/30	220,806	0.04	USD 200,000	Telefonica Celular del Paraguay SA, 5.875%, 15/04/27	194,659	0.04
USD 280,000	Ziggo BV, 4.875%, 15/01/30	249,657	0.05	Total Paraguay		419,288	0.08
Total Netherlands		19,085,512	3.64	Peru			
Nigeria				USD 50,000	Banco BBVA Peru SA, 5.250%, 22/09/29	49,192	0.01
USD 70,000	Access Bank PLC, 6.125%, perpetual	62,559	0.01	USD 150,000	Banco Internacional del Peru SAA Interbank, 4.000%, 08/07/30	143,250	0.03
USD 200,000	Fidelity Bank PLC, 7.625%, 28/10/26	181,000	0.03	USD 50,000	Camposol SA, 6.000%, 03/02/27	34,591	0.01
USD 325,000	SEPLAT Energy PLC, 7.750%, 01/04/26	297,473	0.06	USD 250,000	Cia de Minas Buenaventura SAA, 5.500%, 23/07/26	238,664	0.04
Total Nigeria		541,032	0.10	USD 25,000	InRetail Shopping Malls, 5.750%, 03/04/28	24,387	0.00
				USD 100,000	Minsur SA, 4.500%, 28/10/31	88,389	0.02
				USD 250,000	Orazul Energy Peru SA, 5.625%, 28/04/27	235,325	0.04
				USD 250,000	Peru LNG Srl, 5.375%, 22/03/30	206,850	0.04
				USD 400,000	Petroleos del Peru SA, 4.750%, 19/06/32	285,657	0.05
				USD 750,000	Petroleos del Peru SA, 5.625%, 19/06/47	459,375	0.09
				USD 52,000	Volcan Cia Minera SAA, 4.375%, 11/02/26	32,338	0.01
				Total Peru		1,798,018	0.34

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.48% (continued)				Corporate Bonds - 96.48% (continued)			
Philippines				South Africa			
USD 200,000	Rizal Commercial Banking Corp, 6.500%, 31/12/99	187,592	0.04	USD 200,000	Bidvest Group UK PLC, 3.625%, 23/09/26	185,000	0.03
Total Philippines				USD 250,000	Transnet SOC Ltd, 8.250%, 06/02/28	251,575	0.05
Poland				Total South Africa			
EUR 100,000	Bank Millennium SA, 9.875%, 18/09/27	116,231	0.02	436,575 0.08			
EUR 300,000	mBank SA, 8.375%, 11/09/27	348,828	0.06	Spain			
EUR 100,000	mBank SA, 0.966%, 21/09/27	95,441	0.02	EUR 100,000	Abanca Corp Bancaria SA, 4.625%, 07/04/30	108,516	0.02
EUR 150,000	Synthos SA, 2.500%, 07/06/28	140,344	0.03	EUR 100,000	Abanca Corp Bancaria SA, 8.375%, 23/09/33	118,750	0.02
Total Poland				EUR 200,000	ACS Actividades de Construccion y Servicios SA, 1.375%, 17/06/25	213,330	0.04
Portugal				EUR 100,000	Aedas Homes Opco Slu, 4.000%, 15/08/26	104,150	0.02
EUR 100,000	Banco Comercial Portugues SA, 3.871%, 27/03/30	107,041	0.02	USD 206,250	AI Candelaria Spain SA, 7.500%, 15/12/28	195,422	0.04
EUR 100,000	Banco Comercial Portugues SA, 4.000%, 17/05/32	101,445	0.02	USD 400,000	AI Candelaria Spain SA, 5.750%, perpetual	310,140	0.06
EUR 200,000	Caixa Central de Credito Agricola Mutuo CRL, 8.375%, 04/07/27	229,043	0.04	EUR 100,000	Almirall SA, 2.125%, 30/09/26	106,094	0.02
EUR 200,000	EDP - Energias de Portugal SA, 1.700%, 20/07/80	210,957	0.04	EUR 100,000	Banco de Credito Social Cooperativo SA, 1.750%, 09/03/28	97,209	0.02
EUR 100,000	EDP - Energias de Portugal SA, 1.875%, 02/08/81	102,732	0.02	EUR 200,000	Banco de Credito Social Cooperativo SA, 7.500%, 14/09/29	231,396	0.04
EUR 100,000	EDP - Energias de Portugal SA, 1.500%, 14/03/82	99,225	0.02	EUR 100,000	Banco de Credito Social Cooperativo SA, 5.250%, 27/11/31	101,858	0.02
EUR 200,000	EDP - Energias de Portugal SA, 1.875%, 14/03/82	185,904	0.03	EUR 200,000	BanCo de Credito Social Cooperativo SA, 8.000%, 22/09/26	229,725	0.04
EUR 400,000	EDP - Energias de Portugal SA, 5.943%, 23/04/83	458,456	0.09	EUR 100,000	Banco de Sabadell SA, 1.125%, 27/03/25	106,938	0.02
EUR 200,000	Novo Banco SA, 9.875%, 01/12/33	244,128	0.05	EUR 200,000	Banco de Sabadell SA, 2.625%, 24/03/26	216,497	0.04
Total Portugal				EUR 200,000	Banco de Sabadell SA, 0.875%, 16/06/28	199,259	0.04
Romania				EUR 200,000	Banco de Sabadell SA, 5.250%, 07/02/29	228,031	0.04
EUR 200,000	Banca Transilvania SA, 8.875%, 27/04/27	232,268	0.04	EUR 200,000	Banco de Sabadell SA, 5.500%, 08/09/29	229,690	0.04
EUR 100,000	Banca Transilvania SA, 7.250%, 07/12/28	113,238	0.02	EUR 600,000	Banco de Sabadell SA, 6.000%, 16/08/33	670,008	0.13
EUR 100,000	RCS & RDS SA, 2.500%, 05/02/25	107,841	0.02	EUR 600,000	Cellnex Finance Co SA, 2.250%, 12/04/26	643,134	0.12
EUR 100,000	RCS & RDS SA, 3.250%, 05/02/28	98,316	0.02	EUR 200,000	Cellnex Finance Co SA, 0.750%, 15/11/26	204,434	0.04
Total Romania				EUR 200,000	Cellnex Finance Co SA, 1.000%, 15/09/27	202,196	0.04
Singapore				EUR 300,000	Cellnex Finance Co SA, 1.500%, 08/06/28	303,567	0.06
USD 200,000	Continuum Energy Aura Pte Ltd, 9.500%, 24/02/27	203,270	0.04	EUR 200,000	Cellnex Finance Co SA, 1.250%, 15/01/29	197,290	0.04
USD 147,056	Continuum Energy Levanter Pte Ltd, 4.500%, 09/02/27	137,979	0.03	USD 100,000	Cellnex Finance Co SA, 3.875%, 07/07/41	77,457	0.02
USD 50,000	Global Prime Capital Pte Ltd, 5.950%, 23/01/25	49,875	0.01	EUR 300,000	Cellnex Telecom SA, 2.875%, 18/04/25	328,192	0.06
USD 200,000	GLP Pte Ltd, 4.500%, perpetual	63,242	0.01				
USD 200,000	Medco Bell Pte Ltd, 6.375%, 30/01/27	190,404	0.04				
USD 200,000	Medco Laurel Tree Pte Ltd, 6.950%, perpetual	189,179	0.03				
Total Singapore							
833,949 0.16							

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.48% (continued)				Corporate Bonds - 96.48% (continued)			
Spain (continued)				Sweden (continued)			
EUR 300,000	Cellnex Telecom SA, 1.875%, 26/06/29	302,054	0.06	EUR 100,000	Fastighets AB Balder, 2.873%, 02/06/81	83,125	0.02
EUR 200,000	Cellnex Telecom SA, 1.750%, 23/10/30	193,418	0.04	EUR 200,000	Heimstaden AB, 4.250%, 09/03/26	102,964	0.02
EUR 100,000	eDreams ODIGEO SA, 5.500%, 15/07/27	110,001	0.02	EUR 100,000	Heimstaden AB, 6.750%, perpetual	22,093	0.00
USD 250,000	EnfraGen Energia Sur SA / EnfraGen Spain SA / Prime Energia SpA, 5.375%, 30/12/30	195,020	0.04	EUR 200,000	Heimstaden Bostad AB, 3.248%, 31/12/99	112,674	0.02
EUR 150,000	Eroski S Coop, 10.625%, 30/04/29	170,357	0.03	EUR 200,000	Heimstaden Bostad AB, 3.625%, perpetual	83,610	0.02
EUR 100,000	Food Service Project SA, 5.500%, 21/01/27	110,104	0.02	EUR 100,000	Heimstaden Bostad AB, 2.625%, perpetual	37,061	0.01
EUR 100,000	Foodco Bondco SA, 6.250%, 15/05/26	46,395	0.01	EUR 100,000	Heimstaden Bostad AB, 3.000%, perpetual	36,809	0.01
EUR 100,000	Gestamp Automocion SA, 3.250%, 30/04/26	108,293	0.02	EUR 200,000	Intrum AB, 4.875%, 15/08/25	206,017	0.04
EUR 100,000	Green Bidco SA, 10.250%, 15/07/28	96,602	0.02	EUR 200,000	Intrum AB, 3.500%, 15/07/26	186,686	0.04
EUR 200,000	Grifols SA, 1.625%, 15/02/25	215,696	0.04	EUR 200,000	Intrum AB, 3.000%, 15/09/27	167,885	0.03
EUR 100,000	Grifols SA, 3.200%, 01/05/25	107,828	0.02	EUR 200,000	Intrum AB, 9.250%, 15/03/28	201,342	0.04
EUR 200,000	Grifols SA, 2.250%, 15/11/27	207,553	0.04	EUR 90,000	Preem Holdings AB, 12.000%, 30/06/27	107,372	0.02
EUR 425,000	Grifols SA, 3.875%, 15/10/28	428,360	0.08	EUR 100,000	Samhallsbyggnadsbolaget i Norden AB, 1.750%, 14/01/25	95,002	0.02
USD 120,000	Grifols SA, 4.750%, 15/10/28	108,824	0.02	EUR 200,000	Samhallsbyggnadsbolaget i Norden AB, 2.375%, 04/09/26	158,046	0.03
EUR 100,000	Grupo Antolin-Irausa SA, 3.500%, 30/04/28	83,785	0.02	EUR 200,000	Samhallsbyggnadsbolaget i Norden AB, 2.250%, perpetual	148,005	0.03
EUR 100,000	Ibercaja Banco SA, 2.750%, 23/07/30	105,360	0.02	EUR 100,000	Samhallsbyggnadsbolaget i Norden AB, 2.624%, perpetual	16,919	0.00
EUR 200,000	International Consolidated Airlines Group SA, 1.500%, 04/07/27	204,360	0.04	EUR 100,000	Samhallsbyggnadsbolaget i Norden AB, 2.625%, perpetual	16,804	0.00
EUR 100,000	International Consolidated Airlines Group SA, 3.750%, 25/03/29	106,875	0.02	EUR 100,000	Samhallsbyggnadsbolaget i Norden AB, 2.875%, perpetual	17,122	0.00
EUR 100,000	Kaixo Bondco Telecom SA, 5.125%, 30/09/29	103,009	0.02	EUR 150,000	Verisure Holding AB, 3.875%, 15/07/26	162,400	0.03
EUR 525,000	Lorca Telecom Bondco SA, 4.000%, 18/09/27	565,437	0.11	EUR 300,000	Verisure Holding AB, 3.250%, 15/02/27	317,486	0.06
EUR 100,000	NH Hotel Group SA, 4.000%, 02/07/26	109,084	0.02	EUR 200,000	Verisure Holding AB, 9.250%, 15/10/27	237,007	0.05
EUR 77,521	Ohl Operaciones SA, 9.750%, 31/03/26	78,997	0.02	EUR 200,000	Verisure Holding AB, 7.125%, 01/02/28	232,436	0.04
EUR 100,000	Unicaja Banco SA, 7.250%, 15/11/27	116,890	0.02	EUR 200,000	Verisure Midholding AB, 5.250%, 15/02/29	210,436	0.04
EUR 100,000	Unicaja Banco SA, 6.500%, 11/09/28	114,628	0.02	EUR 200,000	Volvo Car AB, 2.000%, 24/01/25	215,683	0.04
EUR 100,000	Unicaja Banco SA, 3.125%, 19/07/32	97,639	0.02	EUR 100,000	Volvo Car AB, 4.250%, 31/05/28	111,291	0.02
EUR 200,000	Via Celere Desarrollos Inmobiliarios SA, 5.250%, 01/04/26	210,988	0.04	EUR 100,000	VOLVO CAR AB, 2.500%, 07/10/27	104,389	0.02
Total Spain		9,720,840	1.86	Total Sweden		3,962,152	0.76
Sweden				Thailand			
EUR 100,000	Akelius Residential Property AB, 2.249%, 17/05/81	92,614	0.02	USD 250,000	Bangkok Bank PCL, 3.733%, 25/09/34	221,647	0.04
EUR 300,000	Castellum AB, 3.125%, perpetual	250,146	0.05	USD 200,000	Kasikornbank PCL, 3.343%, 02/10/31	183,836	0.04
EUR 100,000	Dometic Group AB, 3.000%, 08/05/26	108,597	0.02	Total Thailand		405,483	0.08
EUR 125,000	Dometic Group AB, 2.000%, 29/09/28	120,131	0.02				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
Trinidad And Tobago				United Arab Emirates			
USD 100,000	Coca-Cola Icecek AS, 4.500%, perpetual	91,662	0.02	USD 200,000	Emirates NBD Bank PJSC, 6.125%, perpetual	198,536	0.04
USD 200,000	Heritage Petroleum Co Ltd, 9.000%, 12/08/29	210,100	0.04	USD 200,000	Kuwait Projects Co SPC Ltd, 4.500%, 23/02/27	175,316	0.03
USD 100,000	National Gas Co of Trinidad & Tobago Ltd, 6.050%, 15/01/36	91,000	0.02	USD 120,000	Oztel Holdings SPC Ltd, 6.625%, 24/04/28	125,250	0.02
USD 25,000	Telecommunications Services of Trinidad & Tobago Ltd, 8.875%, 18/10/29	22,750	0.00	USD 450,000	Shelf Drilling Holdings Ltd, 9.625%, 15/04/29	440,354	0.09
USD 200,000	Trinidad Generation UnLtd, 5.250%, 04/11/27	196,693	0.04	Total United Arab Emirates		939,456	0.18
Total Trinidad And Tobago		612,205	0.12	United Kingdom			
Turkey				USD 200,000	Allwyn Entertainment Financing UK PLC, 7.875%, 30/04/29	203,500	0.04
USD 200,000	Akbank TAS, 6.800%, 06/02/26	200,500	0.04	EUR 200,000	Allwyn Entertainment Financing UK PLC, 7.250%, 30/04/30	232,067	0.04
USD 200,000	Akbank TAS, 6.800%, perpetual	197,273	0.04	USD 100,000	Atlantica Sustainable Infrastructure PLC, 4.125%, 15/06/28	93,719	0.02
USD 200,000	Anadolu Efes Biracilik Ve Malt Sanayii AS, 3.375%, 29/06/28	170,494	0.03	USD 360,000	Avianca MidCo 2 PLC, 9.000%, 01/12/28	316,181	0.06
EUR 100,000	Arcelik AS, 3.000%, 27/05/26	105,459	0.02	EUR 100,000	BCP V Modular Services Finance II PLC, 4.750%, 30/11/28	102,041	0.02
USD 200,000	Aydem Yenilenebilir Enerji AS, 7.750%, 02/02/27	181,596	0.03	GBP 100,000	BCP V Modular Services Finance II PLC, 6.125%, 30/11/28	113,776	0.02
USD 130,000	KOC Holding AS, 6.500%, 11/03/25	129,288	0.02	EUR 200,000	BCP V Modular Services Finance PLC, 6.750%, 30/11/29	181,127	0.03
USD 200,000	Mersin Uluslararası Liman İşletmeciliği AS, 8.250%, 15/11/28	208,256	0.04	GBP 350,000	Bellis Acquisition Co PLC, 3.250%, 16/02/26	413,123	0.08
USD 200,000	QNB Finansbank AS, 10.750%, 15/11/33	215,000	0.04	GBP 250,000	Bellis Acquisition Co PLC, 4.500%, 16/02/26	301,012	0.06
USD 200,000	TC Ziraat Bankası AS, 5.375%, 02/03/26	192,599	0.04	GBP 100,000	Bellis Finco PLC, 4.000%, 16/02/27	110,351	0.02
USD 200,000	TC Ziraat Bankası AS, 9.500%, 01/08/26	210,333	0.04	GBP 200,000	Boparan Finance PLC, 7.625%, 30/11/25	225,640	0.04
USD 200,000	Turkcell İletişim Hizmetleri AS, 5.750%, 15/10/25	196,187	0.04	GBP 100,000	Bracken MidCo1 PLC, 6.750%, 01/11/27	114,796	0.02
USD 200,000	Türkiye İş Bankası AS, 7.750%, 22/01/30	200,500	0.04	EUR 100,000	British Telecommunications PLC, 1.874%, 18/08/80	105,218	0.02
USD 25,000	Türkiye Sinai Kalkınma Bankası AS, 5.875%, 14/01/26	24,512	0.00	USD 100,000	British Telecommunications PLC, 4.250%, 23/11/81	92,162	0.02
USD 300,000	Türkiye Sise ve Cam Fabrikalari AS, 6.950%, 14/03/26	297,810	0.06	USD 120,000	British Telecommunications PLC, 4.875%, 23/11/81	102,622	0.02
USD 425,000	Türkiye Vakıflar Bankası TAO, 6.500%, 08/01/26	420,656	0.08	GBP 200,000	British Telecommunications PLC, 8.375%, 20/12/83	268,814	0.05
USD 250,000	Türkiye Vakıflar Bankası TAO, 5.250%, perpetual	246,350	0.05	GBP 50,000	Burford Capital PLC, 5.000%, 01/12/26	59,297	0.01
USD 100,000	Ulker Bisküvi Sanayi AS, 6.950%, 30/10/25	97,892	0.02	EUR 100,000	Canary Wharf Group Investment Holdings PLC, 1.750%, 07/04/26	88,742	0.02
USD 225,000	Yapı ve Kredi Bankası AS, 7.875%, 22/01/31	227,925	0.04	GBP 100,000	Canary Wharf Group Investment Holdings PLC, 3.375%, 23/04/28	85,435	0.02
Total Turkey		3,522,630	0.67	EUR 200,000	Carnival PLC, 1.000%, 28/10/29	158,296	0.03
				GBP 100,000	Castle UK Finco PLC, 7.000%, 15/05/29	107,602	0.02
				GBP 200,000	Centrica PLC, 5.250%, 10/04/75	251,136	0.05
				GBP 100,000	Constellation Automotive Financing PLC, 4.875%, 15/07/27	104,215	0.02
				GBP 100,000	Co-operative Bank Holdings Ltd, 9.500%, 24/05/28	134,474	0.03

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United Kingdom <i>(continued)</i>			
GBP 100,000	Co-operative Bank Holdings Ltd, 11.750%, 22/05/34	142,548	0.03	EUR 200,000	International Game Technology PLC, 3.500%, 15/06/26	219,160	0.04
GBP 100,000	Co-operative Group Holdings 2011 Ltd, 7.500%, 08/07/26	125,205	0.02	USD 231,000	International Game Technology PLC, 6.250%, 15/01/27	234,417	0.04
GBP 50,000	Co-Operative Group Ltd, 11.000%, 22/12/25	66,931	0.01	EUR 100,000	International Game Technology PLC, 2.375%, 15/04/28	102,456	0.02
GBP 200,000	Deuce Finco Plc, 5.500%, 15/06/27	237,189	0.05	USD 100,000	International Game Technology PLC, 5.250%, 15/01/29	98,038	0.02
EUR 100,000	Drax Finco PLC, 2.625%, 01/11/25	106,461	0.02	EUR 100,000	International Personal Finance PLC, 9.750%, 12/11/25	106,555	0.02
USD 300,000	Drax Finco PLC, 6.625%, 01/11/25	294,612	0.06	GBP 100,000	Iron Mountain UK PLC, 3.875%, 15/11/25	122,417	0.02
EUR 200,000	EC Finance PLC, 3.000%, 15/10/26	212,921	0.04	USD 350,000	Ithaca Energy North Sea PLC, 9.000%, 15/07/26	346,245	0.07
EUR 100,000	eG Global Finance PLC, 11.000%, 30/11/28	117,369	0.02	USD 200,000	Jaguar Land Rover Automotive PLC, 7.750%, 15/10/25	202,230	0.04
USD 350,000	eG Global Finance PLC, 12.000%, 30/11/28	372,760	0.07	EUR 200,000	Jaguar Land Rover Automotive PLC, 4.500%, 15/01/26	220,930	0.04
USD 200,000	Endeavour Mining PLC, 5.000%, 14/10/26	183,464	0.04	EUR 200,000	Jaguar Land Rover Automotive PLC, 6.875%, 15/11/26	235,423	0.05
USD 100,000	Energear PLC, 6.500%, perpetual	90,760	0.02	USD 197,000	Jaguar Land Rover Automotive PLC, 4.500%, 01/10/27	185,859	0.04
USD 100,000	EnQuest PLC, 11.625%, 01/11/27	95,290	0.02	USD 200,000	Jaguar Land Rover Automotive PLC, 5.875%, 15/01/28	197,372	0.04
GBP 200,000	Gatwick Airport Finance PLC, 4.375%, 07/04/26	243,805	0.05	EUR 100,000	Jaguar Land Rover Automotive PLC, 4.500%, 15/07/28	107,703	0.02
GBP 100,000	GKN Holdings Ltd, 4.625%, 12/05/32	108,420	0.02	GBP 100,000	Jerrold Finco PLC, 4.875%, 15/01/26	122,572	0.02
USD 200,000	Harbour Energy PLC, 5.500%, 15/10/26	195,500	0.04	GBP 200,000	Jerrold Finco PLC, 5.250%, 15/01/27	236,794	0.05
GBP 100,000	Heathrow Finance PLC, 5.750%, 03/03/25	126,365	0.02	GBP 100,000	KANE BIDCO LTD, 6.500%, 15/02/27	118,110	0.02
GBP 100,000	Heathrow Finance PLC, 3.875%, 01/03/27	117,441	0.02	USD 225,000	Liquid Telecommunications Financing Plc, 5.500%, perpetual	129,769	0.02
GBP 200,000	Iceland Bondco PLC, 10.875%, 15/12/27	265,525	0.05	USD 145,000	Macquarie Airfinance Holdings Ltd, 8.375%, 01/05/28	151,866	0.03
EUR 100,000	INEOS Finance PLC, 2.125%, 15/11/25	106,691	0.02	GBP 100,000	Maison Finco PLC, 6.000%, 31/10/27	109,888	0.02
EUR 100,000	INEOS Finance PLC, 2.875%, 01/05/26	106,908	0.02	USD 275,000	MARB BondCo PLC, 3.950%, 29/01/31	223,321	0.04
EUR 300,000	INEOS Finance PLC, 6.625%, 15/05/28	339,266	0.06	GBP 200,000	Market Bidco Finco PLC, 5.500%, 04/11/27	224,365	0.04
USD 200,000	INEOS Finance PLC, 6.750%, 15/05/28	196,788	0.04	GBP 100,000	Marks & Spencer PLC, 4.500%, 10/07/27	122,832	0.02
EUR 100,000	INEOS FINANCE PLC, 3.375%, 31/03/26	108,103	0.02	USD 80,000	Marks & Spencer PLC, 7.125%, 01/12/37	80,336	0.02
EUR 200,000	INEOS Quattro Finance 1 Plc, 3.750%, 15/07/26	212,636	0.04	USD 200,000	Mclaren Finance PLC, 7.500%, 01/08/26	171,512	0.03
EUR 200,000	INEOS Quattro Finance 2 Plc, 2.500%, 15/01/26	213,452	0.04	USD 125,000	Merlin Entertainments Ltd, 5.750%, 15/06/26	123,749	0.02
EUR 100,000	INEOS Quattro Finance 2 Plc, 8.500%, 15/03/29	116,410	0.02	GBP 100,000	Mobico Group PLC, 4.250%, perpetual	111,947	0.02
USD 200,000	INEOS Quattro Finance 2 Plc, 9.625%, 15/03/29	213,500	0.04	EUR 100,000	NAK Naftogaz Ukraine via Kondor Finance PLC, 7.125%, 19/07/26	50,953	0.01
EUR 100,000	International Consolidated Airlines Group SA, 2.750%, 25/03/25	108,303	0.02	USD 200,000	Neptune Energy Bondco PLC, 6.625%, 15/05/25	198,197	0.04
USD 82,000	International Game Technology PLC, 6.500%, 15/02/25	82,093	0.02	GBP 100,000	Newday Bondco PLC, 13.250%, 15/12/26	133,850	0.03
USD 182,000	International Game Technology PLC, 4.125%, 15/04/26	176,889	0.03				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United Kingdom <i>(continued)</i>			
GBP 200,000	NGG Finance PLC, 5.625%, 18/06/73	250,955	0.05	USD 470,000	Tullow Oil PLC, 10.250%, perpetual	419,357	0.08
EUR 200,000	NGG Finance PLC, 2.125%, 05/09/82	200,187	0.04	GBP 100,000	Vanquis Banking Group PLC, 8.875%, 13/01/32	111,929	0.02
EUR 200,000	Nomad Foods Bondco PLC, 2.500%, 24/06/28	207,321	0.04	USD 400,000	Vedanta Resources Finance II PLC, 8.950%, 11/03/25	297,500	0.06
GBP 100,000	OCADO GROUP PLC, 3.875%, 08/10/26	108,898	0.02	USD 25,000	Vedanta Resources Finance II PLC, 9.250%, 23/04/26	15,250	0.00
USD 350,000	Odeon Finco PLC, 12.750%, 01/11/27	355,387	0.07	GBP 200,000	Very Group Funding Plc, 6.500%, 01/08/26	221,336	0.04
EUR 100,000	PeopleCert Wisdom Issuer PLC, 5.750%, 15/09/26	108,841	0.02	EUR 200,000	Victoria PLC, 3.625%, 24/08/26	175,971	0.03
USD 270,000	Petrofac Ltd, 9.750%, 15/11/26	141,750	0.03	EUR 100,000	Victoria PLC, 3.750%, 15/03/28	75,669	0.01
EUR 100,000	PEU Fin PLC, 7.250%, 01/07/28	113,595	0.02	EUR 100,000	Virgin Media Finance PLC, 3.750%, 15/07/30	101,075	0.02
GBP 100,000	Pinewood Finance Co Ltd, 3.250%, 30/09/25	123,585	0.02	USD 250,000	Virgin Media Finance PLC, 5.000%, 15/07/30	220,640	0.04
GBP 200,000	Pinewood Finance Co Ltd, 3.625%, 15/11/27	234,096	0.04	GBP 200,000	Virgin Media Secured Finance PLC, 5.000%, 15/04/27	247,857	0.05
EUR 200,000	Pinnacle Bidco PLC, 8.250%, 11/10/28	229,476	0.04	USD 305,000	Virgin Media Secured Finance PLC, 5.500%, 15/05/29	294,644	0.06
GBP 200,000	Pinnacle Bidco PLC, 10.000%, 11/10/28	264,485	0.05	GBP 200,000	Virgin Media Secured Finance PLC, 4.250%, 15/01/30	222,189	0.04
GBP 100,000	Premier Foods Finance PLC, 3.500%, 15/10/26	118,340	0.02	USD 350,000	Virgin Media Secured Finance PLC, 4.500%, 15/08/30	311,605	0.06
GBP 200,000	Punch Finance PLC, 6.125%, 30/06/26	236,794	0.05	GBP 250,000	Vmed O2 UK Financing I PLC, 4.000%, 31/01/29	281,651	0.05
USD 170,000	Rolls-Royce PLC, 3.625%, 14/10/25	163,285	0.03	EUR 300,000	Vmed O2 UK Financing I PLC, 3.250%, 31/01/31	304,055	0.06
EUR 200,000	Rolls-Royce PLC, 4.625%, 16/02/26	224,444	0.04	USD 400,000	Vmed O2 UK Financing I PLC, 4.250%, 31/01/31	349,258	0.07
GBP 200,000	Rolls-Royce PLC, 5.750%, 15/10/27	255,597	0.05	USD 410,000	Vmed O2 UK Financing I PLC, 4.750%, 15/07/31	366,213	0.07
USD 200,000	Rolls-Royce PLC, 5.750%, 15/10/27	200,352	0.04	USD 560,000	Vodafone Group PLC, 7.000%, 04/04/79	577,381	0.11
EUR 100,000	Rolls-Royce PLC, 1.625%, 09/05/28	101,661	0.02	EUR 100,000	Vodafone Group PLC, 2.625%, 27/08/80	104,907	0.02
GBP 100,000	Saga PLC, 5.500%, 15/07/26	101,984	0.02	EUR 400,000	Vodafone Group PLC, 3.000%, 27/08/80	394,993	0.08
EUR 200,000	Sherwood Financing PLC, 4.500%, 15/11/26	203,019	0.04	USD 68,000	Vodafone Group PLC, 3.250%, 04/06/81	62,512	0.01
EUR 100,000	SIG PLC, 5.250%, 30/11/26	99,419	0.02	USD 176,000	Vodafone Group PLC, 4.125%, 04/06/81	151,440	0.03
USD 120,000	Standard Chartered PLC, 7.014%, perpetual	121,670	0.02	EUR 400,000	Vodafone Group PLC, 6.500%, 30/08/84	472,160	0.09
GBP 100,000	Stonegate Pub Co Financing 2019 PLC, 8.000%, 13/07/25	123,656	0.02	GBP 200,000	Vodafone Group PLC, 8.000%, 30/08/86	271,915	0.05
GBP 300,000	Stonegate Pub Co Financing 2019 PLC, 8.250%, 31/07/25	372,879	0.07	USD 410,000	Vodafone Group PLC, 5.125%, perpetual	308,928	0.06
EUR 100,000	Synthomer PLC, 3.875%, 01/07/25	108,888	0.02	GBP 100,000	Voyage Care BondCo PLC, 5.875%, 15/02/27	93,439	0.02
GBP 100,000	TalkTalk Telecom Group Ltd, 3.875%, 20/02/25	99,434	0.02	GBP 100,000	Zenith Finco Plc, 6.500%, 30/06/27	102,813	0.02
GBP 125,000	Thames Water Kemble Finance PLC, 4.625%, 19/05/26	78,677	0.02				
EUR 150,000	TI Automotive Finance PLC, 3.750%, 15/04/29	151,423	0.03	Total United Kingdom		25,795,555	4.92
EUR 200,000	Titan Global Finance PLC, 2.750%, 09/07/27	215,959	0.04				
USD 200,000	Tullow Oil PLC, 7.000%, 01/03/25	184,994	0.04				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.48% (continued)				Corporate Bonds - 96.48% (continued)			
United States				United States (continued)			
USD 75,000	180 Medical Inc, 3.875%, 15/10/29	67,556	0.01	USD 150,000	Ahead DB Holdings LLC, 6.625%, 01/05/28	130,687	0.03
USD 125,000	99 Escrow Issuer Inc, 7.500%, 15/01/26	41,563	0.01	USD 45,000	AHP Health Partners Inc, 5.750%, 15/07/29	38,981	0.01
USD 150,000	Academy Ltd, 6.000%, 15/11/27	147,286	0.03	USD 121,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 3.250%, 15/03/26	114,135	0.02
USD 125,000	Acadia Healthcare Co Inc, 5.500%, 01/07/28	123,421	0.02	USD 149,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 7.500%, 15/03/26	151,735	0.03
USD 75,000	Acadia Healthcare Co Inc, 5.000%, 15/04/29	71,999	0.01	USD 175,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 4.625%, 15/01/27	170,169	0.03
USD 171,000	Acco Brands Corp, 4.250%, 15/03/29	154,255	0.03	USD 200,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 5.875%, 15/02/28	200,320	0.04
USD 50,000	ACI Worldwide Inc, 5.750%, 15/08/26	49,679	0.01	USD 250,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 6.500%, 15/02/28	252,573	0.05
USD 95,000	ACProducts Holdings Inc, 6.375%, 15/05/29	70,329	0.01	USD 322,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 3.500%, 15/03/29	292,520	0.06
USD 236,000	Acrisure LLC / Acrisure Finance Inc, 7.000%, 15/11/25	235,414	0.05	USD 446,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 4.875%, 15/02/30	427,349	0.08
USD 109,000	Acrisure LLC / Acrisure Finance Inc, 10.125%, 01/08/26	113,896	0.02	USD 175,000	Allegiant Travel Co, 7.250%, 15/08/27	171,227	0.03
USD 201,000	Acrisure LLC / Acrisure Finance Inc, 4.250%, 15/02/29	181,493	0.03	USD 121,000	Allen Media LLC / Allen Media Co-Issuer Inc, 10.500%, 15/02/28	64,714	0.01
USD 120,000	Acrisure LLC / Acrisure Finance Inc, 6.000%, perpetual	109,038	0.02	USD 103,000	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer, 4.250%, 15/10/27	98,988	0.02
USD 75,000	Acuris Finance US Inc / Acuris Finance SARL, 5.000%, 01/05/28	61,125	0.01	USD 469,000	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer, 6.750%, 15/10/27	464,946	0.09
USD 81,000	Acushnet Co, 7.375%, 15/10/28	84,506	0.02	USD 415,000	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer, 6.750%, 15/04/28	424,559	0.08
USD 150,000	Adams Homes Inc, 9.250%, 15/10/28	152,090	0.03	USD 150,000	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer, 5.875%, 01/11/29	142,121	0.03
USD 145,000	AdaptHealth LLC, 6.125%, 01/08/28	125,132	0.02	USD 98,000	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer, 7.000%, 15/01/31	103,048	0.02
USD 93,000	AdaptHealth LLC, 4.625%, 01/08/29	71,749	0.01	USD 524,000	Allied Universal Holdco LLC / Allied Universal Finance Corp, 6.625%, 15/07/26	521,255	0.10
USD 199,000	AdaptHealth LLC, 5.125%, 01/03/30	155,327	0.03	USD 390,000	Allied Universal Holdco LLC / Allied Universal Finance Corp, 9.750%, 15/07/27	382,165	0.07
USD 162,000	ADT Security Corp, 4.125%, 01/08/29	149,005	0.03	USD 250,000	Allied Universal Holdco LLC / Allied Universal Finance Corp, 6.000%, 01/06/29	203,773	0.04
USD 220,000	ADT Security Corp, 4.875%, 15/07/32	203,477	0.04	USD 65,000	Allison Transmission Inc, 4.750%, 01/10/27	62,799	0.01
USD 90,000	Adtalem Global Education Inc, 5.500%, 01/03/28	86,571	0.02	USD 145,000	Allison Transmission Inc, 5.875%, 01/06/29	144,468	0.03
USD 125,000	Advanced Drainage Systems Inc, 5.000%, 30/09/27	120,625	0.02	USD 255,000	Allison Transmission Inc, 3.750%, 30/01/31	225,338	0.04
USD 91,000	Advanced Drainage Systems Inc, 6.375%, 15/06/30	91,682	0.02				
USD 228,000	Advantage Sales & Marketing Inc, 6.500%, 15/11/28	210,104	0.04				
USD 213,000	AECOM, 5.125%, 15/03/27	211,445	0.04				
USD 125,000	AerCap Global Aviation Trust, 6.500%, 15/06/45	125,186	0.02				
USD 233,000	Aethon United BR LP / Aethon United Finance Corp, 8.250%, 15/02/26	234,165	0.04				
USD 191,000	Affinity Interactive, 6.875%, 15/12/27	170,185	0.03				
USD 85,000	AG Issuer LLC, 6.250%, 01/03/28	84,494	0.02				
USD 185,000	AG TTMT Escrow Issuer LLC, 8.625%, 30/09/27	194,508	0.04				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 250,000	Ally Financial Inc, 5.750%, 20/11/25	249,307	0.05	USD 242,000	Antero Midstream Partners LP / Antero Midstream Finance Corp, 5.750%, 01/03/27	240,149	0.05
USD 117,000	Ally Financial Inc, 6.700%, 14/02/33	117,165	0.02	USD 200,000	Antero Midstream Partners LP / Antero Midstream Finance Corp, 5.750%, 15/01/28	197,982	0.04
USD 250,000	Alta Equipment Group Inc, 5.625%, 15/04/26	241,172	0.05	USD 178,000	Antero Midstream Partners LP / Antero Midstream Finance Corp, 5.375%, 15/06/29	171,298	0.03
USD 94,000	Alteryx Inc, 8.750%, 15/03/28	100,062	0.02	USD 128,000	Antero Resources Corp, 7.625%, 01/02/29	131,357	0.03
USD 306,000	AMC Entertainment Holdings Inc, 10.000%, 15/06/26	265,381	0.05	USD 124,000	Antero Resources Corp, 5.375%, 01/03/30	118,840	0.02
USD 160,000	AMC Entertainment Holdings Inc, 7.500%, 15/02/29	111,134	0.02	USD 55,000	Api Group De Inc, 4.125%, 15/07/29	50,048	0.01
USD 272,000	AMC Networks Inc, 4.750%, 01/08/25	264,853	0.05	USD 50,000	API Group DE Inc, 4.750%, 15/10/29	46,966	0.01
USD 358,000	AMC Networks Inc, 4.250%, 15/02/29	274,067	0.05	USD 171,000	Apollo Commercial Real Estate Finance Inc, 4.625%, 15/06/29	143,767	0.03
USD 114,000	American Airlines Group Inc, 3.750%, 01/03/25	111,193	0.02	USD 154,000	Aptim Corp, 7.750%, 15/06/25	144,986	0.03
USD 410,000	American Airlines Inc, 7.250%, 15/02/28	413,974	0.08	USD 91,000	APX Group Inc, 6.750%, 15/02/27	90,773	0.02
USD 330,000	American Airlines Inc, 8.500%, 15/05/29	348,437	0.07	USD 284,000	APX Group Inc, 5.750%, 15/07/29	264,843	0.05
USD 87,000	American Axle & Manufacturing Inc, 6.500%, 01/04/27	87,340	0.02	USD 290,000	Aramark Services Inc, 5.000%, 01/02/28	281,295	0.05
USD 150,000	American Axle & Manufacturing Inc, 6.875%, 01/07/28	147,383	0.03	USD 247,000	Arches Buyer Inc, 4.250%, 01/06/28	223,702	0.04
USD 197,000	American Axle & Manufacturing Inc, 5.000%, 01/10/29	173,967	0.03	USD 102,000	Arches Buyer Inc, 6.125%, 01/12/28	88,230	0.02
USD 105,000	American Builders & Contractors Supply Co Inc, 4.000%, 15/01/28	99,388	0.02	USD 145,000	Archrock Partners LP / Archrock Partners Finance Corp, 6.875%, 01/04/27	145,362	0.03
USD 110,000	American Builders & Contractors Supply Co Inc, 3.875%, 15/11/29	98,064	0.02	USD 231,000	Archrock Partners LP / Archrock Partners Finance Corp, 6.250%, 01/04/28	227,535	0.04
USD 179,000	AmeriGas Partners LP / AmeriGas Finance Corp, 5.500%, 20/05/25	176,477	0.03	USD 45,000	Arcosa Inc, 4.375%, 15/04/29	41,912	0.01
USD 175,000	AmeriGas Partners LP / AmeriGas Finance Corp, 5.875%, 20/08/26	173,179	0.03	USD 246,429	Aretec Escrow Issuer 2 Inc, 10.000%, 15/08/30	261,868	0.05
USD 139,000	AmeriGas Partners LP / AmeriGas Finance Corp, 5.750%, 20/05/27	135,083	0.03	USD 270,000	Aretec Escrow Issuer Inc, 7.500%, 01/04/29	243,428	0.05
USD 150,000	AmeriGas Partners LP / AmeriGas Finance Corp, 9.375%, 01/06/28	154,929	0.03	USD 100,000	Arko Corp, 5.125%, 15/11/29	86,250	0.02
USD 304,000	AmeriTex HoldCo Intermediate LLC, 10.250%, 15/10/28	312,360	0.06	USD 150,000	Armor Holdco Inc, 8.500%, 15/11/29	136,065	0.03
USD 85,000	Amkor Technology Inc, 6.625%, 15/09/27	86,066	0.02	USD 167,000	Arsenal AIC Parent LLC, 8.000%, 01/10/30	174,241	0.03
USD 167,000	AMN Healthcare Inc, 4.625%, 01/10/27	158,024	0.03	USD 265,000	Artera Services LLC, 9.033%, 04/12/25	251,178	0.05
USD 111,000	AMN Healthcare Inc, 4.000%, 15/04/29	100,112	0.02	USD 125,000	Asbury Automotive Group Inc, 4.500%, 01/03/28	118,719	0.02
USD 125,000	Amsted Industries Inc, 5.625%, 01/07/27	124,554	0.02	USD 200,000	Asbury Automotive Group Inc, 4.625%, 15/11/29	185,179	0.04
USD 95,000	Amsted Industries Inc, 4.625%, 15/05/30	86,946	0.02	USD 160,000	Asbury Automotive Group Inc, 5.000%, 15/02/32	145,497	0.03
USD 236,000	AmWINS Group Inc, 4.875%, 30/06/29	215,209	0.04	USD 190,000	Ascent Resources Utica Holdings LLC / ARU Finance Corp, 7.000%, 01/11/26	191,330	0.04
USD 93,000	Angi Group LLC, 3.875%, 15/08/28	78,570	0.02	USD 200,000	Ascent Resources Utica Holdings LLC / ARU Finance Corp, 8.250%, 31/12/28	201,103	0.04
USD 91,000	Antero Midstream Partners LP / Antero Midstream Finance Corp, 7.875%, 15/05/26	93,297	0.02				

Schedule of Investments (continued) as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.48% (continued)				Corporate Bonds - 96.48% (continued)			
United States (continued)				United States (continued)			
USD 150,000	Ascent Resources Utica Holdings LLC / ARU Finance Corp, 5.875%, 30/06/29	139,309	0.03	USD 314,000	Avis Budget Car Rental LLC / Avis Budget Finance Inc, 4.750%, 01/04/28	289,128	0.06
USD 90,000	ASGN Inc, 4.625%, 15/05/28	85,501	0.02	USD 97,000	Avis Budget Car Rental LLC / Avis Budget Finance Inc, 5.375%, 01/03/29	89,740	0.02
USD 75,000	Ashland Inc, 3.375%, 01/09/31	64,646	0.01	USD 150,000	Avis Budget Car Rental LLC / Avis Budget Finance Inc, 8.000%, 15/02/31	149,785	0.03
USD 75,000	Ashland Inc, 6.875%, 15/05/43	73,518	0.01	USD 160,000	Axalta Coating Systems LLC, 3.375%, 15/02/29	143,714	0.03
USD 130,000	Ashton Woods USA LLC / Ashton Woods Finance Co, 6.625%, 15/01/28	126,119	0.02	USD 200,000	Azul Secured Finance LLP, 10.875%, 28/05/30	165,016	0.03
USD 100,000	Ashton Woods USA LLC / Ashton Woods Finance Co, 4.625%, 01/08/29	88,925	0.02	USD 57,000	B&G Foods Inc, 5.250%, 01/04/25	56,125	0.01
USD 50,000	Ashton Woods USA LLC / Ashton Woods Finance Co, 4.625%, 01/04/30	44,581	0.01	USD 178,000	B&G Foods Inc, 5.250%, 15/09/27	161,547	0.03
USD 182,000	ASP Unifrax Holdings Inc, 5.250%, 30/09/28	131,423	0.03	USD 126,000	B&G Foods Inc, 8.000%, 15/09/28	132,308	0.03
USD 50,000	ASP Unifrax Holdings Inc, 7.500%, 30/09/29	25,435	0.00	USD 200,000	Ball Corp, 5.250%, 01/07/25	199,803	0.04
USD 100,000	Associated Banc Corp, 4.250%, 15/01/25	98,252	0.02	USD 199,000	Ball Corp, 4.875%, 15/03/26	198,273	0.04
USD 70,000	Assurant Inc, 7.000%, 27/03/48	70,587	0.01	EUR 175,000	Ball Corp, 1.500%, 15/03/27	180,855	0.03
USD 85,000	AssuredPartners Inc, 7.000%, 15/08/25	85,132	0.02	USD 125,000	Ball Corp, 6.875%, 15/03/28	129,950	0.02
USD 92,000	AssuredPartners Inc, 5.625%, 15/01/29	85,873	0.02	USD 165,000	Ball Corp, 6.000%, 15/06/29	168,499	0.03
USD 50,000	At Home Group Inc, 4.875%, 15/07/28	18,500	0.00	USD 360,000	Ball Corp, 2.875%, 15/08/30	308,947	0.06
USD 600,000	AthenaHealth Group Inc, 6.500%, 15/02/30	544,693	0.10	USD 167,000	Ball Corp, 3.125%, 15/09/31	144,115	0.03
USD 50,000	ATI Inc, 5.875%, 01/12/27	49,324	0.01	USD 50,000	Bath & Body Works Inc, 9.375%, 01/07/25	52,787	0.01
USD 160,000	ATI Inc, 4.875%, 01/10/29	148,756	0.03	USD 158,000	Bath & Body Works Inc, 6.694%, 15/01/27	161,327	0.03
USD 75,000	ATI Inc, 7.250%, 15/08/30	78,000	0.01	USD 172,000	Bath & Body Works Inc, 5.250%, 01/02/28	170,150	0.03
USD 50,000	ATI Inc, 5.125%, 01/10/31	46,470	0.01	USD 240,000	Bath & Body Works Inc, 6.625%, 01/10/30	245,494	0.05
USD 70,000	Atkore Inc, 4.250%, 01/06/31	62,476	0.01	USD 60,000	Bath & Body Works Inc, 6.950%, 01/03/33	59,953	0.01
USD 25,000	Audacy Capital Corp, 6.500%, 01/05/27	438	0.00	USD 250,000	Bath & Body Works Inc, 6.875%, 01/11/35	253,170	0.05
USD 149,000	Audacy Capital Corp, 6.750%, 31/03/29	2,235	0.00	USD 120,000	Bath & Body Works Inc, 6.750%, 01/07/36	120,920	0.02
EUR 100,000	Avantor Funding Inc, 2.625%, 01/11/25	107,898	0.02	USD 150,000	Bausch Health Americas Inc, 9.250%, 01/04/26	137,260	0.03
EUR 100,000	Avantor Funding Inc, 3.875%, 15/07/28	107,980	0.02	USD 220,000	Bausch Health Americas Inc, 8.500%, 31/01/27	122,194	0.02
USD 279,000	Avantor Funding Inc, 4.625%, 15/07/28	269,570	0.05	USD 214,000	BCPE Empire Holdings Inc, 7.625%, 01/05/27	206,503	0.04
USD 355,000	Avantor Funding Inc, 3.875%, 01/11/29	322,338	0.06	USD 125,000	BCPE Ulysses Intermediate Inc, 7.750%, 01/04/27	116,502	0.02
USD 95,000	Avient Corp, 5.750%, 15/05/25	95,002	0.02	USD 200,000	Beacon Roofing Supply Inc, 4.500%, 15/11/26	193,934	0.04
USD 180,000	Avient Corp, 7.125%, 01/08/30	187,356	0.04	USD 90,000	Beacon Roofing Supply Inc, 4.125%, 15/05/29	81,797	0.02
USD 65,000	Avis Budget Car Rental LLC / Avis Budget Finance Inc, 5.750%, 15/07/27	63,009	0.01	USD 100,000	Beasley Mezzanine Holdings LLC, 8.625%, 01/02/26	66,000	0.01
USD 175,000	Avis Budget Car Rental LLC / Avis Budget Finance Inc, 5.750%, 15/07/27	167,700	0.03	USD 100,000	Beazer Homes USA Inc, 5.875%, 15/10/27	97,669	0.02
				USD 65,000	Beazer Homes USA Inc, 7.250%, 15/10/29	65,571	0.01
				EUR 200,000	Belden Inc, 3.375%, 15/07/27	213,222	0.04
				EUR 100,000	Belden Inc, 3.875%, 15/03/28	107,151	0.02

Schedule of Investments (continued)
as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.48% (continued)				Corporate Bonds - 96.48% (continued)			
United States (continued)				United States (continued)			
USD 130,000	BellRing Brands Inc, 7.000%, 15/03/30	134,758	0.03	USD 231,000	Brink's Co, 4.625%, 15/10/27	220,393	0.04
USD 36,000	Berry Global Inc, 4.500%, 15/02/26	35,036	0.01	USD 165,000	Bristow Group Inc, 6.875%, 01/03/28	158,400	0.03
USD 78,000	Berry Global Inc, 5.625%, 15/07/27	77,419	0.01	USD 153,000	BroadStreet Partners Inc, 5.875%, 15/04/29	142,827	0.03
USD 150,000	Berry Petroleum Co LLC, 7.000%, 15/02/26	146,542	0.03	USD 336,000	Brookfield Property REIT Inc / BPR Cumulus LLC / BPR Nimbus LLC / GGSI Sellco LL, 5.750%, 15/05/26	325,754	0.06
USD 200,000	Big River Steel LLC / BRS Finance Corp, 6.625%, 31/01/29	203,916	0.04	USD 230,000	Brookfield Property REIT Inc / BPR Cumulus LLC / BPR Nimbus LLC / GGSI Sellco LL, 4.500%, 01/04/27	207,000	0.04
USD 175,000	Blackstone Mortgage Trust Inc, 3.750%, 15/01/27	155,658	0.03	USD 50,000	Brundage-Bone Concrete Pumping Holdings Inc, 6.000%, 01/02/26	49,976	0.01
USD 45,000	Block Communications Inc, 4.875%, 01/03/28	39,375	0.01	USD 53,000	Buckeye Partners LP, 4.350%, 15/10/24	51,939	0.01
USD 196,000	Block Inc, 2.750%, 01/06/26	184,850	0.04	USD 169,000	Buckeye Partners LP, 4.125%, 01/03/25	164,775	0.03
USD 230,000	Block Inc, 3.500%, 01/06/31	204,240	0.04	USD 148,000	Buckeye Partners LP, 3.950%, 01/12/26	139,860	0.03
USD 125,000	Bloomin' Brands Inc / OSI Restaurant Partners LLC, 5.125%, 15/04/29	114,782	0.02	USD 75,000	Buckeye Partners LP, 4.125%, 01/12/27	71,250	0.01
USD 195,000	Blue Racer Midstream LLC / Blue Racer Finance Corp, 7.625%, 15/12/25	197,528	0.04	USD 175,000	Buckeye Partners LP, 5.850%, 15/11/43	141,767	0.03
USD 50,000	Blue Racer Midstream LLC / Blue Racer Finance Corp, 6.625%, 15/07/26	49,500	0.01	USD 150,000	Buckeye Partners LP, 5.600%, 15/10/44	115,420	0.02
USD 145,000	BlueLinx Holdings Inc, 6.000%, 15/11/29	134,187	0.03	USD 141,000	Builders FirstSource Inc, 5.000%, 01/03/30	136,168	0.03
USD 60,000	Boise Cascade Co, 4.875%, 01/07/30	56,336	0.01	USD 334,000	Builders FirstSource Inc, 4.250%, 01/02/32	301,243	0.06
EUR 100,000	Boxer Parent Co Inc, 6.500%, 02/10/25	110,045	0.02	USD 127,000	Builders FirstSource Inc, 6.375%, 15/06/32	129,721	0.02
USD 91,000	Boxer Parent Co Inc, 7.125%, 02/10/25	91,488	0.02	USD 75,000	Burford Capital Global Finance LLC, 6.250%, 15/04/28	71,920	0.01
USD 50,000	Boxer Parent Co Inc, 9.125%, 01/03/26	49,969	0.01	USD 100,000	Burford Capital Global Finance LLC, 6.875%, 15/04/30	96,507	0.02
USD 230,000	Boyd Gaming Corp, 4.750%, 01/12/27	221,254	0.04	USD 200,000	Burford Capital Global Finance LLC, 9.250%, 01/07/31	212,560	0.04
USD 235,000	Boyd Gaming Corp, 4.750%, 15/06/31	215,852	0.04	USD 163,000	C&S Group Enterprises LLC, 5.000%, 15/12/28	131,104	0.03
USD 111,000	Boyne USA Inc, 4.750%, 15/05/29	104,383	0.02	USD 109,000	Cable One Inc, 4.000%, 15/11/30	88,251	0.02
USD 438,000	Brand Industrial Services Inc, 10.375%, 01/08/30	463,198	0.09	USD 125,000	Cablevision Lightpath LLC, 3.875%, 15/09/27	109,769	0.02
USD 100,000	Brandywine Operating Partnership LP, 4.100%, 01/10/24	97,909	0.02	USD 125,000	Cablevision Lightpath LLC, 5.625%, 15/09/28	98,514	0.02
USD 100,000	Brandywine Operating Partnership LP, 3.950%, 15/11/27	89,398	0.02	USD 828,000	Caesars Entertainment Inc, 6.250%, 01/07/25	830,313	0.16
USD 100,000	Brandywine Operating Partnership LP, 4.550%, 01/10/29	87,479	0.02	USD 390,000	Caesars Entertainment Inc, 8.125%, 01/07/27	399,897	0.08
USD 52,000	Bread Financial Holdings Inc, 7.000%, 15/01/26	51,674	0.01	USD 198,000	Caesars Entertainment Inc, 4.625%, 15/10/29	178,545	0.03
USD 139,000	Bread Financial Holdings Inc, 9.750%, 15/03/29	143,549	0.03	USD 650,000	Caesars Entertainment Inc, 7.000%, 15/02/30	666,284	0.13
USD 145,000	BrightSphere Investment Group Inc, 4.800%, 27/07/26	139,016	0.03	USD 160,000	Caesars Resort Collection LLC / CRC Finco Inc, 5.750%, 01/07/25	159,945	0.03
USD 100,000	Brinker International Inc, 8.250%, 15/07/30	104,608	0.02				
USD 150,000	Brink's Co, 5.500%, 15/07/25	149,269	0.03				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.48% (continued)				Corporate Bonds - 96.48% (continued)			
United States (continued)				United States (continued)			
USD 113,000	Calderys Financing LLC, 11.250%, 01/06/28	118,355	0.02	USD 888,000	CCO Holdings LLC / CCO Holdings Capital Corp, 5.125%, 01/05/27	856,937	0.16
USD 228,000	Callon Petroleum Co, 8.000%, 01/08/28	233,052	0.04	USD 636,000	CCO Holdings LLC / CCO Holdings Capital Corp, 5.000%, 01/02/28	608,739	0.12
USD 345,000	Callon Petroleum Co, 7.500%, 15/06/30	347,991	0.07	USD 436,000	CCO Holdings LLC / CCO Holdings Capital Corp, 5.375%, 01/06/29	411,107	0.08
USD 99,000	Calpine Corp, 5.250%, 01/06/26	97,609	0.02	USD 390,000	CCO Holdings LLC / CCO Holdings Capital Corp, 6.375%, 01/09/29	384,667	0.07
USD 394,000	Calpine Corp, 4.500%, 15/02/28	374,459	0.07	USD 758,000	CCO Holdings LLC / CCO Holdings Capital Corp, 4.750%, 01/03/30	692,505	0.13
USD 335,000	Calpine Corp, 5.125%, 15/03/28	321,213	0.06	USD 629,000	CCO Holdings LLC / CCO Holdings Capital Corp, 4.500%, 15/08/30	567,068	0.11
USD 190,000	Calpine Corp, 4.625%, 01/02/29	176,264	0.03	USD 788,000	CCO Holdings LLC / CCO Holdings Capital Corp, 4.250%, 01/02/31	688,742	0.13
USD 232,000	Calpine Corp, 5.000%, 01/02/31	212,713	0.04	USD 300,000	CCO Holdings LLC / CCO Holdings Capital Corp, 7.375%, 01/03/31	307,711	0.06
USD 354,000	Calpine Corp, 3.750%, 01/03/31	310,960	0.06	USD 310,000	CCO Holdings LLC / CCO Holdings Capital Corp, 4.750%, 01/02/32	273,408	0.05
USD 33,000	Calumet Specialty Products Partners LP / Calumet Finance Corp, 11.000%, 15/04/25	33,436	0.01	USD 758,000	CCO Holdings LLC / CCO Holdings Capital Corp, 4.500%, 01/05/32	648,903	0.12
USD 150,000	Calumet Specialty Products Partners LP / Calumet Finance Corp, 8.125%, 15/01/27	147,375	0.03	USD 514,000	CCO Holdings LLC / CCO Holdings Capital Corp, 4.500%, 01/06/33	435,115	0.08
USD 125,000	Calumet Specialty Products Partners LP / Calumet Finance Corp, 9.750%, 15/07/28	125,000	0.02	USD 394,000	CCO Holdings LLC / CCO Holdings Capital Corp, 4.250%, 15/01/34	320,294	0.06
USD 238,000	Camelot Return Merger Sub Inc, 8.750%, 01/08/28	241,577	0.05	USD 196,000	CD&R Smokey Buyer Inc, 6.750%, 15/07/25	193,911	0.04
USD 30,000	Cano Health LLC, 6.250%, 01/10/28	2,102	0.00	USD 394,000	CDI Escrow Issuer Inc, 5.750%, 01/04/30	384,147	0.07
USD 100,000	Capstone Borrower Inc, 8.000%, 15/06/30	104,036	0.02	USD 200,000	CEC Entertainment LLC, 6.750%, 01/05/26	195,192	0.04
USD 207,000	Cargo Aircraft Management Inc, 4.750%, 01/02/28	189,448	0.04	USD 75,000	Cedar Fair Lp, 5.250%, perpetual	70,779	0.01
USD 650,000	Carnival Holdings Bermuda Ltd, 10.375%, 01/05/28	707,187	0.14	USD 188,000	Cedar Fair LP / Canada's Wonderland Co / Magnum Management Corp / Millennium Op, 5.500%, 01/05/25	187,048	0.04
USD 100,000	Carpenter Technology Corp, 6.375%, 15/07/28	100,425	0.02	USD 92,000	Cedar Fair LP / Canada's Wonderland Co / Magnum Management Corp / Millennium Op, 5.375%, 15/04/27	90,018	0.02
USD 50,000	Carpenter Technology Corp, 7.625%, 15/03/30	51,500	0.01	USD 51,000	Cedar Fair LP / Canada's Wonderland Co / Magnum Management Corp / Millennium Op, 6.500%, 01/10/28	50,698	0.01
USD 38,000	Carriage Purchaser Inc, 7.875%, 15/10/29	31,111	0.01	USD 150,000	Central Garden & Pet Co, 5.125%, 01/02/28	145,713	0.03
USD 75,000	Carriage Services Inc, 4.250%, 15/05/29	66,611	0.01	USD 118,000	Central Garden & Pet Co, 4.125%, 15/10/30	107,328	0.02
USD 75,000	Carrols Restaurant Group Inc, 5.875%, 01/07/29	66,233	0.01				
USD 55,000	Cars.Com Inc, 6.375%, perpetual	52,744	0.01				
USD 35,000	Castle US Holding Corp, 9.500%, 15/02/28	18,025	0.00				
USD 120,000	Catalent Pharma Solutions Inc, 5.000%, 15/07/27	116,333	0.02				
EUR 100,000	Catalent Pharma Solutions Inc, 2.375%, 01/03/28	95,966	0.02				
USD 41,000	Catalent Pharma Solutions Inc, 3.125%, 15/02/29	35,880	0.01				
USD 316,000	Catalent Pharma Solutions Inc, 3.500%, 01/04/30	275,033	0.05				
USD 55,000	CCM Merger Inc, 6.375%, 01/05/26	53,625	0.01				
USD 105,000	CCO Holdings LLC / CCO Holdings Capital Corp, 5.500%, 01/05/26	104,307	0.02				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 75,000	Central Garden & Pet Co, 4.125%, 30/04/31	66,291	0.01	USD 273,000	CHS/Community Health Systems Inc, 4.750%, 15/02/31	215,479	0.04
USD 200,000	Central Parent Inc / CDK Global Inc, 7.250%, 15/06/29	204,389	0.04	USD 228,000	CHS/Community Health Systems Inc, 10.875%, 15/01/32	238,812	0.05
USD 125,000	Central Parent LLC / CDK Global II LLC / CDK Financing Co Inc, 8.000%, 15/06/29	130,470	0.03	USD 77,000	Churchill Downs Inc, 5.500%, 01/04/27	76,190	0.01
USD 45,000	Century Aluminum Co, 7.500%, 01/04/28	43,552	0.01	USD 186,000	Churchill Downs Inc, 4.750%, 15/01/28	178,355	0.03
USD 109,000	Century Communities Inc, 6.750%, 01/06/27	110,295	0.02	USD 140,000	Churchill Downs Inc, 6.750%, 01/05/31	142,091	0.03
USD 118,000	Century Communities Inc, 3.875%, 15/08/29	106,816	0.02	USD 50,000	Ciena Corp, 4.000%, 31/01/30	45,503	0.01
USD 75,000	Charles River Laboratories International Inc, 4.250%, 01/05/28	71,307	0.01	USD 218,000	Cinemark Usa Inc, 5.250%, 15/07/28	199,830	0.04
USD 153,000	Charles River Laboratories International Inc, 3.750%, 15/03/29	140,105	0.03	USD 50,000	Cinemark USA Inc, 5.875%, 15/03/26	48,881	0.01
USD 187,000	Charles River Laboratories International Inc, 4.000%, 15/03/31	168,775	0.03	USD 155,000	Civitas Resources Inc, 5.000%, 15/10/26	150,303	0.03
USD 372,000	Chart Industries Inc, 7.500%, 01/01/30	389,242	0.07	USD 420,000	Civitas Resources Inc, 8.375%, 01/07/28	438,486	0.08
USD 159,000	Chart Industries Inc, 9.500%, 01/01/31	172,720	0.03	USD 283,000	Civitas Resources Inc, 8.625%, 01/11/30	300,113	0.06
EUR 200,000	Chemours Co, 4.000%, 15/05/26	216,788	0.04	USD 368,000	Civitas Resources Inc, 8.750%, 01/07/31	391,871	0.07
USD 165,000	Chemours Co, 5.375%, 15/05/27	161,185	0.03	USD 234,000	Clarivate Science Holdings Corp, 3.875%, 01/07/28	220,663	0.04
USD 230,000	Chemours Co, 5.750%, 15/11/28	219,079	0.04	USD 235,000	Clarivate Science Holdings Corp, 4.875%, 01/07/29	220,520	0.04
USD 176,000	Chemours Co, 4.625%, 15/11/29	154,490	0.03	USD 93,000	Clean Harbors Inc, 4.875%, 15/07/27	91,149	0.02
USD 120,000	Chesapeake Energy Corp, 5.500%, 01/02/26	119,002	0.02	USD 75,000	Clean Harbors Inc, 5.125%, 15/07/29	71,759	0.01
USD 129,000	Chesapeake Energy Corp, 5.875%, 01/02/29	126,436	0.02	USD 25,000	Clean Harbors Inc, 6.375%, 01/02/31	25,431	0.00
USD 261,000	Chesapeake Energy Corp, 6.750%, 15/04/29	263,477	0.05	USD 246,000	Clear Channel Outdoor Holdings Inc, 5.125%, 15/08/27	234,828	0.04
USD 120,000	Chobani LLC / Chobani Finance Corp Inc, 7.500%, 15/04/25	119,400	0.02	USD 338,000	Clear Channel Outdoor Holdings Inc, 7.750%, 15/04/28	291,279	0.06
USD 70,000	Chobani LLC / Chobani Finance Corp Inc, 4.625%, 15/11/28	65,437	0.01	USD 225,000	Clear Channel Outdoor Holdings Inc, 9.000%, 15/09/28	234,780	0.04
USD 125,000	Chord Energy Corp, 6.375%, 01/06/26	125,000	0.02	USD 258,000	Clear Channel Outdoor Holdings Inc, 7.500%, 01/06/29	214,415	0.04
USD 228,000	CHS/Community Health Systems Inc, 8.000%, 15/03/26	227,246	0.04	USD 55,000	Clearwater Paper Corp, 4.750%, 15/08/28	50,981	0.01
USD 511,000	CHS/Community Health Systems Inc, 5.625%, 15/03/27	474,836	0.09	USD 316,000	Clearway Energy Operating LLC, 4.750%, 15/03/28	304,283	0.06
USD 133,000	CHS/Community Health Systems Inc, 8.000%, 15/12/27	128,332	0.02	USD 332,000	Clearway Energy Operating LLC, 3.750%, 15/02/31	292,197	0.06
USD 230,000	CHS/Community Health Systems Inc, 6.875%, 01/04/28	141,162	0.03	USD 125,000	Clearway Energy Operating LLC, 3.750%, 15/01/32	108,562	0.02
USD 397,000	CHS/Community Health Systems Inc, 6.000%, 15/01/29	357,352	0.07	USD 250,000	Cleveland-Cliffs Inc, 6.750%, 15/03/26	250,472	0.05
USD 370,000	CHS/Community Health Systems Inc, 6.875%, 15/04/29	242,428	0.05	USD 101,000	Cleveland-Cliffs Inc, 5.875%, 01/06/27	100,653	0.02
USD 300,000	CHS/Community Health Systems Inc, 6.125%, 01/04/30	194,232	0.04	USD 145,000	Cleveland-Cliffs Inc, 4.625%, 01/03/29	134,235	0.03
USD 495,000	CHS/Community Health Systems Inc, 5.250%, 15/05/30	415,105	0.08	USD 200,000	Cleveland-Cliffs Inc, 6.750%, 15/04/30	202,929	0.04

Schedule of Investments (continued) as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.48% (continued)				Corporate Bonds - 96.48% (continued)			
United States (continued)				United States (continued)			
USD 41,000	Cleveland-Cliffs Inc, 4.875%, 01/03/31	37,045	0.01	USD 448,000	Comstock Resources Inc, 6.750%, 01/03/29	409,796	0.08
USD 1,070,000	Cloud Software Group Inc, 6.500%, 31/03/29	1,019,535	0.19	USD 261,000	Comstock Resources Inc, 5.875%, 15/01/30	226,256	0.04
USD 1,005,000	Cloud Software Group Inc, 9.000%, 30/09/29	957,313	0.18	USD 173,000	Conduent Business Services LLC / Conduent State & Local Solutions Inc, 6.000%, 01/11/29	155,764	0.03
USD 102,000	ClubCorp Holdings Inc, 8.500%, 15/09/25	90,780	0.02	USD 50,000	Consensus Cloud Solutions Inc, 6.000%, 15/10/26	47,543	0.01
USD 100,000	Clydesdale Acquisition Holdings Inc, 6.625%, 15/04/29	98,357	0.02	USD 193,000	Consensus Cloud Solutions Inc, 6.500%, 15/10/28	175,062	0.03
USD 300,000	Clydesdale Acquisition Holdings Inc, 8.750%, 15/04/30	279,710	0.05	USD 145,000	Consolidated Communications Inc, 5.000%, 01/10/28	118,900	0.02
USD 265,000	CMG Media Corp, 8.875%, 15/12/27	210,179	0.04	USD 161,000	Consolidated Communications Inc, 6.500%, 01/10/28	138,798	0.03
USD 70,000	CNX Midstream Partners LP, 4.750%, 15/04/30	62,919	0.01	USD 117,000	Constellation Insurance Inc, 6.800%, 24/01/30	110,952	0.02
USD 112,000	CNX Resources Corp, 7.250%, 14/03/27	112,994	0.02	USD 166,105	Cooper-Standard Automotive Inc, 13.500%, 31/03/27	179,716	0.03
USD 278,000	CNX Resources Corp, 6.000%, 15/01/29	266,484	0.05	USD 149,153	Cooper-Standard Automotive Inc, 5.625%, 15/05/27	111,865	0.02
USD 70,000	Cobra AcquisitionCo LLC, 6.375%, 01/11/29	53,949	0.01	USD 200,000	CoreCivic Inc, 8.250%, 15/04/26	203,470	0.04
USD 119,000	Coeur Mining Inc, 5.125%, 15/02/29	109,597	0.02	USD 150,000	CoreCivic Inc, 4.750%, 15/10/27	137,921	0.03
USD 78,000	Cogent Communications Group Inc, 3.500%, 01/05/26	74,674	0.01	USD 226,000	CoreLogic Inc, 4.500%, 01/05/28	197,978	0.04
USD 100,000	Cogent Communications Group Inc, 7.000%, 15/06/27	100,500	0.02	USD 70,000	Cornerstone Building Brands Inc, 6.125%, 15/01/29	57,400	0.01
USD 275,000	Coherent Corp, 5.000%, 15/12/29	261,183	0.05	USD 155,000	Cornerstone Chemical Co, 10.250%, 01/09/27	130,975	0.03
USD 413,000	Coinbase Global Inc, 3.375%, 01/10/28	348,756	0.07	EUR 200,000	Coty Inc, 3.875%, 15/04/26	220,070	0.04
USD 240,000	Coinbase Global Inc, 3.625%, 01/10/31	185,554	0.04	USD 38,000	Coty Inc, 6.500%, 15/04/26	37,948	0.01
USD 50,000	Commercial Metals Co, 4.125%, 15/01/30	45,824	0.01	EUR 200,000	Coty Inc, 5.750%, 15/09/28	232,197	0.04
USD 50,000	Commercial Metals Co, 3.875%, 15/02/31	44,250	0.01	USD 280,000	Coty Inc/HFC Prestige Products Inc/HFC Prestige International US LLC, 4.750%, 15/01/29	267,079	0.05
USD 55,000	Commercial Metals Co, 4.375%, 15/03/32	49,370	0.01	USD 211,000	Coty Inc/HFC Prestige Products Inc/HFC Prestige International US LLC, 6.625%, 15/07/30	217,050	0.04
USD 329,000	CommScope Inc, 6.000%, 01/03/26	293,297	0.06	USD 135,000	Covanta Holding Corp, 4.875%, 01/12/29	117,948	0.02
USD 242,000	CommScope Inc, 8.250%, 01/03/27	127,776	0.02	USD 200,000	Covanta Holding Corp, 5.000%, 01/09/30	170,232	0.03
USD 117,000	CommScope Inc, 7.125%, 01/07/28	55,575	0.01	USD 170,000	CP Atlas Buyer Inc, 7.000%, 01/12/28	147,990	0.03
USD 218,000	CommScope Inc, 4.750%, 01/09/29	146,366	0.03	USD 97,000	CPI CG Inc, 8.625%, 15/03/26	93,605	0.02
USD 350,000	CommScope Technologies LLC, 6.000%, 15/06/25	285,250	0.05	USD 330,000	CQP Holdco LP / BIP-V Chinook Holdco LLC, 5.500%, 15/06/31	312,649	0.06
USD 100,000	CommScope Technologies LLC, 5.000%, 15/03/27	41,625	0.01	USD 50,000	Crane NXT Co, 4.200%, 15/03/48	37,548	0.01
USD 176,000	Compass Group Diversified Holdings LLC, 5.250%, 15/04/29	166,253	0.03	USD 175,000	Credit Acceptance Corp, 6.625%, 15/03/26	174,646	0.03
USD 70,000	Compass Group Diversified Holdings LLC, 5.000%, 15/01/32	63,051	0.01	USD 113,000	Credit Acceptance Corp, 9.250%, 15/12/28	120,503	0.02
USD 163,000	Compass Minerals International Inc, 6.750%, 01/12/27	161,370	0.03	USD 318,000	Crescent Energy Finance LLC, 7.250%, 01/05/26	319,831	0.06
				USD 320,000	Crescent Energy Finance LLC, 9.250%, 15/02/28	332,022	0.06
				USD 100,000	Crocs Inc, 4.250%, 15/03/29	89,315	0.02
				USD 60,000	Crocs Inc, 4.125%, 15/08/31	50,678	0.01

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 156,000	Crowdstrike Holdings Inc, 3.000%, 15/02/29	141,048	0.03	USD 153,000	CVR Energy Inc, 8.500%, 15/01/29	152,617	0.03
USD 100,000	Crown Americas LLC, 5.250%, 01/04/30	98,483	0.02	USD 202,000	CVR Partners LP / CVR Nitrogen Finance Corp, 6.125%, 15/06/28	188,450	0.04
USD 150,000	Crown Americas LLC / Crown Americas Capital Corp V, 4.250%, 30/09/26	145,500	0.03	USD 100,000	Dana Inc, 5.375%, 15/11/27	99,311	0.02
USD 130,000	Crown Americas LLC / Crown Americas Capital Corp VI, 4.750%, 01/02/26	128,771	0.02	USD 75,000	Dana Inc, 5.625%, 15/06/28	73,944	0.01
USD 125,000	Crown Cork & Seal Co Inc, 7.375%, 15/12/26	131,250	0.03	USD 150,000	Dana Inc, 4.250%, 01/09/30	132,949	0.03
USD 177,000	CrownRock LP / CrownRock Finance Inc, 5.625%, 15/10/25	176,765	0.03	USD 60,000	Dana Inc, 4.500%, 15/02/32	52,201	0.01
USD 75,000	CrownRock LP / CrownRock Finance Inc, 5.000%, 01/05/29	73,125	0.01	USD 45,000	Danaos Corp, 8.500%, 01/03/28	45,675	0.01
USD 125,000	CSC Holdings LLC, 5.250%, 01/06/24	122,405	0.02	USD 45,000	Darling Ingredients Inc, 5.250%, 15/04/27	44,293	0.01
USD 350,000	CSC Holdings LLC, 5.500%, 15/04/27	323,687	0.06	USD 265,000	Darling Ingredients Inc, 6.000%, 15/06/30	265,174	0.05
USD 250,000	CSC Holdings LLC, 5.375%, 01/02/28	220,665	0.04	USD 100,000	Dave & Buster's Inc, 7.625%, 01/11/25	101,250	0.02
USD 150,000	CSC Holdings LLC, 7.500%, 01/04/28	112,213	0.02	USD 698,000	DaVita Inc, 4.625%, 01/06/30	608,788	0.12
USD 250,000	CSC Holdings LLC, 11.250%, 15/05/28	257,590	0.05	USD 341,000	DaVita Inc, 3.750%, 15/02/31	280,037	0.05
USD 470,000	CSC Holdings LLC, 6.500%, 01/02/29	414,822	0.08	USD 170,000	Dealer Tire LLC / DT Issuer LLC, 8.000%, 01/02/28	168,300	0.03
USD 640,000	CSC Holdings LLC, 5.750%, 15/01/30	398,400	0.08	USD 150,000	Delek Logistics Partners LP / Delek Logistics Finance Corp, 7.125%, 01/06/28	141,298	0.03
USD 250,000	CSC Holdings LLC, 4.125%, 01/12/30	190,187	0.04	USD 286,000	Delta Air Lines Inc, 7.375%, 15/01/26	295,652	0.06
USD 600,000	CSC Holdings LLC, 4.625%, 01/12/30	361,469	0.07	USD 120,000	Delta Air Lines Inc, 4.375%, 19/04/28	116,076	0.02
USD 250,000	CSC Holdings LLC, 3.375%, 15/02/31	182,468	0.03	USD 70,000	Delta Air Lines Inc, 3.750%, 28/10/29	64,073	0.01
USD 420,000	CSC Holdings LLC, 4.500%, 15/11/31	317,549	0.06	USD 143,000	Deluxe Corp, 8.000%, 01/06/29	126,513	0.02
USD 130,000	CSI Compressco LP / CSI Compressco Finance Inc, 7.500%, 01/04/25	129,858	0.02	USD 988,000	Directv Financing LLC / Directv Financing Co-Obligor Inc, 5.875%, 15/08/27	928,937	0.18
USD 65,000	CTR Partnership LP / CareTrust Capital Corp, 3.875%, perpetual	59,377	0.01	USD 569,000	DISH DBS Corp, 7.750%, 01/07/26	396,314	0.08
USD 125,000	Cumulus Media New Holdings Inc, 6.750%, 01/07/26	84,063	0.02	USD 700,000	DISH DBS Corp, 5.250%, 01/12/26	599,725	0.11
USD 249,000	Curo Group Holdings Corp, 7.500%, 01/08/28	47,931	0.01	USD 258,000	DISH DBS Corp, 7.375%, 01/07/28	154,227	0.03
USD 200,000	Curo Group Holdings Corp, 7.500%, 01/08/28	67,000	0.01	USD 680,000	DISH DBS Corp, 5.750%, 01/12/28	542,368	0.10
USD 267,000	Cushman & Wakefield US Borrower LLC, 6.750%, 15/05/28	265,665	0.05	USD 406,000	DISH DBS Corp, 5.125%, 01/06/29	209,248	0.04
USD 267,000	Cushman & Wakefield US Borrower LLC, 8.875%, 01/09/31	282,959	0.05	USD 885,000	DISH Network Corp, 11.750%, 15/11/27	926,541	0.18
USD 201,000	CVR Energy Inc, 5.250%, 15/02/25	200,679	0.04	USD 141,000	Diversified Healthcare Trust, 9.750%, 15/06/25	138,392	0.03
USD 125,000	CVR Energy Inc, 5.750%, 15/02/28	115,312	0.02	USD 127,000	Diversified Healthcare Trust, 4.750%, 15/02/28	97,527	0.02
				USD 145,000	Diversified Healthcare Trust, 4.375%, 01/03/31	108,750	0.02
				USD 259,000	Domtar Corp, 6.750%, 01/10/28	234,083	0.04
				USD 100,000	Dornoch Debt Merger Sub Inc, 6.625%, 15/10/29	90,157	0.02
				USD 56,000	Dream Finders Homes Inc, 8.250%, 15/08/28	59,181	0.01
				USD 160,000	Dresdner Funding Trust I, 8.151%, 30/06/31	176,400	0.03

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 167,000	DT Midstream Inc, 4.125%, 15/06/29	153,647	0.03	USD 273,000	EnLink Midstream LLC, 5.625%, 15/01/28	269,994	0.05
USD 238,000	DT Midstream Inc, 4.375%, 15/06/31	214,578	0.04	USD 165,000	EnLink Midstream LLC, 5.375%, 01/06/29	161,462	0.03
USD 100,000	Dun & Bradstreet Corp, 5.000%, 15/12/29	93,282	0.02	USD 180,000	EnLink Midstream LLC, 6.500%, 01/09/30	183,718	0.04
USD 78,000	Dycom Industries Inc, 4.500%, 15/04/29	72,378	0.01	USD 100,000	EnLink Midstream Partners LP, 4.150%, 01/06/25	97,750	0.02
USD 175,000	Eco Material Technologies Inc, 7.875%, 31/01/27	175,000	0.03	USD 70,000	EnLink Midstream Partners LP, 4.850%, 15/07/26	68,579	0.01
USD 313,000	Edgewell Personal Care Co, 5.500%, 01/06/28	307,131	0.06	USD 75,000	EnLink Midstream Partners LP, 5.600%, 01/04/44	65,223	0.01
USD 95,000	Edgewell Personal Care Co, 4.125%, 01/04/29	86,450	0.02	USD 170,000	EnLink Midstream Partners LP, 5.050%, 01/04/45	140,675	0.03
USD 300,000	Edison International, 8.125%, 15/06/53	306,251	0.06	USD 75,000	EnLink Midstream Partners LP, 5.450%, 01/06/47	65,438	0.01
USD 262,000	Edison International, 7.875%, 15/06/54	263,965	0.05	USD 100,000	Enova International Inc, 8.500%, 15/09/25	98,250	0.02
USD 164,000	Elanco Animal Health Inc, 6.650%, 28/08/28	169,935	0.03	USD 125,000	Enova International Inc, 11.250%, 15/12/28	128,777	0.02
USD 97,000	Elastic Nv, 4.125%, 15/07/29	89,070	0.02	USD 25,000	EnPro Industries Inc, 5.750%, 15/10/26	24,745	0.00
USD 180,000	Element Solutions Inc, 3.875%, 01/09/28	165,738	0.03	USD 400,000	Entegris Escrow Corp, 4.750%, 15/04/29	385,226	0.07
USD 318,000	Embarq Corp, 7.995%, 01/06/36	196,365	0.04	USD 195,000	Entegris Escrow Corp, 5.950%, 15/06/30	193,655	0.04
USD 191,000	Embecka Corp, 5.000%, 15/02/30	162,014	0.03	USD 50,000	Entegris Inc, 4.375%, 15/04/28	47,583	0.01
EUR 100,000	Emerald Debt Merger Sub LLC, 6.375%, 15/12/30	117,982	0.02	USD 55,000	Entegris Inc, 3.625%, 01/05/29	49,678	0.01
USD 650,000	Emerald Debt Merger Sub LLC, 6.625%, 15/12/30	663,890	0.13	USD 143,000	Enviri Corp, 5.750%, 31/07/27	133,337	0.03
USD 155,000	Emergent BioSolutions Inc, 3.875%, 15/08/28	62,775	0.01	USD 222,000	Enviva Partners LP / Enviva Partners Finance Corp, 6.500%, 15/01/26	109,331	0.02
USD 125,000	Empire Resorts Inc, 7.750%, 01/11/26	107,500	0.02	USD 45,000	EQM Midstream Partners LP, 6.000%, 01/07/25	44,989	0.01
USD 178,000	Encino Acquisition Partners Holdings LLC, 8.500%, 01/05/28	175,330	0.03	USD 114,000	EQM Midstream Partners LP, 4.125%, 01/12/26	110,135	0.02
USD 40,000	Encompass Health Corp, 5.750%, 15/09/25	39,835	0.01	USD 100,000	EQM Midstream Partners LP, 7.500%, 01/06/27	102,867	0.02
USD 181,000	Encompass Health Corp, 4.500%, 01/02/28	173,206	0.03	USD 239,000	EQM Midstream Partners LP, 6.500%, 01/07/27	243,324	0.05
USD 177,000	Encompass Health Corp, 4.750%, 01/02/30	166,793	0.03	USD 232,000	EQM Midstream Partners LP, 5.500%, 15/07/28	229,831	0.04
USD 60,000	Encompass Health Corp, 4.625%, 01/04/31	55,214	0.01	USD 180,000	EQM Midstream Partners LP, 4.500%, 15/01/29	170,117	0.03
EUR 100,000	Encore Capital Group Inc, 4.875%, 15/10/25	110,005	0.02	USD 145,000	EQM Midstream Partners LP, 7.500%, 01/06/30	155,889	0.03
GBP 100,000	Encore Capital Group Inc, 4.250%, 01/06/28	108,677	0.02	USD 230,000	EQM Midstream Partners LP, 4.750%, 15/01/31	214,047	0.04
USD 230,000	Endeavor Energy Resources LP / EER Finance Inc, 5.750%, 30/01/28	230,217	0.04	USD 150,000	EQM Midstream Partners LP, 6.500%, 15/07/48	153,340	0.03
USD 250,000	Energizer Holdings Inc, 6.500%, 31/12/27	250,000	0.05	USD 290,000	EquipmentShare.com Inc, 9.000%, 15/05/28	299,091	0.06
USD 95,000	Energizer Holdings Inc, 4.750%, 15/06/28	88,410	0.02	USD 135,000	Evergreen Acqco 1 LP / TVI Inc, 9.750%, 26/04/28	143,775	0.03
USD 205,000	Energizer Holdings Inc, 4.375%, 31/03/29	184,276	0.04	USD 100,000	Everi Holdings Inc, 5.000%, 15/07/29	91,008	0.02
USD 105,000	EnerSys, 4.375%, 15/12/27	99,750	0.02	USD 120,000	Fair Isaac Corp, 5.250%, 15/05/26	119,146	0.02

Schedule of Investments (continued)
as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.48% (continued)				Corporate Bonds - 96.48% (continued)			
United States (continued)				United States (continued)			
USD 150,000	Fair Isaac Corp, 4.000%, 15/06/28	141,883	0.03	USD 336,000	Frontier Communications Holdings LLC, 6.000%, 15/01/30	286,791	0.05
USD 159,000	Ferrellgas LP / Ferrellgas Finance Corp, 5.375%, 01/04/26	155,684	0.03	USD 290,000	Frontier Communications Holdings LLC, 8.750%, 15/05/30	298,326	0.06
USD 182,000	Ferrellgas LP / Ferrellgas Finance Corp, 5.875%, 01/04/29	171,958	0.03	USD 100,000	Frontier Communications Holdings LLC, 8.625%, 15/03/31	101,933	0.02
USD 170,000	Fertitta Entertainment LLC / Fertitta Entertainment Finance Co Inc, 4.625%, 15/01/29	154,253	0.03	USD 120,000	Frontier Florida LLC, 6.860%, 01/02/28	116,086	0.02
USD 300,000	Fertitta Entertainment LLC / Fertitta Entertainment Finance Co Inc, 6.750%, 15/07/30	263,764	0.05	USD 300,000	FTAI Infra Escrow Holdings LLC, 10.500%, perpetual	311,495	0.06
USD 50,000	Finance of America Funding LLC, 7.875%, perpetual	40,125	0.01	USD 125,000	Full House Resorts Inc, 8.250%, 15/02/28	117,500	0.02
USD 123,000	First Student Bidco Inc / First Transit Parent Inc, 4.000%, 31/07/29	106,651	0.02	USD 280,000	FXI Holdings Inc, 12.250%, 15/11/26	249,203	0.05
USD 75,000	FirstCash Inc, 4.625%, 01/09/28	70,014	0.01	USD 65,000	FXI Holdings Inc, 12.250%, 15/11/26	58,175	0.01
USD 100,000	FirstCash Inc, 5.625%, 01/01/30	95,743	0.02	USD 150,000	Gannett Holdings LLC, 6.000%, 01/11/26	132,375	0.03
USD 173,000	Five Point Operating Co LP / Five Point Capital Corp, 7.875%, 15/11/25	171,270	0.03	USD 178,000	Gap Inc, 3.625%, 01/10/29	152,177	0.03
USD 175,000	Foot Locker Inc, 4.000%, 01/10/29	144,812	0.03	USD 182,000	Gap Inc, 3.875%, 01/10/31	149,758	0.03
USD 165,000	Forestar Group Inc, 3.850%, 15/05/26	156,872	0.03	USD 75,000	Garden Spinco Corp, 8.625%, 20/07/30	80,251	0.02
USD 50,000	Forestar Group Inc, 5.000%, 01/03/28	48,134	0.01	USD 97,000	Gates Global LLC / Gates Corp, 6.250%, 15/01/26	96,515	0.02
USD 153,000	Fortrea Holdings Inc, 7.500%, 01/07/30	157,200	0.03	USD 181,000	GCI LLC, 4.750%, 15/10/28	167,401	0.03
USD 106,000	Fortress Transportation and Infrastructure Investors LLC, 6.500%, 01/10/25	105,661	0.02	USD 344,000	Gen Digital Inc, 5.000%, 15/04/25	340,560	0.07
USD 125,000	Fortress Transportation and Infrastructure Investors LLC, 9.750%, 01/08/27	130,000	0.02	USD 250,000	Gen Digital Inc, 6.750%, 30/09/27	254,243	0.05
USD 267,000	Fortress Transportation and Infrastructure Investors LLC, 5.500%, 01/05/28	256,923	0.05	USD 184,000	Gen Digital Inc, 7.125%, 30/09/30	192,251	0.04
USD 108,333	Fortress Transportation and Infrastructure Investors LLC, 7.875%, 01/12/30	112,867	0.02	USD 50,000	Genesis Energy LP / Genesis Energy Finance Corp, 6.250%, 15/05/26	49,951	0.01
USD 70,000	Foundation Building Materials Inc, 6.000%, 01/03/29	62,939	0.01	USD 262,000	Genesis Energy LP / Genesis Energy Finance Corp, 8.000%, 15/01/27	266,562	0.05
USD 251,000	Freedom Mortgage Corp, 7.625%, 01/05/26	248,104	0.05	USD 155,000	Genesis Energy LP / Genesis Energy Finance Corp, 7.750%, 01/02/28	155,539	0.03
USD 178,000	Freedom Mortgage Corp, 6.625%, 15/01/27	169,616	0.03	USD 132,000	Genesis Energy LP / Genesis Energy Finance Corp, 8.250%, 15/01/29	135,677	0.03
USD 260,000	Freedom Mortgage Corp, 12.000%, 01/10/28	283,953	0.05	USD 175,000	Genesis Energy LP / Genesis Energy Finance Corp, 8.875%, 15/04/30	180,885	0.03
USD 205,000	Freedom Mortgage Corp, 12.250%, 01/10/30	224,733	0.04	USD 100,000	Genting New York LLC / GENNY Capital Inc, 3.300%, 15/02/26	91,142	0.02
USD 238,000	Frontier Communications Holdings LLC, 5.875%, 15/10/27	229,903	0.04	USD 145,000	Genworth Holdings Inc, 6.500%, 15/06/34	132,569	0.03
USD 437,000	Frontier Communications Holdings LLC, 5.000%, 01/05/28	403,713	0.08	USD 195,000	GEO Group Inc, 10.500%, 30/06/28	197,925	0.04
USD 333,000	Frontier Communications Holdings LLC, 6.750%, 01/05/29	297,830	0.06	USD 150,000	Getty Images Inc, 9.750%, 01/03/27	150,875	0.03
USD 124,000	Frontier Communications Holdings LLC, 5.875%, 01/11/29	105,075	0.02	USD 155,000	G-III Apparel Group Ltd, 7.875%, 15/08/25	155,000	0.03
				USD 178,000	Glatfelter Corp, 4.750%, 15/11/29	125,089	0.02
				USD 214,000	Global Atlantic Fin Co, 4.700%, 15/10/51	183,364	0.04

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 75,000	Global Infrastructure Solutions Inc, 5.625%, 01/06/29	68,490	0.01	USD 150,000	Graphic Packaging International LLC, 3.750%, 01/02/30	135,000	0.03
USD 100,000	Global Infrastructure Solutions Inc, 7.500%, 15/04/32	92,213	0.02	USD 229,000	Gray Escrow II Inc, 5.375%, 15/11/31	173,476	0.03
USD 230,000	Global Marine Inc, 7.000%, 01/06/28	198,996	0.04	USD 160,000	Gray Television Inc, 5.875%, 15/07/26	156,006	0.03
USD 174,000	Global Medical Response Inc, 6.500%, 01/10/25	138,206	0.03	USD 211,000	Gray Television Inc, 7.000%, 15/05/27	200,555	0.04
USD 190,000	Global Net Lease Inc / Global Net Lease Operating Partnership LP, 3.750%, 15/12/27	158,884	0.03	USD 304,000	Gray Television Inc, 4.750%, 15/10/30	228,915	0.04
USD 155,000	Global Partners LP / GLP Finance Corp, 7.000%, 01/08/27	151,530	0.03	USD 95,000	Great Lakes Dredge & Dock Corp, 5.250%, 01/06/29	80,770	0.02
USD 50,000	Global Partners LP / GLP Finance Corp, 6.875%, 15/01/29	48,252	0.01	USD 120,000	Greystar Real Estate Partners LLC, 7.750%, 01/09/30	125,700	0.02
USD 308,000	GN Bondco LLC, 9.500%, 15/10/31	300,697	0.06	USD 261,000	Griffon Corp, 5.750%, 01/03/28	256,451	0.05
USD 99,000	Go Daddy Operating Co LLC / GD Finance Co Inc, 5.250%, 01/12/27	97,011	0.02	USD 128,000	Group 1 Automotive Inc, 4.000%, 15/08/28	118,681	0.02
USD 215,000	Go Daddy Operating Co LLC / GD Finance Co Inc, 3.500%, 01/03/29	195,507	0.04	USD 199,000	GrubHub Holdings Inc, 5.500%, 01/07/27	167,279	0.03
USD 87,000	Goodyear Tire & Rubber Co, 9.500%, 31/05/25	88,281	0.02	USD 120,000	GTCR AP Finance Inc, 8.000%, 15/05/27	121,207	0.02
USD 250,000	Goodyear Tire & Rubber Co, 5.000%, 31/05/26	246,157	0.05	USD 550,000	GTCR W-2 Merger Sub LLC, 7.500%, 15/01/31	581,197	0.11
USD 226,000	Goodyear Tire & Rubber Co, 4.875%, 15/03/27	218,798	0.04	USD 175,000	Guitar Center Inc, 8.500%, 15/01/26	153,134	0.03
USD 142,000	Goodyear Tire & Rubber Co, 5.000%, 15/07/29	134,198	0.03	USD 175,000	Gulfport Energy Corp, 8.000%, 17/05/26	176,899	0.03
USD 137,000	Goodyear Tire & Rubber Co, 5.250%, 30/04/31	125,379	0.02	USD 145,000	GYP Holdings III Corp, 4.625%, 01/05/29	132,371	0.03
USD 250,000	Goodyear Tire & Rubber Co, 5.250%, 15/07/31	226,837	0.04	USD 304,000	H&E Equipment Services Inc, 3.875%, 15/12/28	276,280	0.05
USD 125,000	Goodyear Tire & Rubber Co, 5.625%, 30/04/33	112,084	0.02	USD 225,000	Hanesbrands Inc, 4.875%, 15/05/26	217,007	0.04
USD 206,000	GoTo Group Inc, 5.500%, 01/09/27	99,641	0.02	USD 160,000	Hanesbrands Inc, 9.000%, 15/02/31	156,745	0.03
USD 175,000	GPD Cos Inc, 10.125%, 01/04/26	162,160	0.03	USD 219,000	Harvest Midstream I LP, 7.500%, 01/09/28	217,790	0.04
USD 70,000	GPS Hospitality Holding Co LLC / GPS Finco Inc, 7.000%, 15/08/28	51,100	0.01	USD 338,000	HAT Holdings I LLC / HAT Holdings II LLC, 3.375%, 15/06/26	317,673	0.06
USD 129,000	GrafTech Finance Inc, 4.625%, 15/12/28	85,515	0.02	USD 148,000	HAT Holdings I LLC / HAT Holdings II LLC, 8.000%, 15/06/27	154,110	0.03
USD 190,000	GrafTech Global Enterprises Inc, 9.875%, 15/12/28	146,537	0.03	USD 150,000	HAT Holdings I LLC / HAT Holdings II LLC, 3.750%, 15/09/30	126,278	0.02
USD 130,000	Graham Holdings Co, 5.750%, 01/06/26	129,025	0.02	USD 288,000	Hawaiian Brand Intellectual Property Ltd / HawaiianMiles Loyalty Ltd, 5.750%, 20/01/26	271,117	0.05
USD 179,000	Graham Packaging Co Inc, 7.125%, 15/08/28	161,100	0.03	USD 50,000	HB Fuller Co, 4.000%, 15/02/27	47,952	0.01
USD 200,000	Gran Tierra Energy Inc, 7.750%, 23/05/27	170,112	0.03	USD 35,000	HB Fuller Co, 4.250%, 15/10/28	32,727	0.01
USD 100,000	Grand Canyon University, 5.125%, 01/10/28	89,416	0.02	USD 94,000	HealthEquity Inc, 4.500%, 01/10/29	87,323	0.02
USD 128,000	Graphic Packaging International LLC, 4.750%, 15/07/27	124,160	0.02	USD 50,000	Heartland Dental LLC / Heartland Dental Finance Corp, 8.500%, 01/05/26	49,250	0.01
USD 65,000	Graphic Packaging International LLC, 3.500%, 15/03/28	60,565	0.01	USD 270,000	Heartland Dental LLC / Heartland Dental Finance Corp, 10.500%, 30/04/28	280,136	0.05
USD 45,000	Graphic Packaging International LLC, 3.500%, 01/03/29	40,492	0.01	USD 100,000	Hecla Mining Co, 7.250%, 15/02/28	100,668	0.02

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 200,000	Helios Software Holdings Inc / ION Corporate Solutions Finance Sarl, 4.625%, 01/05/28	182,452	0.03	USD 256,000	Hologic Inc, 3.250%, 15/02/29	232,051	0.04
USD 50,000	Helix Energy Solutions Group Inc, 9.750%, 01/03/29	52,581	0.01	USD 151,000	Howard Hughes Corp, 5.375%, 01/08/28	145,130	0.03
USD 303,000	Herc Holdings Inc, 5.500%, 15/07/27	299,076	0.06	USD 249,000	Howard Hughes Corp, 4.125%, 01/02/29	222,036	0.04
USD 130,000	Hertz Corp, 4.625%, 01/12/26	116,550	0.02	USD 147,000	Howard Hughes Corp, 4.375%, 01/02/31	127,486	0.02
USD 300,000	Hertz Corp, 5.000%, 01/12/29	246,141	0.05	USD 150,000	Howard Midstream Energy Partners LLC, 6.750%, 15/01/27	148,541	0.03
USD 139,000	Hess Midstream Operations LP, 5.125%, 15/06/28	134,109	0.03	USD 150,000	Howard Midstream Energy Partners LLC, 8.875%, 15/07/28	157,435	0.03
USD 260,000	Hess Midstream Operations LP, 4.250%, 15/02/30	239,200	0.05	USD 385,000	HUB International Ltd, 7.000%, 01/05/26	386,488	0.07
USD 80,000	Hess Midstream Operations LP, 5.500%, 15/10/30	77,424	0.01	USD 170,000	HUB International Ltd, 5.625%, 01/12/29	162,454	0.03
USD 60,000	HF Sinclair Corp, 6.375%, 15/04/27	60,499	0.01	USD 520,000	HUB International Ltd, 7.250%, 15/06/30	549,240	0.10
USD 172,000	HF Sinclair Corp, 5.000%, 01/02/28	165,739	0.03	USD 321,000	Hughes Satellite Systems Corp, 5.250%, 01/08/26	282,471	0.05
USD 100,000	H-Food Holdings LLC / Hearthsides Finance Co Inc, 8.500%, 01/06/26	9,500	0.00	USD 82,000	Hughes Satellite Systems Corp, 6.625%, 01/08/26	64,644	0.01
USD 35,000	Hightower Holding LLC, 6.750%, 15/04/29	31,545	0.01	USD 204,000	Hunt Cos Inc, 5.250%, 15/04/29	181,905	0.03
USD 147,000	Hilcorp Energy I LP / Hilcorp Finance Co, 6.250%, 01/11/28	146,418	0.03	USD 182,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp, 6.375%, 15/12/25	178,679	0.03
USD 249,000	Hilcorp Energy I LP / Hilcorp Finance Co, 5.750%, 01/02/29	240,663	0.05	USD 328,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp, 6.250%, 15/05/26	312,911	0.06
USD 235,000	Hilcorp Energy I LP / Hilcorp Finance Co, 6.000%, 15/04/30	228,011	0.04	USD 328,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp, 5.250%, 15/05/27	295,202	0.06
USD 150,000	Hilcorp Energy I LP / Hilcorp Finance Co, 6.000%, 01/02/31	144,684	0.03	USD 136,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp, 9.750%, 15/01/29	138,747	0.03
USD 175,000	Hilcorp Energy I LP / Hilcorp Finance Co, 6.250%, 15/04/32	168,286	0.03	USD 218,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp, 4.375%, 01/02/29	182,043	0.03
USD 169,000	Hilcorp Energy I LP / Hilcorp Finance Co, 8.375%, 01/11/33	179,045	0.03	USD 232,000	iHeartCommunications Inc, 6.375%, 01/05/26	197,820	0.04
USD 75,000	Hillenbrand Inc, 5.000%, 15/09/26	74,141	0.01	USD 329,000	iHeartCommunications Inc, 8.375%, 01/05/27	213,546	0.04
USD 65,000	Hillenbrand Inc, 3.750%, 01/03/31	56,111	0.01	USD 205,000	iHeartCommunications Inc, 5.250%, 15/08/27	162,892	0.03
USD 86,000	Hilton Domestic Operating Co Inc, 5.750%, 01/05/28	86,045	0.02	USD 81,000	iHeartCommunications Inc, 4.750%, 15/01/28	62,314	0.01
USD 232,000	Hilton Domestic Operating Co Inc, 3.750%, 01/05/29	215,139	0.04	USD 178,000	Illuminate Buyer LLC / Illuminate Holdings IV Inc, 9.000%, 01/07/28	170,204	0.03
USD 138,000	Hilton Domestic Operating Co Inc, 4.875%, 15/01/30	133,801	0.03	USD 526,000	Imola Merger Corp, 4.750%, 15/05/29	499,921	0.10
USD 150,000	Hilton Domestic Operating Co Inc, 4.000%, 01/05/31	137,429	0.03	USD 149,000	Ingevity Corp, 3.875%, 01/11/28	133,406	0.03
USD 344,000	Hilton Domestic Operating Co Inc, 3.625%, 15/02/32	300,319	0.06	USD 50,000	Ingles Markets Inc, 4.000%, 15/06/31	44,125	0.01
USD 282,000	Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations Borrower Esc, 5.000%, 01/06/29	260,153	0.05	USD 95,000	Innophos Holdings Inc, 9.375%, 15/02/28	86,266	0.02
USD 100,000	Hilton Worldwide Finance LLC / Hilton Worldwide Finance Corp, 4.875%, 01/04/27	98,495	0.02	USD 45,000	INNOVATE Corp, 8.500%, 01/02/26	34,650	0.01
USD 230,000	HLF Financing Sarl LLC / Herbalife International Inc, 4.875%, 01/06/29	180,598	0.03	USD 45,000	Installed Building Products Inc, 5.750%, 01/02/28	43,650	0.01
USD 50,000	Hologic Inc, 4.625%, 01/02/28	47,986	0.01				

Schedule of Investments (continued)
as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.48% (continued)				Corporate Bonds - 96.48% (continued)			
United States (continued)				United States (continued)			
USD 145,000	Interface Inc, 5.500%, 01/12/28	134,021	0.03	USD 151,000	Kennedy-Wilson Inc, 4.750%, 01/03/29	126,073	0.02
EUR 100,000	IQVIA Inc, 2.875%, 15/09/25	108,692	0.02	USD 247,000	Kennedy-Wilson Inc, 4.750%, 01/02/30	200,201	0.04
EUR 200,000	IQVIA Inc, 1.750%, 15/03/26	211,790	0.04	USD 151,000	Kennedy-Wilson Inc, 5.000%, 01/03/31	119,894	0.02
USD 260,000	IQVIA Inc, 5.000%, 15/10/26	257,550	0.05	USD 120,000	KFC Holding Co/Pizza Hut Holdings LLC/Taco Bell of America LLC, 4.750%, 01/06/27	118,176	0.02
USD 375,000	IQVIA Inc, 5.000%, 15/05/27	368,054	0.07	USD 145,667	Kinetik Holdings LP, 6.625%, 15/12/28	148,427	0.03
EUR 100,000	IQVIA Inc, 2.250%, 15/01/28	103,561	0.02	USD 250,000	Kinetik Holdings LP, 5.875%, 15/06/30	245,315	0.05
EUR 200,000	IQVIA Inc, 2.875%, 15/06/28	210,173	0.04	USD 99,000	Kohl's Corp, 4.250%, 17/07/25	96,613	0.02
EUR 200,000	IQVIA Inc, 2.250%, 15/03/29	202,151	0.04	USD 143,000	Kohl's Corp, 4.625%, 01/05/31	112,535	0.02
USD 70,000	Iris Holding Inc, 10.000%, 15/12/28	60,900	0.01	USD 124,000	Kohl's Corp, 5.550%, 17/07/45	82,923	0.02
USD 250,000	Iron Mountain Inc, 4.875%, 15/09/27	243,991	0.05	USD 70,000	Kontoor Brands Inc, 4.125%, 15/11/29	63,175	0.01
USD 148,000	Iron Mountain Inc, 5.250%, 15/03/28	143,883	0.03	USD 50,000	Korn Ferry, 4.625%, 15/12/27	48,184	0.01
USD 147,000	Iron Mountain Inc, 5.000%, 15/07/28	141,309	0.03	USD 300,000	Kosmos Energy Ltd, 7.125%, 04/04/26	285,653	0.05
USD 167,000	Iron Mountain Inc, 7.000%, 15/02/29	171,654	0.03	USD 100,000	Kosmos Energy Ltd, 7.750%, 01/05/27	93,176	0.02
USD 354,000	Iron Mountain Inc, 4.875%, 15/09/29	335,282	0.06	USD 251,000	Kosmos Energy Ltd, 7.500%, 01/03/28	229,245	0.04
USD 408,000	Iron Mountain Inc, 5.250%, 15/07/30	389,903	0.07	USD 175,000	Kronos Acquisition Holdings Inc / KIK Custom Products Inc, 5.000%, 31/12/26	170,625	0.03
USD 310,000	Iron Mountain Inc, 4.500%, 15/02/31	282,583	0.05	USD 68,000	Kronos Acquisition Holdings Inc / KIK Custom Products Inc, 7.000%, 31/12/27	64,940	0.01
USD 200,000	Iron Mountain Inc, 5.625%, 15/07/32	189,443	0.04	EUR 100,000	Kronos International Inc, 3.750%, 15/09/25	105,577	0.02
USD 235,000	Iron Mountain Information Management Services Inc, 5.000%, 15/07/32	214,725	0.04	USD 135,000	LABL Inc, 6.750%, 15/07/26	131,275	0.03
USD 346,000	ITT Holdings LLC, 6.500%, 01/08/29	306,085	0.06	USD 113,000	LABL Inc, 10.500%, 15/07/27	108,402	0.02
USD 153,000	Jacobs Entertainment Inc, 6.750%, 15/02/29	143,820	0.03	USD 250,000	LABL Inc, 5.875%, 01/11/28	226,875	0.04
USD 204,000	Jane Street Group / JSG Finance Inc, 4.500%, 15/11/29	190,233	0.04	USD 93,000	LABL Inc, 9.500%, 01/11/28	93,930	0.02
USD 133,000	JB Poindexter & Co Inc, 8.750%, 15/12/31	135,620	0.03	USD 189,000	LABL Inc, 8.250%, 01/11/29	159,232	0.03
USD 250,000	Jefferies Finance LLC / JFIN Co-Issuer Corp, 5.000%, 15/08/28	223,999	0.04	USD 150,000	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp, 5.250%, 01/10/25	147,970	0.03
USD 100,000	Jefferson Capital Holdings LLC, 6.000%, 15/08/26	95,707	0.02	USD 276,000	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp, 4.250%, 01/02/27	260,025	0.05
USD 155,000	JELD-WEN Inc, 4.875%, 15/12/27	146,475	0.03	USD 99,000	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp, 4.750%, 15/06/29	89,249	0.02
USD 140,000	JW Aluminum Continuous Cast Co, 10.250%, 01/06/26	140,930	0.03	USD 146,000	Lamar Media Corp, 3.750%, 15/02/28	137,221	0.03
USD 219,000	Kaiser Aluminum Corp, 4.625%, 01/03/28	202,539	0.04	USD 155,000	Lamar Media Corp, 4.875%, 15/01/29	149,931	0.03
USD 43,000	Kaiser Aluminum Corp, 4.500%, 01/06/31	37,069	0.01	USD 133,000	Lamar Media Corp, 4.000%, 15/02/30	122,158	0.02
USD 25,000	KB Home, 6.875%, 15/06/27	25,981	0.01	USD 75,000	Lamar Media Corp, 3.625%, 15/01/31	66,638	0.01
USD 40,000	KB Home, 4.800%, 15/11/29	38,220	0.01	USD 97,000	Lamb Weston Holdings Inc, 4.875%, 15/05/28	94,868	0.02
USD 100,000	KB Home, 7.250%, 15/07/30	103,485	0.02				
USD 125,000	KB Home, 4.000%, 15/06/31	111,876	0.02				
USD 100,000	KBR Inc, 4.750%, 30/09/28	92,675	0.02				
USD 162,000	Ken Garff Automotive LLC, 4.875%, 15/09/28	153,315	0.03				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 158,000	Lamb Weston Holdings Inc, 4.125%, 31/01/30	145,813	0.03	USD 175,000	LifePoint Health Inc, 5.375%, 15/01/29	129,678	0.02
USD 124,000	Lamb Weston Holdings Inc, 4.375%, 31/01/32	113,150	0.02	USD 220,000	LifePoint Health Inc, 9.875%, 15/08/30	222,284	0.04
USD 259,000	Las Vegas Sands Corp, 3.500%, 18/08/26	246,933	0.05	USD 370,000	LifePoint Health Inc, 11.000%, 15/10/30	389,734	0.07
USD 117,000	Las Vegas Sands Corp, 3.900%, 08/08/29	107,803	0.02	USD 166,000	Light & Wonder International Inc, 7.000%, 15/05/28	167,689	0.03
USD 115,000	LBM Acquisition LLC, 6.250%, 15/01/29	102,689	0.02	USD 82,000	Light & Wonder International Inc, 7.250%, 15/11/29	83,961	0.02
USD 246,000	LCM Investments Holdings II LLC, 4.875%, 01/05/29	228,472	0.04	USD 125,000	Light & Wonder International Inc, 7.500%, 01/09/31	130,358	0.02
USD 140,000	LCM Investments Holdings II LLC, 8.250%, 01/08/31	146,119	0.03	USD 150,000	Likewise Corp, 9.750%, 15/10/25	152,064	0.03
USD 154,000	LD Holdings Group LLC, 6.500%, 01/11/25	142,772	0.03	USD 100,000	Lindblad Expeditions Holdings Inc, 9.000%, 15/05/28	103,299	0.02
USD 153,000	LD Holdings Group LLC, 6.125%, 01/04/28	130,444	0.03	USD 100,000	Lindblad Expeditions LLC, 6.750%, 15/02/27	99,500	0.02
USD 200,000	Leeward Renewable Energy Operations LLC, 4.250%, 01/07/29	174,218	0.03	USD 163,000	Lions Gate Capital Holdings LLC, 5.500%, 15/04/29	121,940	0.02
USD 228,000	Legacy LifePoint Health LLC, 4.375%, 15/02/27	210,759	0.04	USD 230,000	Lithia Motors Inc, 4.625%, 15/12/27	221,173	0.04
USD 55,000	Legends Hospitality Holding Co LLC / Legends Hospitality Co-Issuer Inc, 5.000%, 01/02/26	54,918	0.01	USD 134,000	Lithia Motors Inc, 3.875%, 01/06/29	121,009	0.02
USD 200,000	Level 3 Financing Inc, 3.400%, 01/03/27	186,000	0.04	USD 93,000	Lithia Motors Inc, 4.375%, 15/01/31	84,521	0.02
USD 167,000	Level 3 Financing Inc, 4.625%, 15/09/27	100,200	0.02	USD 100,000	Live Nation Entertainment Inc, 5.625%, 15/03/26	99,086	0.02
USD 298,000	Level 3 Financing Inc, 4.250%, 01/07/28	147,510	0.03	USD 226,000	Live Nation Entertainment Inc, 6.500%, 15/05/27	229,952	0.04
USD 210,000	Level 3 Financing Inc, 3.625%, 15/01/29	88,200	0.02	USD 182,000	Live Nation Entertainment Inc, 4.750%, 15/10/27	174,508	0.03
USD 238,000	Level 3 Financing Inc, 3.750%, 15/07/29	101,150	0.02	USD 280,000	Live Nation Entertainment Inc, 3.750%, 15/01/28	261,126	0.05
USD 200,000	Level 3 Financing Inc, 3.875%, 15/11/29	167,000	0.03	USD 55,000	Louisiana-Pacific Corp, 3.625%, 15/03/29	49,250	0.01
USD 274,000	Level 3 Financing Inc, 10.500%, 15/05/30	265,694	0.05	USD 137,000	LSB Industries Inc, 6.250%, 15/10/28	129,959	0.02
EUR 100,000	Levi Strauss & Co, 3.375%, 15/03/27	108,426	0.02	USD 77,000	LSF11 A5 HoldCo LLC, 6.625%, 15/10/29	65,114	0.01
USD 73,000	Levi Strauss & Co, 3.500%, 01/03/31	63,175	0.01	USD 233,000	LSF9 Atlantis Holdings LLC / Victra Finance Corp, 7.750%, 15/02/26	223,616	0.04
USD 150,000	LFS Topco LLC, 5.875%, 15/10/26	137,782	0.03	USD 100,000	Lumen Technologies Inc, 5.125%, 15/12/26	67,000	0.01
USD 62,000	LGI Homes Inc, 8.750%, 15/12/28	65,953	0.01	USD 400,000	Lumen Technologies Inc, 4.000%, 15/02/27	258,148	0.05
USD 50,000	LGI Homes Inc, 4.000%, 15/07/29	43,125	0.01	USD 117,000	Lumen Technologies Inc, 4.500%, 15/01/29	35,100	0.01
USD 75,000	Liberty Interactive LLC, 8.250%, 01/02/30	31,723	0.01	USD 85,000	Lumen Technologies Inc, 7.600%, 15/09/39	24,106	0.00
USD 200,000	Liberty Mutual Group Inc, 7.800%, 15/03/37	200,011	0.04	USD 80,000	Lumen Technologies Inc, 7.650%, 15/03/42	22,400	0.00
USD 68,000	Liberty Mutual Group Inc, 4.125%, 15/12/51	56,998	0.01	USD 125,000	M/I Homes Inc, 4.950%, 01/02/28	120,259	0.02
USD 100,000	Liberty Mutual Group Inc, 4.300%, 01/02/61	65,587	0.01	USD 100,000	M/I Homes Inc, 3.950%, 15/02/30	89,000	0.02
USD 392,000	Life Time Inc, 5.750%, 15/01/26	389,109	0.07	USD 150,000	Macy's Retail Holdings LLC, 5.875%, 01/04/29	143,936	0.03
USD 175,000	Life Time Inc, 8.000%, 15/04/26	176,660	0.03				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 100,000	Macy's Retail Holdings LLC, 5.875%, 15/03/30	95,009	0.02	USD 594,000	Medline Borrower LP, 5.250%, 01/10/29	559,769	0.11
USD 100,000	Macy's Retail Holdings LLC, 6.125%, 15/03/32	94,616	0.02	USD 70,000	MercadoLibre Inc, 2.375%, 14/01/26	65,309	0.01
USD 60,000	Macy's Retail Holdings LLC, 4.500%, 15/12/34	48,606	0.01	USD 200,000	MercadoLibre Inc, 3.125%, 14/01/31	171,099	0.03
USD 50,000	Macy's Retail Holdings LLC, 5.125%, 15/01/42	39,000	0.01	USD 40,000	Mercer International Inc, 5.500%, 15/01/26	38,298	0.01
USD 40,000	Macy's Retail Holdings LLC, 4.300%, 15/02/43	29,201	0.01	USD 213,000	Mercer International Inc, 5.125%, 01/02/29	182,959	0.04
USD 122,000	Madison IAQ LLC, 4.125%, 30/06/28	110,986	0.02	USD 16,000	Meritage Homes Corp, 6.000%, 01/06/25	15,957	0.00
USD 207,000	Madison IAQ LLC, 5.875%, 30/06/29	182,441	0.03	USD 115,000	Metis Merger Sub LLC, 6.500%, 15/05/29	103,998	0.02
USD 100,000	Magnolia Oil & Gas Operating LLC / Magnolia Oil & Gas Finance Corp, 6.000%, 01/08/26	97,500	0.02	USD 97,000	MGIC Investment Corp, 5.250%, 15/08/28	94,423	0.02
USD 73,000	MajorDrive Holdings IV LLC, 6.375%, 01/06/29	62,963	0.01	USD 126,000	MGM Resorts International, 6.750%, 01/05/25	126,403	0.02
USD 75,000	Manitowoc Co Inc, 9.000%, 01/04/26	75,219	0.01	USD 120,000	MGM Resorts International, 5.750%, 15/06/25	119,544	0.02
USD 55,000	Marriott Ownership Resorts Inc, 4.750%, 15/01/28	50,521	0.01	USD 92,000	MGM Resorts International, 4.625%, 01/09/26	89,784	0.02
USD 161,000	Marriott Ownership Resorts Inc, 4.500%, 15/06/29	141,875	0.03	USD 351,000	MGM Resorts International, 5.500%, 15/04/27	348,212	0.07
USD 163,000	Martin Midstream Partners LP / Martin Midstream Finance Corp, 11.500%, 15/02/28	167,885	0.03	USD 188,000	MGM Resorts International, 4.750%, 15/10/28	179,121	0.03
USD 200,000	Matador Resources Co, 5.875%, 15/09/26	198,501	0.04	USD 236,000	Michaels Cos Inc, 5.250%, 01/05/28	188,894	0.04
USD 135,000	Matador Resources Co, 6.875%, 15/04/28	137,024	0.03	USD 302,000	Michaels Cos Inc, 7.875%, 01/05/29	190,136	0.04
USD 265,000	Match Group Holdings II LLC, 5.000%, 15/12/27	258,892	0.05	USD 120,000	Microstrategy Inc, 6.125%, 15/06/28	116,417	0.02
USD 47,000	Match Group Holdings II LLC, 4.625%, 01/06/28	45,003	0.01	USD 400,000	Midcap Financial Issuer Trust, 6.500%, 01/05/28	375,100	0.07
USD 105,000	Match Group Holdings II LLC, 5.625%, 15/02/29	101,981	0.02	USD 170,000	Midcap Financial Issuer Trust, 5.625%, 15/01/30	147,050	0.03
USD 95,000	Match Group Holdings II LLC, 4.125%, 01/08/30	86,204	0.02	USD 25,000	Midcontinent Communications / Midcontinent Finance Corp, 5.375%, 15/08/27	24,368	0.00
USD 70,000	Match Group Holdings II LLC, 3.625%, 01/10/31	60,481	0.01	USD 167,000	Midwest Gaming Borrower LLC / Midwest Gaming Finance Corp, 4.875%, 01/05/29	155,310	0.03
USD 140,000	Matthews International Corp, 5.250%, 01/12/25	136,457	0.03	USD 297,000	Millennium Escrow Corp, 6.625%, 01/08/26	210,870	0.04
USD 750,000	Mauser Packaging Solutions Holding Co, 7.875%, 15/08/26	763,195	0.15	USD 75,000	Minerals Technologies Inc, 5.000%, 01/07/28	72,127	0.01
USD 300,000	Mauser Packaging Solutions Holding Co, 9.250%, 15/04/27	294,457	0.06	USD 200,000	MIWD Holdco II LLC / MIWD Finance Corp, 5.500%, 01/02/30	177,000	0.03
USD 150,000	Maxim Crane Works Holdings Capital LLC, 11.500%, 01/09/28	155,436	0.03	USD 146,000	Mobius Merger Sub Inc, 9.000%, 01/06/30	141,624	0.03
USD 450,000	McAfee Corp, 7.375%, 15/02/30	411,132	0.08	USD 222,000	ModivCare Escrow Issuer Inc, 5.000%, 01/10/29	181,580	0.03
USD 300,000	McGraw-Hill Education Inc, 5.750%, 01/08/28	289,275	0.06	USD 145,000	ModivCare Inc, 5.875%, 15/11/25	143,187	0.03
USD 118,000	McGraw-Hill Education Inc, 8.000%, 01/08/29	109,740	0.02	USD 314,000	Mohegan Tribal Gaming Authority, 8.000%, 01/02/26	296,391	0.06
USD 1,236,000	Medline Borrower LP, 3.875%, 01/04/29	1,117,346	0.21	USD 204,000	Molina Healthcare Inc, 4.375%, 15/06/28	193,020	0.04

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 132,000	Molina Healthcare Inc, 3.875%, 15/11/30	118,615	0.02	USD 73,000	Nationstar Mortgage Holdings Inc, 5.000%, 01/02/26	71,384	0.01
USD 140,000	Molina Healthcare Inc, 3.875%, 15/05/32	122,378	0.02	USD 115,000	Nationstar Mortgage Holdings Inc, 6.000%, 15/01/27	114,137	0.02
USD 66,000	Moog Inc, 4.250%, 15/12/27	62,321	0.01	USD 166,000	Nationstar Mortgage Holdings Inc, 5.500%, 15/08/28	159,959	0.03
USD 328,000	Moss Creek Resources Holdings Inc, 7.500%, 15/01/26	327,205	0.06	USD 169,000	Nationstar Mortgage Holdings Inc, 5.125%, 15/12/30	153,218	0.03
USD 328,000	Moss Creek Resources Holdings Inc, 10.500%, 15/05/27	336,421	0.06	USD 136,000	Nationstar Mortgage Holdings Inc, 5.750%, 15/11/31	126,820	0.02
USD 346,000	MPH Acquisition Holdings LLC, 5.500%, 01/09/28	309,810	0.06	USD 81,000	Navient Corp, 6.750%, 25/06/25	81,992	0.02
USD 256,000	MPH Acquisition Holdings LLC, 5.750%, 01/11/28	210,200	0.04	USD 116,000	Navient Corp, 6.750%, 15/06/26	117,758	0.02
EUR 225,000	MPT Operating Partnership LP / MPT Finance Corp, 3.325%, 24/03/25	224,154	0.04	USD 246,000	Navient Corp, 5.000%, 15/03/27	237,476	0.05
GBP 150,000	MPT Operating Partnership LP / MPT Finance Corp, 2.500%, 24/03/26	155,095	0.03	USD 268,000	Navient Corp, 4.875%, 15/03/28	248,986	0.05
USD 150,000	MPT Operating Partnership LP / MPT Finance Corp, 5.250%, 01/08/26	134,051	0.03	USD 204,000	Navient Corp, 5.500%, 15/03/29	188,106	0.04
EUR 100,000	MPT Operating Partnership LP / MPT Finance Corp, 0.993%, 15/10/26	82,782	0.02	USD 217,000	Navient Corp, 9.375%, 25/07/30	227,386	0.04
USD 354,000	MPT Operating Partnership LP / MPT Finance Corp, 5.000%, 15/10/27	289,154	0.06	USD 200,000	Navient Corp, 11.500%, 15/03/31	219,086	0.04
USD 239,000	MPT Operating Partnership LP / MPT Finance Corp, 4.625%, 01/08/29	171,827	0.03	USD 150,000	Navient Corp, 5.625%, 01/08/33	122,743	0.02
GBP 100,000	MPT Operating Partnership LP / MPT Finance Corp, 3.375%, 24/04/30	75,494	0.01	USD 125,000	Nbm Us Holdings Inc, 7.000%, perpetual	126,409	0.02
USD 380,000	MPT Operating Partnership LP / MPT Finance Corp, 3.500%, 15/03/31	237,451	0.05	USD 240,000	NBM US Holdings Inc, 6.625%, 06/08/29	235,279	0.05
USD 75,000	Mueller Water Products Inc, 4.000%, 15/06/29	68,325	0.01	USD 350,000	NCL Corp LTD, 5.875%, 15/02/27	347,021	0.07
USD 97,000	Murphy Oil Corp, 5.875%, 01/12/27	96,531	0.02	USD 105,000	NCL Corp LTD, 7.750%, perpetual	105,496	0.02
USD 102,000	Murphy Oil Corp, 6.375%, 15/07/28	102,568	0.02	USD 350,000	NCR Atleos Corp, 9.500%, 01/04/29	371,874	0.07
USD 100,000	Murphy Oil Corp, 5.875%, 01/12/42	88,095	0.02	USD 200,000	NCR Voyix Corp, 5.000%, 01/10/28	189,143	0.04
USD 50,000	Murphy Oil USA Inc, 5.625%, 01/05/27	49,564	0.01	USD 298,000	NCR Voyix Corp, 5.125%, 15/04/29	283,248	0.05
USD 71,000	Murphy Oil USA Inc, 4.750%, 15/09/29	67,273	0.01	USD 75,000	NCR Voyix Corp, 5.250%, 01/10/30	68,859	0.01
USD 75,000	Murphy Oil USA Inc, 3.750%, 15/02/31	65,258	0.01	USD 118,000	Necessity Retail REIT Inc / American Finance Operating Partner LP, 4.500%, 30/09/28	99,365	0.02
USD 86,000	Nabors Industries Inc, 5.750%, 01/02/25	85,971	0.02	USD 833,000	Neptune Bidco US Inc, 9.290%, 15/04/29	776,572	0.15
USD 200,000	Nabors Industries Inc, 7.375%, 15/05/27	195,937	0.04	USD 264,000	NESCO Holdings II Inc, 5.500%, 15/04/29	244,092	0.05
USD 166,667	Nabors Industries Inc, 9.125%, 31/01/30	167,344	0.03	USD 200,000	New Enterprise Stone & Lime Co Inc, 5.250%, 15/07/28	190,782	0.04
				USD 444,000	New Fortress Energy Inc, 6.750%, 15/09/25	440,256	0.08
				USD 445,000	New Fortress Energy Inc, 6.500%, 30/09/26	427,295	0.08
				USD 75,000	Newell Brands Inc, 4.875%, 01/06/25	73,760	0.01
				USD 600,000	Newell Brands Inc, 5.200%, 01/04/26	591,918	0.11
				USD 127,000	Newell Brands Inc, 6.375%, 15/09/27	126,294	0.02
				USD 86,000	Newell Brands Inc, 6.625%, 15/09/29	85,670	0.02
				USD 70,000	Newell Brands Inc, 6.375%, 01/04/36	64,035	0.01
				USD 155,000	Newell Brands Inc, 6.500%, 01/04/46	129,024	0.02

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.48% (continued)				Corporate Bonds - 96.48% (continued)			
United States (continued)				United States (continued)			
USD 198,000	Newfold Digital Holdings Group Inc, 11.750%, 15/10/28	212,998	0.04	USD 136,000	Novelis Corp, 3.875%, 15/08/31	119,847	0.02
USD 100,000	Newfold Digital Holdings Group Inc, 6.000%, 15/02/29	75,547	0.01	USD 30,000	NRG Energy Inc, 6.625%, 15/01/27	30,060	0.01
USD 250,000	News Corp, 3.875%, 15/05/29	229,976	0.04	USD 234,000	NRG Energy Inc, 5.750%, 15/01/28	233,129	0.04
USD 100,000	News Corp, 5.125%, 15/02/32	94,974	0.02	USD 168,000	NRG Energy Inc, 3.375%, 15/02/29	148,480	0.03
USD 486,000	Nexstar Media Inc, 5.625%, 15/07/27	469,891	0.09	USD 266,000	NRG Energy Inc, 5.250%, 15/06/29	257,544	0.05
USD 234,000	Nexstar Media Inc, 4.750%, 01/11/28	215,638	0.04	USD 272,000	NRG Energy Inc, 3.625%, 15/02/31	233,713	0.04
USD 327,000	NextEra Energy Operating Partners LP, 3.875%, 15/10/26	311,626	0.06	USD 244,000	NRG Energy Inc, 3.875%, 15/02/32	208,876	0.04
USD 143,000	NextEra Energy Operating Partners LP, 4.500%, 15/09/27	137,638	0.03	USD 100,000	NuStar Logistics LP, 5.750%, 01/10/25	99,250	0.02
USD 202,000	NextEra Energy Operating Partners LP, 7.250%, 15/01/29	211,267	0.04	USD 145,000	NuStar Logistics LP, 6.000%, 01/06/26	144,745	0.03
USD 100,000	NFP Corp, 4.875%, 15/08/28	98,971	0.02	USD 120,000	NuStar Logistics LP, 5.625%, 28/04/27	119,489	0.02
USD 546,000	NFP Corp, 6.875%, 15/08/28	554,941	0.11	USD 198,000	NuStar Logistics LP, 6.375%, 01/10/30	198,350	0.04
USD 67,000	NFP Corp, 7.500%, 01/10/30	71,249	0.01	USD 175,000	Oceaneering International Inc, 6.000%, 01/02/28	169,624	0.03
USD 478,000	NGL Energy Operating LLC / NGL Energy Finance Corp, 7.500%, 01/02/26	482,801	0.09	USD 150,000	Office Properties Income Trust, 4.500%, 01/02/25	117,665	0.02
USD 75,000	NGL Energy Partners LP / NGL Energy Finance Corp, 6.125%, 01/03/25	74,514	0.01	USD 140,000	Office Properties Income Trust, 2.650%, 15/06/26	86,829	0.02
USD 305,000	NGL Energy Partners LP / NGL Energy Finance Corp, 7.500%, 15/04/26	303,350	0.06	USD 100,000	Office Properties Income Trust, 2.400%, 01/02/27	56,041	0.01
USD 100,000	Nine Energy Service Inc, 13.000%, 01/02/28	88,250	0.02	USD 200,000	Office Properties Income Trust, 3.450%, 15/10/31	99,576	0.02
USD 278,000	NMG Holding Co Inc / Neiman Marcus Group LLC, 7.125%, perpetual	267,303	0.05	USD 130,000	Olin Corp, 5.125%, 15/09/27	126,860	0.02
USD 170,000	NMI Holdings Inc, 7.375%, 01/06/25	170,282	0.03	USD 175,000	Olin Corp, 5.625%, 01/08/29	172,217	0.03
USD 150,000	Noble Finance II LLC, 8.000%, 15/04/30	156,531	0.03	USD 125,000	Olin Corp, 5.000%, 01/02/30	119,222	0.02
USD 50,000	Nordstrom Inc, 4.000%, 15/03/27	46,577	0.01	USD 73,000	Olympus Water US Holding Corp, 7.125%, 01/10/27	73,082	0.01
USD 100,000	Nordstrom Inc, 6.950%, 15/03/28	101,500	0.02	EUR 100,000	Olympus Water US Holding Corp, 3.875%, 01/10/28	100,767	0.02
USD 85,000	Nordstrom Inc, 4.375%, 01/04/30	73,939	0.01	USD 133,000	Olympus Water US Holding Corp, 4.250%, 01/10/28	119,653	0.02
USD 160,000	Nordstrom Inc, 4.250%, 01/08/31	133,117	0.03	EUR 150,000	Olympus Water US Holding Corp, 9.625%, 15/11/28	177,296	0.03
USD 200,000	Nordstrom Inc, 5.000%, 15/01/44	142,688	0.03	USD 600,000	Olympus Water US Holding Corp, 9.750%, 15/11/28	636,484	0.12
USD 338,000	Northern Oil and Gas Inc, 8.125%, 01/03/28	342,225	0.07	EUR 100,000	Olympus Water US Holding Corp, 5.375%, 01/10/29	93,837	0.02
USD 175,000	Northern Oil and Gas Inc, 8.750%, 15/06/31	182,071	0.03	USD 50,000	Olympus Water US Holding Corp, 6.250%, 01/10/29	44,392	0.01
USD 20,000	Northwest Fiber LLC / Northwest Fiber Finance Sub Inc, 4.750%, 30/04/27	19,100	0.00	USD 107,000	ON Semiconductor Corp, 3.875%, 01/09/28	99,245	0.02
USD 100,000	Northwest Fiber LLC / Northwest Fiber Finance Sub Inc, 6.000%, 15/02/28	92,452	0.02	USD 250,000	OneMain Finance Corp, 6.875%, 15/03/25	253,070	0.05
USD 140,000	Northwest Fiber LLC / Northwest Fiber Finance Sub Inc, 10.750%, 01/06/28	140,969	0.03	USD 413,000	OneMain Finance Corp, 7.125%, 15/03/26	420,811	0.08
USD 245,000	Novelis Corp, 3.250%, 15/11/26	230,620	0.04	USD 378,000	OneMain Finance Corp, 3.500%, 15/01/27	349,819	0.07
USD 346,000	Novelis Corp, 4.750%, 30/01/30	325,405	0.06				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 138,000	OneMain Finance Corp, 6.625%, 15/01/28	139,336	0.03	USD 200,000	Oxford Finance LLC / Oxford Finance Co-Issuer II Inc, 6.375%, 01/02/27	188,849	0.04
USD 144,000	OneMain Finance Corp, 3.875%, 15/09/28	127,423	0.02	USD 70,000	P&L Development LLC / PLD Finance Corp, 7.750%, 15/11/25	56,875	0.01
USD 222,000	OneMain Finance Corp, 9.000%, 15/01/29	234,832	0.04	USD 50,000	Pacific Western Bank, 3.250%, 01/05/31	42,964	0.01
USD 168,000	OneMain Finance Corp, 5.375%, 15/11/29	157,492	0.03	USD 260,000	Pactiv Evergreen Group Issuer Inc/Pactiv Evergreen Group Issuer LLC, 4.000%, 15/10/27	242,738	0.05
USD 275,000	OneMain Finance Corp, 7.875%, 15/03/30	283,111	0.05	USD 72,000	Pactiv Evergreen Group Issuer LLC / Pactiv Evergreen Group Issuer Inc, 4.375%, perpetual	67,081	0.01
USD 232,000	OneMain Finance Corp, 4.000%, 15/09/30	198,497	0.04	USD 80,000	Papa John's International Inc, 3.875%, 15/09/29	70,789	0.01
USD 222,000	Open Text Holdings Inc, 4.125%, 15/02/30	200,917	0.04	USD 193,000	Paramount Global, 6.250%, 28/02/57	169,033	0.03
USD 155,000	Open Text Holdings Inc, 4.125%, 01/12/31	137,055	0.03	USD 300,000	Paramount Global, 6.375%, 30/03/62	270,000	0.05
USD 31,000	OPENLANE Inc, 5.125%, 01/06/25	30,458	0.01	USD 93,000	Park Intermediate Holdings LLC / PK Domestic Property LLC / PK Finance Co-Issuer, 7.500%, 01/06/25	93,527	0.02
USD 66,000	Option Care Health Inc, 4.375%, 31/10/29	59,654	0.01	USD 209,000	Park Intermediate Holdings LLC / PK Domestic Property LLC / PK Finance Co-Issuer, 5.875%, 01/10/28	205,547	0.04
EUR 300,000	Organon & Co / Organon Foreign Debt Co-Issuer BV, 2.875%, 30/04/28	303,956	0.06	USD 184,000	Park Intermediate Holdings LLC / PK Domestic Property LLC / PK Finance Co-Issuer, 4.875%, 15/05/29	170,193	0.03
USD 700,000	Organon & Co / Organon Foreign Debt Co-Issuer BV, 4.125%, 30/04/28	644,497	0.12	USD 170,000	Park River Holdings Inc, 5.625%, 01/02/29	135,812	0.03
USD 520,000	Organon & Co / Organon Foreign Debt Co-Issuer BV, 5.125%, 30/04/31	444,620	0.08	USD 50,000	Park River Holdings Inc, 6.750%, 01/08/29	40,802	0.01
USD 75,000	Osaic Holdings Inc, 10.750%, 01/08/27	76,125	0.01	USD 150,000	Park-Ohio Industries Inc, 6.625%, 15/04/27	138,750	0.03
USD 200,000	Oscar AcquisitionCo LLC / Oscar Finance Inc, 9.500%, 15/04/30	195,000	0.04	USD 50,000	Patrick Industries Inc, 7.500%, 15/10/27	50,125	0.01
USD 50,000	OT Merger Corp, 7.875%, 15/10/29	29,950	0.01	USD 45,000	Patrick Industries Inc, 4.750%, 01/05/29	40,978	0.01
USD 83,000	Outfront Media Capital LLC / Outfront Media Capital Corp, 5.000%, 15/08/27	80,308	0.02	USD 299,000	Pattern Energy Operations LP / Pattern Energy Operations Inc, 4.500%, 15/08/28	282,812	0.05
USD 235,000	Outfront Media Capital LLC / Outfront Media Capital Corp, 4.250%, 15/01/29	212,057	0.04	USD 71,000	Patterson-UTI Energy Inc, 3.950%, 01/02/28	66,189	0.01
USD 63,000	Outfront Media Capital LLC / Outfront Media Capital Corp, 4.625%, 15/03/30	56,201	0.01	USD 50,000	Patterson-UTI Energy Inc, 5.150%, 15/11/29	47,810	0.01
USD 100,000	Outfront Media Capital LLC / Outfront Media Capital Corp, 7.375%, 15/02/31	105,155	0.02	USD 50,000	Paysafe Finance PLC / Paysafe Holdings US Corp, 4.000%, 15/06/29	44,174	0.01
USD 141,000	Owens & Minor Inc, 4.500%, 31/03/29	124,372	0.02	USD 238,000	PBF Holding Co LLC / PBF Finance Corp, 6.000%, 15/02/28	231,104	0.04
USD 185,000	Owens & Minor Inc, 6.625%, 01/04/30	177,403	0.03	USD 150,000	PBF Holding Co LLC / PBF Finance Corp, 7.875%, 15/09/30	152,760	0.03
USD 125,000	Owens-Brockway Glass Container Inc, 6.375%, 15/08/25	125,311	0.02	USD 180,000	PECF USS Intermediate Holding III Corp, 8.000%, 15/11/29	91,800	0.02
USD 113,000	Owens-Brockway Glass Container Inc, 6.625%, 13/05/27	113,005	0.02	USD 150,000	Pediatrix Medical Group Inc, 5.375%, 15/02/30	133,514	0.03
USD 175,000	Owens-Brockway Glass Container Inc, 7.250%, 15/05/31	177,431	0.03				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 155,000	Penn Entertainment Inc, 5.625%, 15/01/27	150,397	0.03	USD 130,000	Pitney Bowes Inc, 6.875%, 15/03/27	121,413	0.02
USD 60,000	Penn Entertainment Inc, 4.125%, 01/07/29	51,483	0.01	USD 50,000	Pitney Bowes Inc, 7.250%, 15/03/29	42,813	0.01
USD 124,000	PennyMac Financial Services Inc, 5.375%, 15/10/25	122,546	0.02	USD 193,000	Playtika Holding Corp, 4.250%, 15/03/29	168,402	0.03
USD 153,000	PennyMac Financial Services Inc, 4.250%, 15/02/29	137,716	0.03	USD 279,000	PM General Purchaser LLC, 9.500%, 01/10/28	282,939	0.05
USD 68,000	PennyMac Financial Services Inc, 7.875%, 15/12/29	70,006	0.01	USD 25,000	Polar US Borrower LLC / Schenectady International Group Inc, 6.750%, 15/05/26	8,000	0.00
USD 147,000	PennyMac Financial Services Inc, 5.750%, 15/09/31	136,112	0.03	USD 36,000	Post Holdings Inc, 5.750%, 01/03/27	35,743	0.01
USD 138,000	Penske Automotive Group Inc, 3.500%, 01/09/25	133,890	0.03	USD 301,000	Post Holdings Inc, 5.625%, 15/01/28	298,305	0.06
USD 121,000	Penske Automotive Group Inc, 3.750%, 15/06/29	107,518	0.02	USD 316,000	Post Holdings Inc, 5.500%, 15/12/29	304,527	0.06
USD 40,000	Performance Food Group Inc, 6.875%, 01/05/25	40,152	0.01	USD 245,000	Post Holdings Inc, 4.625%, 15/04/30	225,400	0.04
USD 240,000	Performance Food Group Inc, 5.500%, 15/10/27	236,491	0.05	USD 193,000	Post Holdings Inc, 4.500%, 15/09/31	173,073	0.03
USD 252,000	Performance Food Group Inc, 4.250%, 01/08/29	231,175	0.04	USD 40,000	PRA Group Inc, 7.375%, 01/09/25	39,602	0.01
USD 400,000	Periana Holdings LLC, 5.950%, 19/04/26	393,456	0.08	USD 150,000	PRA Group Inc, 8.375%, 01/02/28	144,407	0.03
USD 50,000	Permian Resources Operating LLC, 5.375%, 15/01/26	49,331	0.01	USD 74,000	PRA Group Inc, 5.000%, 01/10/29	61,027	0.01
USD 75,000	Permian Resources Operating LLC, 7.750%, 15/02/26	76,312	0.01	USD 120,000	PRA Health Sciences Inc, 2.875%, 15/07/26	112,537	0.02
USD 95,000	Permian Resources Operating LLC, 6.875%, 01/04/27	94,953	0.02	USD 207,000	Premier Entertainment Sub LLC / Premier Entertainment Finance Corp, 5.625%, 01/09/29	164,156	0.03
USD 100,000	Permian Resources Operating LLC, 8.000%, 15/04/27	103,549	0.02	USD 195,000	Premier Entertainment Sub LLC / Premier Entertainment Finance Corp, 5.875%, 01/09/31	150,790	0.03
USD 166,000	Permian Resources Operating LLC, 5.875%, 01/07/29	161,841	0.03	USD 145,000	Presidio Holdings Inc, 4.875%, 01/02/27	142,143	0.03
USD 150,000	Permian Resources Operating LLC, 9.875%, 15/07/31	166,687	0.03	USD 140,000	Presidio Holdings Inc, 8.250%, 01/02/28	141,442	0.03
USD 190,000	Permian Resources Operating LLC, 7.000%, 15/01/32	195,836	0.04	USD 75,000	Prestige Brands Inc, 5.125%, 15/01/28	72,835	0.01
USD 450,000	PetSmart Inc / PetSmart Finance Corp, 4.750%, 15/02/28	424,548	0.08	USD 87,000	Prestige Brands Inc, 3.750%, 01/04/31	76,237	0.01
USD 415,000	PetSmart Inc / PetSmart Finance Corp, 7.750%, 15/02/29	403,628	0.08	USD 242,000	Prime Healthcare Services Inc, 7.250%, 01/11/25	235,950	0.05
USD 74,000	Pgt Innovations Inc, 4.375%, 01/10/29	73,762	0.01	USD 361,000	Prime Security Services Borrower LLC / Prime Finance Inc, 5.750%, 15/04/26	362,549	0.07
USD 180,000	PHH Mortgage Corp, 7.875%, 15/03/26	161,208	0.03	USD 165,000	Prime Security Services Borrower LLC / Prime Finance Inc, 3.375%, 31/08/27	152,928	0.03
USD 275,000	Pike Corp, 5.500%, 01/09/28	261,992	0.05	USD 325,000	Prime Security Services Borrower LLC / Prime Finance Inc, 6.250%, 15/01/28	323,378	0.06
USD 100,000	Pike Corp, 8.625%, 31/01/31	105,093	0.02	EUR 200,000	Primo Water Holdings Inc, 3.875%, 31/10/28	212,753	0.04
USD 200,000	Pilgrim's Pride Corp, 4.250%, 15/04/31	180,644	0.03	USD 121,000	Primo Water Holdings Inc, 4.375%, 30/04/29	111,489	0.02
USD 200,000	Pilgrim's Pride Corp, 3.500%, 01/03/32	169,084	0.03	USD 200,000	PROG Holdings Inc, 6.000%, 15/11/29	184,306	0.04
USD 400,000	Pilgrim's Pride Corp, 6.250%, 01/07/33	411,613	0.08	USD 66,000	PTC Inc, 3.625%, 15/02/25	64,558	0.01
USD 100,000	Pilgrim's Pride Corp, 6.875%, 15/05/34	108,008	0.02				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 163,000	PTC Inc, 4.000%, 15/02/28	154,473	0.03	USD 100,000	RingCentral Inc, 8.500%, 15/08/30	102,250	0.02
USD 150,000	QVC Inc, 4.450%, 15/02/25	140,788	0.03	USD 187,550	Rio Oil Finance Trust Series 2018-1, 8.200%, 06/04/28	191,301	0.04
USD 174,000	QVC Inc, 4.750%, 15/02/27	137,733	0.03	USD 125,000	Ritchie Bros Holdings Inc, 6.750%, 15/03/28	128,697	0.02
USD 126,000	QVC Inc, 4.375%, 01/09/28	90,970	0.02	USD 180,000	Ritchie Bros Holdings Inc, 7.750%, 15/03/31	191,900	0.04
USD 120,000	QVC Inc, 5.450%, 15/08/34	72,720	0.01	USD 224,000	Rithm Capital Corp, 6.250%, 15/10/25	220,483	0.04
USD 40,000	Qwest Corp, 7.250%, 15/09/25	39,200	0.01	USD 166,000	RLJ Lodging Trust LP, 3.750%, 01/07/26	157,284	0.03
USD 172,000	Rackspace Technology Global Inc, 3.500%, 15/02/28	69,076	0.01	USD 86,000	RLJ Lodging Trust LP, 4.000%, 15/09/29	77,282	0.01
USD 160,000	Rackspace Technology Global Inc, 5.375%, 01/12/28	57,650	0.01	USD 214,000	ROBLOX Corp, 3.875%, 01/05/30	190,839	0.04
USD 228,000	Radiate Holdco LLC / Radiate Finance Inc, 4.500%, 15/09/26	173,896	0.03	USD 247,000	Rockcliff Energy II LLC, 5.500%, 15/10/29	233,440	0.04
USD 215,000	Radiate Holdco LLC / Radiate Finance Inc, 6.500%, 15/09/28	105,347	0.02	USD 233,000	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc, 2.875%, 15/10/26	214,942	0.04
USD 254,000	Radiology Partners Inc, 9.250%, 01/02/28	130,061	0.02	USD 155,000	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc, 3.625%, 01/03/29	140,287	0.03
USD 156,000	Railworks Holdings LP / Railworks Rally Inc, 8.250%, 15/11/28	154,440	0.03	USD 212,000	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc, 3.875%, 01/03/31	186,332	0.04
USD 200,000	Rain Carbon Inc, 12.250%, 01/09/29	195,500	0.04	USD 150,000	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc, 4.000%, 15/10/33	127,529	0.02
USD 158,000	Raising Cane's Restaurants LLC, 9.375%, 01/05/29	168,623	0.03	USD 177,000	Rocket Software Inc, 6.500%, 15/02/29	153,990	0.03
USD 250,000	Rand Parent LLC, 8.500%, 15/02/30	239,390	0.05	USD 75,000	Rockies Express Pipeline LLC, 3.600%, 15/05/25	72,579	0.01
USD 200,000	Range Resources Corp, 4.875%, 15/05/25	197,532	0.04	USD 137,000	Rockies Express Pipeline LLC, 4.950%, 15/07/29	130,889	0.03
USD 99,000	Range Resources Corp, 8.250%, 15/01/29	102,424	0.02	USD 70,000	Rockies Express Pipeline LLC, 4.800%, 15/05/30	64,050	0.01
USD 122,000	Range Resources Corp, 4.750%, 15/02/30	112,776	0.02	USD 150,000	Rockies Express Pipeline LLC, 7.500%, 15/07/38	151,429	0.03
USD 140,000	Raptor Acquisition Corp / Raptor Co-Issuer LLC, 4.875%, 01/11/26	133,276	0.03	USD 285,000	Rockies Express Pipeline LLC, 6.875%, 15/04/40	279,820	0.05
USD 129,000	Rayonier AM Products Inc, 7.625%, 15/01/26	118,357	0.02	USD 74,000	Roller Bearing Co of America Inc, 4.375%, 15/10/29	68,482	0.01
USD 142,000	Real Hero Merger Sub 2 Inc, 6.250%, 01/02/29	122,423	0.02	USD 176,000	Royal Caribbean Cruises Ltd, 4.250%, 01/07/26	169,948	0.03
USD 264,000	Realogy Group LLC / Realogy Co-Issuer Corp, 5.750%, 15/01/29	205,243	0.04	USD 68,000	Royal Caribbean Cruises Ltd, 3.700%, 15/03/28	62,682	0.01
USD 268,000	Realogy Group LLC / Realogy Co-Issuer Corp, 5.250%, 15/04/30	200,083	0.04	USD 180,000	RP Escrow Issuer LLC, 5.250%, 15/12/25	144,017	0.03
USD 348,000	RegionalCare Hospital Partners Holdings Inc / LifePoint Health Inc, 9.750%, 01/12/26	345,876	0.07	USD 75,000	RR Donnelley & Sons Co, 9.750%, 31/07/28	74,531	0.01
USD 50,000	Resideo Funding Inc, 4.000%, 01/09/29	43,625	0.01	USD 65,000	Ryan Specialty LLC, 4.375%, 01/02/30	60,288	0.01
USD 265,000	Resorts World Las Vegas LLC / RWLV Capital Inc, 4.625%, 16/04/29	230,937	0.04	USD 225,000	Sabre GLBL Inc, 8.625%, 01/06/27	204,373	0.04
USD 160,000	Resorts World Las Vegas LLC / RWLV Capital Inc, 4.625%, 06/04/31	130,644	0.03	USD 230,000	Sabre GLBL Inc, 11.250%, 15/12/27	225,982	0.04
USD 186,000	RHP Hotel Properties LP / RHP Finance Corp, 4.750%, 15/10/27	179,655	0.03	USD 100,000	Safeway Inc, 7.250%, 01/02/31	104,371	0.02
USD 66,000	RHP Hotel Properties LP / RHP Finance Corp, 7.250%, 15/07/28	68,619	0.01				
USD 128,000	RHP Hotel Properties LP / RHP Finance Corp, 4.500%, 15/02/29	119,045	0.02				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 100,000	Sally Holdings LLC / Sally Capital Inc, 5.625%, 01/12/25	100,015	0.02	USD 73,000	Sensata Technologies Inc, 4.375%, 15/02/30	67,707	0.01
USD 100,000	Sasol Financing USA LLC, 4.375%, 18/09/26	92,869	0.02	USD 251,000	Sensata Technologies Inc, 3.750%, 15/02/31	221,077	0.04
USD 450,000	Sasol Financing USA LLC, 8.750%, 03/05/29	458,832	0.09	USD 74,000	Service Corp International/US, 4.625%, 15/12/27	71,595	0.01
USD 400,000	Sasol Financing USA LLC, 5.500%, 18/03/31	336,707	0.06	USD 372,000	Service Corp International/US, 5.125%, 01/06/29	364,560	0.07
USD 200,000	SASOL Financing USA LLC, 6.500%, 27/09/28	190,511	0.04	USD 202,000	Service Corp International/US, 3.375%, 15/08/30	176,044	0.03
USD 347,000	SBA Communications Corp, 3.875%, 15/02/27	333,326	0.06	USD 180,000	Service Corp International/US, 4.000%, 15/05/31	161,190	0.03
USD 279,000	SBA Communications Corp, 3.125%, 01/02/29	250,724	0.05	USD 65,000	Service Properties Trust, 4.500%, 15/03/25	63,456	0.01
USD 55,000	Science Applications International Corp, 4.875%, 01/04/28	52,388	0.01	USD 132,000	Service Properties Trust, 7.500%, 15/09/25	133,499	0.03
USD 322,000	Scientific Games Holdings LP/Scientific Games US FinCo Inc, 6.625%, 01/03/30	304,428	0.06	USD 100,000	Service Properties Trust, 5.250%, 15/02/26	97,080	0.02
USD 324,000	SCIH Salt Holdings Inc, 4.875%, 01/05/28	303,226	0.06	USD 120,000	Service Properties Trust, 4.750%, 01/10/26	111,985	0.02
USD 186,000	SCIH Salt Holdings Inc, 6.625%, 01/05/29	173,704	0.03	USD 250,000	Service Properties Trust, 4.950%, 15/02/27	226,284	0.04
EUR 100,000	SCIL IV LLC / SCIL USA Holdings LLC, 4.375%, 01/11/26	107,151	0.02	USD 165,000	Service Properties Trust, 5.500%, 15/12/27	151,053	0.03
USD 200,000	SCIL IV LLC / SCIL USA Holdings LLC, 5.375%, 01/11/26	191,986	0.04	USD 225,000	Service Properties Trust, 3.950%, 15/01/28	184,290	0.04
EUR 100,000	SCIL IV LLC / SCIL USA Holdings LLC, 9.500%, 15/07/28	117,645	0.02	USD 200,000	Service Properties Trust, 4.950%, 01/10/29	165,526	0.03
USD 75,000	Scotts Miracle-Gro Co, 4.500%, 15/10/29	66,751	0.01	USD 200,000	Service Properties Trust, 4.375%, 15/02/30	155,263	0.03
USD 168,000	Scotts Miracle-Gro Co, 4.000%, 01/04/31	142,749	0.03	USD 263,000	Service Properties Trust, 8.625%, 15/11/31	275,533	0.05
USD 150,000	Scotts Miracle-Gro Co, 4.375%, 01/02/32	127,123	0.02	USD 100,000	Shea Homes LP / Shea Homes Funding Corp, 4.750%, 15/02/28	94,000	0.02
USD 93,000	Scripps Escrow II Inc, 3.875%, 15/01/29	82,252	0.02	USD 100,000	Shea Homes LP / Shea Homes Funding Corp, 4.750%, 01/04/29	92,000	0.02
USD 115,000	Scripps Escrow II Inc, 5.375%, 15/01/31	84,399	0.02	USD 200,000	Shift4 Payments LLC / Shift4 Payments Finance Sub Inc, 4.625%, 01/11/26	194,482	0.04
USD 163,000	Scripps Escrow Inc, 5.875%, 15/07/27	144,814	0.03	USD 30,609	Shutterfly Finance LLC, 8.500%, 01/10/27	21,897	0.00
USD 125,000	Sealed Air Corp, 5.500%, 15/09/25	125,000	0.02	USD 200,000	SierraCol Energy Andina LLC, 6.000%, 15/06/28	168,290	0.03
USD 105,000	Sealed Air Corp, 4.000%, 01/12/27	98,510	0.02	USD 25,000	Signal Parent Inc, 6.125%, 01/04/29	17,875	0.00
USD 70,000	Sealed Air Corp, 5.000%, 15/04/29	67,349	0.01	EUR 200,000	Silgan Holdings Inc, 3.250%, 15/03/25	218,722	0.04
USD 145,000	Sealed Air Corp, 6.875%, 15/07/33	153,785	0.03	USD 152,000	Silgan Holdings Inc, 4.125%, 01/02/28	145,166	0.03
USD 297,000	Sealed Air Corp/Sealed Air Corp US, 6.125%, 01/02/28	299,448	0.06	EUR 100,000	Silgan Holdings Inc, 2.250%, 01/06/28	101,226	0.02
USD 83,000	Sealed Air Corp/Sealed Air Corp US, 7.250%, 15/02/31	88,005	0.02	USD 303,000	Simmons Foods Inc/Simmons Prepared Foods Inc/Simmons Pet Food Inc/Simmons Feed, 4.625%, 01/03/29	262,378	0.05
USD 130,000	SeaWorld Parks & Entertainment Inc, 5.250%, 15/08/29	121,360	0.02	USD 50,000	Sinclair Television Group Inc, 5.125%, 15/02/27	44,625	0.01
USD 308,000	Select Medical Corp, 6.250%, 15/08/26	309,620	0.06				
USD 200,000	Sensata Technologies BV, 4.000%, 15/04/29	185,881	0.04				
USD 44,000	Sensata Technologies BV, 5.875%, 01/09/30	43,707	0.01				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 197,000	Sinclair Television Group Inc, 5.500%, 01/03/30	147,774	0.03	USD 202,000	Specialty Building Products Holdings LLC / SBP Finance Corp, 6.375%, 30/09/26	198,113	0.04
USD 167,000	Sinclair Television Group Inc, 4.125%, 01/12/30	117,735	0.02	EUR 100,000	Spectrum Brands Inc, 4.000%, 01/10/26	108,740	0.02
USD 136,000	Sirius XM Radio Inc, 3.125%, 01/09/26	127,843	0.02	USD 125,000	Spectrum Brands Inc, 5.500%, 15/07/30	121,296	0.02
USD 499,000	Sirius XM Radio Inc, 5.000%, 01/08/27	481,691	0.09	USD 163,000	Spectrum Brands Inc, 3.875%, 15/03/31	148,451	0.03
USD 488,000	Sirius XM Radio Inc, 4.000%, 15/07/28	451,004	0.09	USD 160,000	Speedway Motorsports LLC / Speedway Funding II Inc, 4.875%, 01/11/27	150,197	0.03
USD 252,000	Sirius XM Radio Inc, 5.500%, 01/07/29	243,641	0.05	USD 100,000	Spirit AeroSystems Inc, 3.850%, 15/06/26	96,097	0.02
USD 330,000	Sirius XM Radio Inc, 4.125%, 01/07/30	293,626	0.06	USD 115,000	Spirit AeroSystems Inc, 4.600%, 15/06/28	101,711	0.02
USD 361,000	Sirius XM Radio Inc, 3.875%, 01/09/31	308,824	0.06	USD 325,000	Spirit AeroSystems Inc, 9.375%, 30/11/29	355,570	0.07
USD 158,000	Sitio Royalties Operating Partnership LP / Sitio Finance Corp, 7.875%, 01/11/28	163,723	0.03	USD 300,000	Spirit AeroSystems Inc, 9.750%, 15/11/30	322,591	0.06
USD 270,000	Six Flags Entertainment Corp, 5.500%, 15/04/27	263,943	0.05	USD 100,000	SPX FLOW Inc, 8.750%, 01/04/30	100,000	0.02
USD 100,000	Six Flags Entertainment Corp, 7.250%, 15/05/31	100,308	0.02	USD 70,000	SRS Distribution Inc, 4.625%, 01/07/28	66,409	0.01
USD 109,000	Six Flags Theme Parks Inc, 7.000%, 01/07/25	109,472	0.02	USD 100,000	SRS Distribution Inc, 6.125%, 01/07/29	94,803	0.02
USD 95,000	Sizzling Platter LLC / Sizzling Platter Finance Corp, 8.500%, 28/11/25	94,765	0.02	USD 140,000	SRS Distribution Inc, 6.000%, 01/12/29	130,537	0.03
USD 163,000	SLM Corp, 4.200%, 29/10/25	158,110	0.03	USD 496,000	SS&C Technologies Inc, 5.500%, 30/09/27	488,754	0.09
USD 80,000	SLM Corp, 3.125%, 02/11/26	74,595	0.01	USD 292,000	Stagwell Global LLC, 5.625%, 15/08/29	268,601	0.05
USD 70,000	SM Energy Co, 5.625%, 01/06/25	68,964	0.01	EUR 200,000	Standard Industries Inc/NJ, 2.250%, 21/11/26	208,227	0.04
USD 170,000	SM Energy Co, 6.750%, 15/09/26	169,454	0.03	USD 304,000	Standard Industries Inc/NJ, 5.000%, 15/02/27	296,349	0.06
USD 250,000	SM Energy Co, 6.625%, 15/01/27	248,244	0.05	USD 345,000	Standard Industries Inc/NJ, 4.750%, 15/01/28	332,265	0.06
USD 105,000	SM Energy Co, 6.500%, 15/07/28	105,048	0.02	USD 442,000	Standard Industries Inc/NJ, 4.375%, 15/07/30	406,722	0.08
USD 296,000	Smyrna Ready Mix Concrete LLC, 6.000%, 01/11/28	291,455	0.06	USD 174,000	Standard Industries Inc/NJ, 3.375%, 15/01/31	149,673	0.03
USD 304,000	Smyrna Ready Mix Concrete LLC, 8.875%, 15/11/31	319,599	0.06	USD 628,000	Staples Inc, 7.500%, 15/04/26	584,204	0.11
USD 300,000	Solaris Midstream Holdings LLC, 7.625%, 01/04/26	304,172	0.06	USD 310,000	Staples Inc, 10.750%, 15/04/27	225,938	0.04
USD 104,000	Sonic Automotive Inc, 4.625%, 15/11/29	94,747	0.02	USD 267,000	Star Parent Inc, 9.000%, 01/10/30	281,403	0.05
USD 113,000	Sonic Automotive Inc, 4.875%, 15/11/31	100,725	0.02	USD 75,000	Starwood Property Trust Inc, 4.750%, 15/03/25	74,003	0.01
USD 325,000	Sotheby's, 7.375%, 15/10/27	313,336	0.06	USD 100,000	Starwood Property Trust Inc, 3.625%, 15/07/26	94,728	0.02
USD 270,000	Sotheby's/Bidfair Holdings Inc, 5.875%, 01/06/29	235,823	0.05	USD 150,000	Starwood Property Trust Inc, 4.375%, 15/01/27	141,364	0.03
USD 65,000	Southwestern Energy Co, 5.700%, 23/01/25	64,729	0.01	USD 92,000	Station Casinos LLC, 4.500%, 15/02/28	86,665	0.02
USD 215,000	Southwestern Energy Co, 5.375%, 01/02/29	209,832	0.04	USD 110,000	Station Casinos LLC, 4.625%, 01/12/31	99,184	0.02
USD 288,000	Southwestern Energy Co, 5.375%, 15/03/30	281,457	0.05	USD 160,000	Steelcase Inc, 5.125%, 18/01/29	151,646	0.03
USD 270,000	Southwestern Energy Co, 4.750%, 01/02/32	249,833	0.05	USD 170,000	Stericycle Inc, 3.875%, 15/01/29	154,253	0.03
USD 125,000	Spanish Broadcasting System Inc, 9.750%, 01/03/26	72,500	0.01				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 200,000	Stillwater Mining Co, 4.000%, 16/11/26	177,500	0.03	USD 232,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 5.500%, 15/01/28	219,242	0.04
USD 160,000	StoneMor Inc, 8.500%, 15/05/29	125,600	0.02	USD 330,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 6.000%, 31/12/30	306,807	0.06
USD 95,000	StoneX Group Inc, 8.625%, 15/06/25	95,971	0.02	USD 180,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 6.000%, 01/09/31	166,280	0.03
USD 100,000	Suburban Propane Partners LP/Suburban Energy Finance Corp, 5.875%, 01/03/27	99,542	0.02	USD 178,000	Talos Production Inc, 12.000%, 15/01/26	183,117	0.04
USD 104,000	Suburban Propane Partners LP/Suburban Energy Finance Corp, 5.000%, 01/06/31	95,066	0.02	USD 100,000	Taylor Morrison Communities Inc, 5.875%, 15/06/27	100,500	0.02
USD 45,000	Sugarhouse HSP Gaming Prop Mezz LP / Sugarhouse HSP Gaming Finance Corp, 5.875%, 15/05/25	44,634	0.01	USD 125,000	Taylor Morrison Communities Inc, 5.750%, 15/01/28	125,436	0.02
USD 140,000	Summer BC Bidco B LLC, 5.500%, 31/10/26	131,040	0.03	USD 93,000	Taylor Morrison Communities Inc, 5.125%, 01/08/30	89,966	0.02
USD 50,000	Summit Materials LLC / Summit Materials Finance Corp, 6.500%, 15/03/27	49,967	0.01	USD 379,000	Team Health Holdings Inc, 6.375%, 01/02/25	317,412	0.06
USD 116,000	Summit Materials LLC / Summit Materials Finance Corp, 5.250%, 15/01/29	112,230	0.02	USD 145,000	TEGNA Inc, 4.750%, 15/03/26	141,121	0.03
USD 168,000	Summit Materials LLC / Summit Materials Finance Corp, 7.250%, 15/01/31	176,797	0.03	USD 196,000	TEGNA Inc, 4.625%, 15/03/28	183,078	0.04
USD 230,000	Summit Midstream Holdings LLC / Summit Midstream Finance Corp, 9.000%, 15/10/26	229,508	0.04	USD 370,000	TEGNA Inc, 5.000%, 15/09/29	338,998	0.06
USD 195,000	SunCoke Energy Inc, 4.875%, 30/06/29	175,493	0.03	USD 236,000	Teleflex Inc, 4.625%, 15/11/27	230,461	0.04
USD 200,000	Sunnova Energy Corp, 5.875%, 01/09/26	170,252	0.03	USD 82,000	Teleflex Inc, 4.250%, 01/06/28	77,764	0.01
USD 213,000	Sunnova Energy Corp, 11.750%, 01/10/28	193,181	0.04	USD 25,000	Tempo Acquisition LLC / Tempo Acquisition Finance Corp, 5.750%, 01/06/25	25,047	0.00
USD 167,000	Sunoco LP / Sunoco Finance Corp, 5.875%, 15/03/28	166,793	0.03	USD 169,000	Tempur Sealy International Inc, 4.000%, 15/04/29	152,603	0.03
USD 150,000	Sunoco LP / Sunoco Finance Corp, 7.000%, 15/09/28	154,724	0.03	USD 130,000	Tempur Sealy International Inc, 3.875%, 15/10/31	109,919	0.02
USD 175,000	Sunoco LP / Sunoco Finance Corp, 4.500%, 15/05/29	162,444	0.03	USD 198,000	Tenet Healthcare Corp, 4.875%, 01/01/26	195,812	0.04
USD 178,000	Sunoco LP / Sunoco Finance Corp, 4.500%, 30/04/30	164,812	0.03	USD 379,000	Tenet Healthcare Corp, 6.250%, 01/02/27	380,854	0.07
USD 68,000	Surgery Center Holdings Inc, 10.000%, 15/04/27	68,680	0.01	USD 490,000	Tenet Healthcare Corp, 5.125%, 01/11/27	478,984	0.09
USD 150,000	SWF Escrow Issuer Corp, 6.500%, 01/10/29	107,813	0.02	USD 200,000	Tenet Healthcare Corp, 4.625%, 15/06/28	190,771	0.04
USD 100,000	Synaptics Inc, 4.000%, 15/06/29	89,699	0.02	USD 630,000	Tenet Healthcare Corp, 6.125%, 01/10/28	628,217	0.12
USD 213,000	Synchrony Financial, 7.250%, 02/02/33	211,794	0.04	USD 300,000	Tenet Healthcare Corp, 4.250%, 01/06/29	279,508	0.05
USD 450,000	Talen Energy Supply LLC, 8.625%, 01/06/30	480,118	0.09	USD 514,000	Tenet Healthcare Corp, 4.375%, 15/01/30	476,421	0.09
USD 83,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 7.500%, 01/10/25	83,415	0.02	USD 613,000	Tenet Healthcare Corp, 6.125%, 15/06/30	619,665	0.12
USD 275,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 6.000%, 01/03/27	268,917	0.05	USD 350,000	Tenet Healthcare Corp, 6.750%, 15/05/31	357,717	0.07
				USD 50,000	Tenet Healthcare Corp, 6.875%, 15/11/31	51,343	0.01
				USD 550,000	Tenneco Inc, 8.000%, 17/11/28	469,562	0.09
				USD 149,000	Terex Corp, 5.000%, 15/05/29	140,432	0.03
				USD 200,000	Terraform Global Operating LP, 6.125%, perpetual	196,750	0.04
				USD 151,000	TerraForm Power Operating LLC, 5.000%, 31/01/28	146,505	0.03

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 351,000	TerraForm Power Operating LLC, 4.750%, 15/01/30	326,430	0.06	USD 73,000	TriNet Group Inc, 3.500%, 01/03/29	65,565	0.01
USD 50,000	Texas Capital Bancshares Inc, 4.000%, 06/05/31	43,389	0.01	USD 100,000	TriNet Group Inc, 7.125%, 15/08/31	103,016	0.02
USD 98,000	Thor Industries Inc, 4.000%, 15/10/29	87,410	0.02	USD 50,000	Trinity Industries Inc, 4.550%, 01/10/24	49,250	0.01
USD 170,000	Titan International Inc, 7.000%, 30/04/28	170,085	0.03	USD 105,000	Trinity Industries Inc, 7.750%, 15/07/28	108,474	0.02
USD 541,000	TK Elevator US Newco Inc, 5.250%, 15/07/27	531,629	0.10	USD 99,000	TripAdvisor Inc, 7.000%, 15/07/25	99,236	0.02
USD 70,000	TKC Holdings Inc, 6.875%, 15/05/28	64,750	0.01	USD 220,000	Triton Water Holdings Inc, 6.250%, 01/04/29	191,675	0.04
USD 226,000	TKC Holdings Inc, 10.500%, 15/05/29	204,530	0.04	USD 70,000	Triumph Group Inc, 7.750%, 15/08/25	69,824	0.01
USD 108,000	TMS International Corp, 6.250%, 15/04/29	89,100	0.02	USD 236,000	Triumph Group Inc, 9.000%, 15/03/28	250,903	0.05
USD 33,000	Toledo Hospital, 5.325%, 15/11/28	30,236	0.01	USD 294,000	Tronox Inc, 4.625%, 15/03/29	260,312	0.05
USD 100,000	Toledo Hospital, 4.982%, 15/11/45	67,000	0.01	USD 167,000	TTM Technologies Inc, 4.000%, 01/03/29	151,708	0.03
USD 200,000	Toledo Hospital, 6.015%, 15/11/48	156,044	0.03	USD 108,000	Tutor Perini Corp, 6.875%, 01/05/25	105,381	0.02
USD 182,049	Topaz Solar Farms LLC, 5.750%, 30/09/39	180,884	0.03	USD 68,000	Twilio Inc, 3.625%, 15/03/29	62,032	0.01
USD 55,000	TopBuild Corp, 3.625%, 15/03/29	49,836	0.01	USD 93,000	Twilio Inc, 3.875%, 15/03/31	82,831	0.02
USD 80,000	TopBuild Corp, 4.125%, 15/02/32	71,167	0.01	USD 214,000	Uber Technologies Inc, 7.500%, 15/09/27	221,625	0.04
USD 193,000	Townsquare Media Inc, 6.875%, 01/02/26	189,063	0.04	USD 83,000	Uber Technologies Inc, 6.250%, 15/01/28	83,208	0.02
USD 100,000	TPC Group Inc, 13.000%, 16/12/27	101,147	0.02	USD 500,000	Uber Technologies Inc, 4.500%, 15/08/29	476,901	0.09
USD 1,090,000	TransDigm Inc, 6.250%, 15/03/26	1,088,050	0.21	EUR 200,000	UGI International LLC, 2.500%, 01/12/29	187,263	0.04
USD 112,000	TransDigm Inc, 7.500%, 15/03/27	112,475	0.02	USD 175,000	Under Armour Inc, 3.250%, 15/06/26	165,201	0.03
USD 646,000	TransDigm Inc, 5.500%, 15/11/27	632,705	0.12	USD 175,000	Unisys Corp, 6.875%, 01/11/27	157,540	0.03
USD 513,000	TransDigm Inc, 6.750%, 15/08/28	524,806	0.10	USD 65,000	United Airlines Holdings Inc, 4.875%, 15/01/25	64,194	0.01
USD 294,000	TransDigm Inc, 4.625%, 15/01/29	276,029	0.05	USD 516,000	United Airlines Inc, 4.375%, 15/04/26	503,067	0.10
USD 380,000	TransDigm Inc, 4.875%, 01/05/29	355,267	0.07	USD 603,000	United Airlines Inc, 4.625%, 15/04/29	563,982	0.11
USD 264,000	TransDigm Inc, 6.875%, 15/12/30	271,920	0.05	USD 114,000	United Natural Foods Inc, 6.750%, 15/10/28	92,288	0.02
USD 90,000	TransDigm Inc, 7.125%, 01/12/31	94,275	0.02	USD 190,000	United Rentals North America Inc, 3.875%, 15/11/27	181,289	0.03
USD 135,000	TransMontaigne Partners LP / TLP Finance Corp, 6.125%, 15/02/26	121,837	0.02	USD 531,000	United Rentals North America Inc, 4.875%, 15/01/28	517,865	0.10
USD 120,000	Travel & Leisure Co, 6.600%, 01/10/25	120,109	0.02	USD 107,000	United Rentals North America Inc, 5.250%, 15/01/30	105,551	0.02
USD 126,000	Travel & Leisure Co, 6.625%, 31/07/26	127,260	0.02	USD 216,000	United Rentals North America Inc, 4.000%, 15/07/30	198,988	0.04
USD 153,000	Travel & Leisure Co, 6.000%, 01/04/27	152,511	0.03	USD 267,000	United Rentals North America Inc, 3.875%, 15/02/31	242,596	0.05
USD 200,000	Travel & Leisure Co, 4.500%, 01/12/29	179,117	0.03	USD 160,000	United Rentals North America Inc, 3.750%, 15/01/32	142,087	0.03
USD 50,000	Travel & Leisure Co, 4.625%, 01/03/30	44,715	0.01	USD 100,000	United States Cellular Corp, 6.700%, 15/12/33	101,902	0.02
USD 100,000	TreeHouse Foods Inc, 4.000%, 01/09/28	88,519	0.02	USD 82,000	United States Steel Corp, 6.875%, 01/03/29	83,887	0.02
USD 50,000	Tri Pointe Homes Inc, 5.250%, 01/06/27	49,125	0.01				
USD 150,000	Tri Pointe Homes Inc, 5.700%, 15/06/28	147,937	0.03				
USD 146,000	Trident TPI Holdings Inc, 12.750%, 31/12/28	156,220	0.03				
USD 100,000	TriMas Corp, 4.125%, 15/04/29	89,847	0.02				

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 60,000	United States Steel Corp, 6.650%, 01/06/37	62,848	0.01	USD 560,000	Venture Global LNG Inc, 8.375%, 01/06/31	560,131	0.11
USD 182,000	United Wholesale Mortgage LLC, 5.500%, 15/11/25	180,952	0.03	USD 538,000	Venture Global LNG Inc, 9.875%, 01/02/32	560,466	0.11
USD 245,000	United Wholesale Mortgage LLC, 5.750%, 15/06/27	240,127	0.05	USD 250,000	Verde Purchaser LLC, 10.500%, 30/11/30	251,912	0.05
USD 147,000	United Wholesale Mortgage LLC, 5.500%, 15/04/29	139,166	0.03	USD 280,000	Vericast Corp, 11.000%, 15/09/26	296,800	0.06
USD 200,000	Unifi Group LP / Unifi Fiber Holdings Inc / CSL Capital LLC, 6.000%, 15/01/30	139,782	0.03	USD 450,000	Veritas US Inc / Veritas Bermuda Ltd, 7.500%, 01/09/25	371,507	0.07
USD 694,000	Unifi Group LP / Unifi Group Finance Inc / CSL Capital LLC, 10.500%, 15/02/28	703,510	0.13	USD 310,000	Verscend Escrow Corp, 9.750%, 15/08/26	312,094	0.06
USD 240,000	Unifi Group LP / Unifi Group Finance Inc / CSL Capital LLC, 6.500%, 15/02/29	173,102	0.03	USD 226,000	Vertiv Group Corp, 4.125%, 15/11/28	212,065	0.04
USD 59,000	Univision Communications Inc, 5.125%, 15/02/25	58,782	0.01	USD 117,000	Viasat Inc, 5.625%, 15/09/25	114,081	0.02
USD 379,000	Univision Communications Inc, 6.625%, 01/06/27	377,930	0.07	USD 349,000	Viasat Inc, 5.625%, 15/04/27	337,657	0.06
USD 175,250	Univision Communications Inc, 8.000%, 15/08/28	180,825	0.03	USD 65,000	Viasat Inc, 6.500%, 15/07/28	53,381	0.01
USD 392,000	Univision Communications Inc, 4.500%, 01/05/29	350,761	0.07	USD 250,000	Viasat Inc, 7.500%, 30/05/31	196,250	0.04
USD 189,000	Univision Communications Inc, 7.375%, 30/06/30	188,471	0.04	USD 75,000	Viavi Solutions Inc, 3.750%, 01/10/29	65,658	0.01
USD 125,000	Upbound Group Inc, 6.375%, 15/02/29	117,314	0.02	USD 220,000	Vibrantz Technologies Inc, 9.000%, 15/02/30	172,665	0.03
USD 174,000	Urban One Inc, 7.375%, 01/02/28	147,897	0.03	USD 193,000	Victoria's Secret & Co, 4.625%, 15/07/29	161,189	0.03
USD 238,000	US Acute Care Solutions LLC, 6.375%, 01/03/26	198,863	0.04	USD 70,000	Viper Energy Inc, 5.375%, 01/11/27	68,694	0.01
USD 50,000	US Foods Inc, 6.875%, 15/09/28	51,468	0.01	USD 100,000	Viper Energy Inc, 7.375%, 01/11/31	103,500	0.02
USD 276,000	US Foods Inc, 4.750%, 15/02/29	262,181	0.05	USD 195,000	Virtusa Corp, 7.125%, 15/12/28	166,969	0.03
USD 100,000	US Foods Inc, 4.625%, 01/06/30	93,232	0.02	USD 125,000	Vista Outdoor Inc, 4.500%, 15/03/29	122,031	0.02
USD 200,000	US Foods Inc, 7.250%, 15/01/32	208,542	0.04	USD 228,000	Vital Energy Inc, 10.125%, 15/01/28	234,285	0.04
USD 151,000	USA Compression Partners LP / USA Compression Finance Corp, 6.875%, 01/04/26	150,359	0.03	USD 150,000	Vital Energy Inc, 7.750%, 31/07/29	143,403	0.03
USD 353,000	USA Compression Partners LP / USA Compression Finance Corp, 6.875%, 01/09/27	348,878	0.07	USD 135,000	Vital Energy Inc, 9.750%, 15/10/30	140,096	0.03
USD 98,000	USI Inc, 7.500%, 15/01/32	100,083	0.02	USD 50,000	Vm Consolidated Inc, 5.500%, perpetual	47,307	0.01
USD 87,000	Vail Resorts Inc, 6.250%, 15/05/25	86,565	0.02	USD 17,000	Vornado Realty LP, 3.500%, 15/01/25	16,460	0.00
USD 195,000	Valvoline Inc, 3.625%, 15/06/31	166,415	0.03	USD 100,000	Vornado Realty LP, 2.150%, 01/06/26	90,164	0.02
USD 275,000	Venture Global Calcasieu Pass LLC, 3.875%, 15/08/29	249,701	0.05	USD 60,000	Vornado Realty LP, 3.400%, 01/06/31	46,479	0.01
USD 349,000	Venture Global Calcasieu Pass LLC, 6.250%, 15/01/30	347,088	0.07	USD 213,000	VT Topco Inc, 8.500%, 15/08/30	221,599	0.04
USD 247,000	Venture Global Calcasieu Pass LLC, 4.125%, 15/08/31	217,584	0.04	USD 100,000	W&T Offshore Inc, 11.750%, 01/02/26	103,072	0.02
USD 300,000	Venture Global Calcasieu Pass LLC, 3.875%, 01/11/33	254,504	0.05	USD 166,000	Wabash National Corp, 4.500%, 15/10/28	149,785	0.03
USD 634,000	Venture Global LNG Inc, 8.125%, 01/06/28	640,247	0.12	GBP 100,000	Walgreens Boots Alliance Inc, 3.600%, 20/11/25	121,469	0.02
USD 900,000	Venture Global LNG Inc, 9.500%, 01/02/29	952,121	0.18	USD 291,000	Walgreens Boots Alliance Inc, 3.450%, 01/06/26	276,710	0.05
				EUR 100,000	Walgreens Boots Alliance Inc, 2.125%, 20/11/26	102,565	0.02
				USD 99,000	Walgreens Boots Alliance Inc, 3.200%, 15/04/30	87,342	0.02
				USD 136,000	Walgreens Boots Alliance Inc, 4.800%, 18/11/44	113,099	0.02

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 96.48% <i>(continued)</i>				Corporate Bonds - 96.48% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 8,000	Walgreens Boots Alliance Inc, 4.650%, 01/06/46	6,274	0.00	USD 45,000	World Acceptance Corp, 7.000%, 01/11/26	40,838	0.01
USD 158,000	Walgreens Boots Alliance Inc, 4.100%, 15/04/50	114,832	0.02	USD 150,000	WR Grace Holdings LLC, 4.875%, 15/06/27	144,326	0.03
USD 26,000	Warrior Met Coal Inc, 7.875%, 01/12/28	25,800	0.01	USD 316,000	WR Grace Holdings LLC, 5.625%, 15/08/29	279,186	0.05
USD 236,000	WASH Multifamily Acquisition Inc, 5.750%, 15/04/26	228,263	0.04	USD 50,000	WR Grace Holdings LLC, 7.375%, 01/03/31	50,015	0.01
USD 175,000	Waste Pro USA Inc, 5.500%, 15/02/26	168,437	0.03	USD 163,000	WW International Inc, 4.500%, 15/04/29	108,103	0.02
USD 80,000	Watco Cos LLC / Watco Finance Corp, 6.500%, 15/06/27	80,000	0.02	USD 91,000	Wyndham Hotels & Resorts Inc, 4.375%, 15/08/28	85,115	0.02
USD 120,000	Weekley Homes LLC / Weekley Finance Corp, 4.875%, 15/09/28	111,618	0.02	USD 233,000	Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp, 5.500%, 01/03/25	231,786	0.04
USD 205,000	Werner FinCo LP / Werner FinCo Inc, 8.750%, 15/07/25	180,400	0.03	USD 312,000	Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp, 5.250%, 15/05/27	303,546	0.06
USD 100,000	Werner FinCo LP / Werner FinCo Inc, 11.500%, 15/06/28	103,873	0.02	USD 205,000	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp, 5.125%, 01/10/29	193,505	0.04
USD 235,000	WESCO Distribution Inc, 7.125%, 15/06/25	236,746	0.05	USD 125,000	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp, 7.125%, 15/02/31	130,067	0.02
USD 216,000	WESCO Distribution Inc, 7.250%, 15/06/28	221,963	0.04	USD 50,000	Xerox Corp, 4.800%, 01/03/35	38,573	0.01
USD 100,000	West Technology Group LLC, 8.500%, 10/04/27	86,000	0.02	USD 95,000	Xerox Corp, 6.750%, 15/12/39	82,831	0.02
USD 300,000	Western Alliance Bancorp, 3.000%, 15/06/31	261,000	0.05	USD 232,000	Xerox Holdings Corp, 5.000%, 15/08/25	227,239	0.04
USD 570,000	Western Digital Corp, 4.750%, 15/02/26	559,408	0.11	USD 161,000	Xerox Holdings Corp, 5.500%, 15/08/28	145,330	0.03
USD 104,000	White Cap Buyer LLC, 6.875%, 15/10/28	100,673	0.02	USD 100,000	Xhr Lp, 4.875%, 01/06/29	92,049	0.02
USD 125,000	White Cap Parent LLC, 8.250%, 15/03/26	124,419	0.02	USD 86,000	XHR LP, 6.375%, 15/08/25	85,782	0.02
USD 93,000	William Carter Co, 5.625%, 15/03/27	91,836	0.02	USD 70,000	XPO CNW Inc, 6.700%, 01/05/34	71,588	0.01
USD 82,000	Williams Scotsman Inc, 6.125%, 15/06/25	82,162	0.02	USD 125,000	XPO Inc, 7.125%, 01/06/31	129,620	0.02
USD 79,000	Williams Scotsman Inc, 4.625%, 15/08/28	74,526	0.01	USD 109,000	XPO Inc, 7.125%, 01/02/32	112,450	0.02
USD 150,000	Williams Scotsman Inc, 7.375%, 01/10/31	157,375	0.03	USD 332,000	Yum! Brands Inc, 4.750%, 15/01/30	321,814	0.06
USD 233,000	Windsor Holdings III LLC, 8.500%, 15/06/30	243,492	0.05	USD 186,000	Yum! Brands Inc, 3.625%, 15/03/31	167,743	0.03
USD 396,000	Windstream Escrow LLC / Windstream Escrow Finance Corp, 7.750%, 15/08/28	346,890	0.07	USD 232,000	Yum! Brands Inc, 4.625%, 31/01/32	217,020	0.04
USD 150,000	Winnebago Industries Inc, 6.250%, 15/07/28	147,375	0.03	USD 230,000	Yum! Brands Inc, 5.375%, 01/04/32	226,031	0.04
USD 80,000	WMG Acquisition Corp, 3.750%, 01/12/29	72,798	0.01	USD 50,000	Yum! Brands Inc, 6.875%, 15/11/37	54,863	0.01
USD 100,000	WMG Acquisition Corp, 3.875%, 15/07/30	90,462	0.02	USD 80,000	Yum! Brands Inc, 5.350%, 01/11/43	77,800	0.01
USD 144,000	WMG Acquisition Corp, 3.000%, 15/02/31	123,683	0.02	USD 412,000	Zayo Group Holdings Inc, 4.000%, 01/03/27	330,361	0.06
EUR 125,000	WMG Acquisition Corp, 2.250%, 15/08/31	120,821	0.02	USD 244,000	Zayo Group Holdings Inc, 6.125%, 01/03/28	179,208	0.03
USD 143,000	Wolverine World Wide Inc, 4.000%, 15/08/29	112,255	0.02	USD 410,000	ZF North America Capital Inc, 4.750%, 29/04/25	405,329	0.08
				USD 150,000	ZF North America Capital Inc, 6.875%, 14/04/28	155,754	0.03
				USD 150,000	ZF North America Capital Inc, 7.125%, 14/04/30	159,902	0.03

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 96.48% (continued)				Government Bonds - 0.10% (continued)			
United States (continued)				Uzbekistan			
USD 142,000	Ziff Davis Inc, 4.625%, 15/10/30	130,272	0.02	USD 200,000	Uzbekneftegaz Jsc, 4.750%, perpetual	166,101	0.03
USD 200,000	ZIPRECRUITER INC, 5.000%, perpetual	174,982	0.03				
USD 96,000	ZoomInfo Technologies LLC/ZoomInfo Finance Corp, 3.875%, 01/02/29	87,105	0.02				
Total United States		264,408,450	50.48	Total Uzbekistan		166,101	0.03
Uzbekistan				Total Government Bonds		531,198	0.10
USD 150,000	UzAuto Motors AJ, 4.850%, perpetual	132,646	0.03	Common and Preferred Stocks - 0.00%			
Total Uzbekistan		132,646	0.03	Luxembourg			
Total Corporate Bonds		505,333,671	96.48	EUR 100	Ideal Standard International SA*	0	0.00
Government Bonds - 0.10%				Total Luxembourg		0	0.00
Pakistan				United Kingdom			
USD 200,000	Pakistan Water & Power Development Authority, 7.500%, 04/06/31	103,787	0.02	USD 148,555	Venator Materials PLC	1,550	0.00
Total Pakistan		103,787	0.02	Total United Kingdom		1,550	0.00
Turkey				Total Common and Preferred Stocks		1,550	0.00
USD 250,000	Turkiye Ihracat Kredi Bankasi AS, 9.375%, 31/01/26	261,310	0.05	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
Total Turkey		261,310	0.05	TOTAL INVESTMENTS		505,866,419	96.58

Derivatives

Forward Foreign Exchange Contracts Hedge – 1.09%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CAD / Sold EUR, due 03/01/24	Bank of Montreal	717,000	490,615	1,809	0.00
Bought CAD / Sold GBP, due 03/01/24	Deutsche Bank AG	100,000	58,500	1,263	0.00
Bought CAD / Sold GBP, due 03/01/24	HSBC Bank PLC	1,280,000	760,908	736	0.00
Bought CAD / Sold NOK, due 03/01/24	BNP Paribas SA	421,000	3,237,685	478	0.00
Bought CAD / Sold USD, due 03/01/24	Citibank NA	7,000	5,170	139	0.00
Bought CAD / Sold USD, due 03/01/24	Westpac Banking Corporation	62,000	46,990	31	0.00
Bought CHF / Sold CAD, due 03/01/24	UBS AG	529,809	823,000	5,331	0.00
Bought CHF / Sold CAD, due 02/02/24	BNP Paribas SA	470,326	730,000	6,635	0.00
Bought CHF / Sold EUR, due 03/01/24	BNP Paribas SA	14,217,318	14,804,000	538,957	0.10
Bought CHF / Sold EUR, due 03/01/24	Merrill Lynch International	339,567	360,000	5,780	0.00
Bought CHF / Sold EUR, due 02/02/24	BNP Paribas SA	14,282,042	15,164,000	249,724	0.05
Bought CHF / Sold GBP, due 03/01/24	Citibank NA	58,262	53,000	1,659	0.00
Bought CHF / Sold GBP, due 03/01/24	UBS AG	1,714,117	1,546,000	65,774	0.01
Bought CHF / Sold GBP, due 02/02/24	HSBC Bank PLC	1,732,917	1,599,000	26,420	0.01
Bought CHF / Sold USD, due 03/01/24	Barclays Bank PLC	17,111,322	19,570,334	760,352	0.15
Bought CHF / Sold USD, due 03/01/24	BNP Paribas SA	966,196	1,115,000	32,979	0.01
Bought CHF / Sold USD, due 03/01/24	Citibank NA	2,159,361	2,480,000	85,628	0.02
Bought CHF / Sold USD, due 03/01/24	Goldman Sachs International	17,102,005	19,570,333	749,283	0.14
Bought CHF / Sold USD, due 03/01/24	Merrill Lynch International	17,104,471	19,570,333	752,213	0.14
Bought CHF / Sold USD, due 02/02/24	Barclays Bank PLC	17,477,525	20,573,000	255,391	0.05

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – 1.09% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold USD, due 02/02/24	Goldman Sachs International	17,475,679	20,573,000	253,192	0.05
Bought CHF / Sold USD, due 02/02/24	Royal Bank of Canada	17,486,392	20,573,000	265,958	0.05
Bought EUR / Sold GBP, due 03/01/24	Barclays Bank PLC	112,007	97,000	74	0.00
Bought EUR / Sold GBP, due 03/01/24	JPMorgan Chase Bank NA London	33,798	29,000	365	0.00
Bought EUR / Sold GBP, due 03/01/24	Royal Bank of Canada	1,246,532	1,080,000	198	0.00
Bought EUR / Sold USD, due 03/01/24	Bank of Montreal	1,749,143	1,895,000	37,190	0.00
Bought EUR / Sold USD, due 03/01/24	Barclays Bank PLC	3,862,673	4,209,172	57,730	0.01
Bought EUR / Sold USD, due 03/01/24	BNP Paribas SA	5,017,597	5,472,167	70,523	0.01
Bought EUR / Sold USD, due 03/01/24	Citibank NA	2,003,780	2,165,000	48,476	0.01
Bought EUR / Sold USD, due 03/01/24	Goldman Sachs International	9,739,596	10,706,263	52,584	0.02
Bought EUR / Sold USD, due 03/01/24	HSBC Bank PLC	538,492	592,000	2,845	0.00
Bought EUR / Sold USD, due 03/01/24	Merrill Lynch International	9,423,919	10,357,999	52,134	0.02
Bought EUR / Sold USD, due 03/01/24	Standard Chartered Bank	13,678	15,000	109	0.00
Bought EUR / Sold USD, due 03/01/24	UBS AG	9,424,540	10,358,003	52,817	0.02
Bought EUR / Sold USD, due 03/01/24	Westpac Banking Corporation	11,509,565	12,612,572	101,471	0.02
Bought GBP / Sold EUR, due 03/01/24	Goldman Sachs International	1,459,000	1,678,477	5,802	0.00
Bought GBP / Sold EUR, due 02/02/24	BNP Paribas SA	23,117,276	26,593,000	64,362	0.01
Bought GBP / Sold NOK, due 03/01/24	BNP Paribas SA	850,000	10,999,770	467	0.00
Bought GBP / Sold USD, due 03/01/24	Barclays Bank PLC	26,324,383	33,414,877	143,438	0.03
Bought GBP / Sold USD, due 03/01/24	BNP Paribas SA	3,340,288	4,230,000	28,198	0.01
Bought GBP / Sold USD, due 03/01/24	Goldman Sachs International	66,000	83,970	166	0.00
Bought GBP / Sold USD, due 03/01/24	JPMorgan Chase Bank NA London	3,921,296	4,950,000	48,867	0.01
Bought GBP / Sold USD, due 03/01/24	Morgan Stanley And Co International	26,195,186	33,249,000	144,614	0.03
Bought GBP / Sold USD, due 03/01/24	Royal Bank of Canada	26,195,886	33,249,000	145,506	0.03
Bought GBP / Sold USD, due 02/02/24	Barclays Bank PLC	28,587,250	36,336,333	112,658	0.02
Bought GBP / Sold USD, due 02/02/24	Goldman Sachs International	28,555,255	36,336,333	71,863	0.01
Bought GBP / Sold USD, due 02/02/24	Royal Bank of Canada	28,577,309	36,336,334	99,981	0.02
Bought NOK / Sold CAD, due 03/01/24	UBS AG	4,085,677	521,000	7,182	0.00
Bought NOK / Sold EUR, due 03/01/24	BNP Paribas SA	4,200,397	357,000	19,240	0.00
Bought NOK / Sold EUR, due 03/01/24	Goldman Sachs International	4,308,824	367,000	18,870	0.00
Bought NOK / Sold EUR, due 03/01/24	UBS AG	110,191,249	9,415,000	449,906	0.09
Bought NOK / Sold EUR, due 02/02/24	BNP Paribas SA	90,515,321	8,055,000	11,050	0.00
Bought NOK / Sold GBP, due 03/01/24	BNP Paribas SA	504,551	37,000	2,514	0.00
Bought NOK / Sold GBP, due 03/01/24	Deutsche Bank AG	314,710	23,000	1,668	0.00
Bought NOK / Sold GBP, due 03/01/24	UBS AG	13,631,104	1,009,000	55,939	0.01
Bought NOK / Sold USD, due 03/01/24	Bank of Montreal	18,485,842	1,706,000	114,243	0.02
Bought NOK / Sold USD, due 03/01/24	BNP Paribas SA	15,625,105	1,451,000	87,555	0.02
Bought NOK / Sold USD, due 03/01/24	Citibank NA	135,876,756	12,791,668	587,691	0.11
Bought NOK / Sold USD, due 03/01/24	Morgan Stanley And Co International	135,843,041	12,791,666	584,373	0.11
Bought NOK / Sold USD, due 03/01/24	Royal Bank of Canada	135,940,348	12,791,666	593,955	0.11

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.09% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought NOK / Sold USD, due 03/01/24	Westpac Banking Corporation	713,350	65,000	5,241	0.00
Bought USD / Sold EUR, due 03/01/24	Barclays Bank PLC	14,398,490	13,029,748	5,179	0.00
Bought USD / Sold EUR, due 03/01/24	BNP Paribas SA	14,381,253	13,010,424	9,287	0.00
Bought USD / Sold EUR, due 03/01/24	Goldman Sachs International	14,547,325	13,159,702	10,459	0.00
Bought USD / Sold EUR, due 03/01/24	Royal Bank of Canada	14,205,249	12,849,615	10,920	0.00
Bought USD / Sold EUR, due 02/02/24	Barclays Bank PLC	351,931	318,000	242	0.00
Bought USD / Sold EUR, due 02/02/24	BNP Paribas SA	348,661	315,000	289	0.00
Bought USD / Sold EUR, due 02/02/24	Goldman Sachs International	348,685	315,000	312	0.00
Bought USD / Sold EUR, due 02/02/24	Royal Bank of Canada	348,653	315,000	281	0.00
Bought USD / Sold NOK, due 03/01/24	Citibank NA	11,019,666	111,826,039	8,506	0.00
Bought USD / Sold NOK, due 03/01/24	JPMorgan Chase Bank NA London	11,019,666	111,827,012	8,410	0.00
Bought USD / Sold NOK, due 03/01/24	Royal Bank of Canada	11,019,668	111,844,583	6,682	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				8,002,164	1.53

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought CAD / Sold CHF, due 03/01/24	BNP Paribas SA	730,000	471,597	(6,698)	(0.00)
Bought CAD / Sold CHF, due 03/01/24	JPMorgan Chase Bank NA London	93,000	59,807	(528)	(0.00)
Bought CAD / Sold NOK, due 03/01/24	Barclays Bank PLC	100,000	799,550	(2,890)	(0.00)
Bought EUR / Sold CAD, due 03/01/24	Barclays Bank PLC	30,046	44,000	(179)	(0.00)
Bought EUR / Sold CAD, due 03/01/24	BNP Paribas SA	68,888	101,000	(500)	(0.00)
Bought EUR / Sold CAD, due 03/01/24	JPMorgan Chase Bank NA London	165,483	247,000	(4,522)	(0.00)
Bought EUR / Sold CAD, due 03/01/24	Morgan Stanley And Co International	217,868	325,000	(5,809)	(0.00)
Bought EUR / Sold CAD, due 02/02/24	Bank of Montreal	455,462	666,000	(1,591)	(0.00)
Bought EUR / Sold CHF, due 03/01/24	BNP Paribas SA	15,164,000	14,309,412	(250,703)	(0.05)
Bought EUR / Sold GBP, due 03/01/24	BNP Paribas SA	26,886,358	23,346,316	(61,856)	(0.01)
Bought EUR / Sold GBP, due 02/02/24	Goldman Sachs International	1,676,761	1,459,000	(5,834)	(0.00)
Bought EUR / Sold NOK, due 03/01/24	BNP Paribas SA	8,055,000	90,477,675	(11,097)	(0.00)
Bought EUR / Sold NOK, due 03/01/24	UBS AG	2,084,000	24,460,039	(106,413)	(0.02)
Bought EUR / Sold USD, due 03/01/24	Royal Bank of Canada	315,000	348,232	(268)	(0.00)
Bought EUR / Sold USD, due 02/02/24	Barclays Bank PLC	12,893,786	14,269,249	(9,445)	(0.00)
Bought EUR / Sold USD, due 02/02/24	BNP Paribas SA	12,833,818	14,205,253	(11,770)	(0.00)
Bought EUR / Sold USD, due 02/02/24	Goldman Sachs International	12,832,956	14,205,249	(12,719)	(0.00)
Bought EUR / Sold USD, due 02/02/24	Royal Bank of Canada	12,834,116	14,205,249	(11,437)	(0.00)
Bought GBP / Sold CAD, due 03/01/24	UBS AG	801,929	1,380,000	(24,282)	(0.01)
Bought GBP / Sold CAD, due 02/02/24	HSBC Bank PLC	761,094	1,280,000	(758)	(0.00)
Bought GBP / Sold CHF, due 03/01/24	HSBC Bank PLC	1,599,000	1,738,098	(26,704)	(0.01)
Bought GBP / Sold EUR, due 03/01/24	BNP Paribas SA	883,502	1,024,000	(4,874)	(0.00)
Bought GBP / Sold EUR, due 03/01/24	Merrill Lynch International	814,603	949,000	(9,858)	(0.00)
Bought GBP / Sold EUR, due 03/01/24	UBS AG	21,324,810	24,620,000	(11,626)	(0.00)
Bought GBP / Sold NOK, due 03/01/24	Barclays Bank PLC	219,000	2,994,556	(15,683)	(0.01)

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 1.09% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought NOK / Sold CAD, due 02/02/24	BNP Paribas SA	3,236,547	421,000	(489)	(0.00)
Bought NOK / Sold GBP, due 02/02/24	BNP Paribas SA	10,992,955	850,000	(506)	(0.00)
Bought NOK / Sold USD, due 02/02/24	Citibank NA	111,738,113	11,019,666	(8,933)	(0.00)
	JPMorgan Chase Bank NA				
Bought NOK / Sold USD, due 02/02/24	London	111,737,840	11,019,666	(8,960)	(0.00)
Bought NOK / Sold USD, due 02/02/24	Royal Bank of Canada	111,756,547	11,019,668	(7,118)	(0.00)
Bought USD / Sold CAD, due 03/01/24	Deutsche Bank AG	50,878	69,000	(1,451)	(0.00)
	Westpac Banking Corporation				
Bought USD / Sold CAD, due 02/02/24		47,008	62,000	(32)	(0.00)
Bought USD / Sold CHF, due 03/01/24	Barclays Bank PLC	20,851,000	17,773,772	(266,771)	(0.05)
Bought USD / Sold CHF, due 03/01/24	BNP Paribas SA	64,000	55,042	(1,397)	(0.00)
	Goldman Sachs International				
Bought USD / Sold CHF, due 03/01/24		20,573,000	17,530,253	(255,436)	(0.05)
Bought USD / Sold CHF, due 03/01/24	Royal Bank of Canada	20,573,000	17,541,033	(268,245)	(0.05)
	Westpac Banking Corporation				
Bought USD / Sold CHF, due 03/01/24		245,000	212,964	(8,031)	(0.00)
Bought USD / Sold CHF, due 02/02/24	Barclays Bank PLC	57,000	48,032	(241)	(0.00)
Bought USD / Sold EUR, due 03/01/24	Merrill Lynch International	385,434	351,250	(2,575)	(0.00)
Bought USD / Sold EUR, due 03/01/24	UBS AG	342,078	311,250	(1,744)	(0.00)
	Westpac Banking Corporation				
Bought USD / Sold EUR, due 03/01/24		463,137	422,334	(3,396)	(0.00)
	Westpac Banking Corporation				
Bought USD / Sold EUR, due 02/02/24		27,000	24,478	(71)	(0.00)
Bought USD / Sold GBP, due 03/01/24	Barclays Bank PLC	36,336,333	28,591,902	(112,613)	(0.02)
	Goldman Sachs International				
Bought USD / Sold GBP, due 03/01/24		36,336,333	28,560,013	(71,961)	(0.02)
Bought USD / Sold GBP, due 03/01/24	Merrill Lynch International	83,790	66,000	(347)	(0.00)
Bought USD / Sold GBP, due 03/01/24	Royal Bank of Canada	36,420,136	28,648,029	(100,361)	(0.02)
Bought USD / Sold GBP, due 02/02/24	Barclays Bank PLC	83,891	66,000	(260)	(0.00)
	Goldman Sachs International				
Bought USD / Sold GBP, due 02/02/24		83,985	66,000	(166)	(0.00)
Bought USD / Sold NOK, due 03/01/24	Barclays Bank PLC	2,846,000	30,939,273	(200,493)	(0.04)
Bought USD / Sold NOK, due 03/01/24	BNP Paribas SA	2,846,000	30,939,310	(200,497)	(0.04)
Bought USD / Sold NOK, due 03/01/24	Deutsche Bank AG	2,846,000	30,938,910	(200,458)	(0.04)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(2,320,596)	(0.44)
Total Forward Foreign Exchange Contracts Hedge				5,681,568	1.09
Other Net Assets/(Liabilities)				12,223,645	2.33
TOTAL NET ASSETS				523,771,632	100.00

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

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 97.64%				Government Bonds - 97.64% <i>(continued)</i>			
Brazil				China			
BRL 19,000,000	Brazil Letras do Tesouro Nacional, zero coupon, 01/07/24	3,721,938	1.02	CNY 300,000	China Development Bank, 3.300%, 01/02/24	42,350	0.01
BRL 41,200,000	Brazil Letras do Tesouro Nacional, zero coupon, 01/07/25	7,173,539	1.96	CNY 1,100,000	China Development Bank, 3.340%, 14/07/25	157,519	0.04
BRL 29,500,000	Brazil Letras do Tesouro Nacional, zero coupon, 01/07/26	4,818,892	1.32	CNY 1,100,000	China Development Bank, 3.390%, 10/07/27	159,818	0.04
BRL 13,500,000	Brazil Letras do Tesouro Nacional, zero coupon, 01/07/27	1,999,251	0.55	CNY 1,700,000	China Development Bank, 3.450%, 20/09/29	250,511	0.07
BRL 17,500,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/25	3,605,529	0.99	CNY 1,700,000	China Development Bank, 3.700%, 20/10/30	254,935	0.07
BRL 16,350,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/27	3,382,479	0.92	CNY 3,500,000	China Government Bond, 2.940%, 17/10/24	496,852	0.14
BRL 27,500,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/29	5,647,433	1.54	CNY 6,000,000	China Government Bond, 2.260%, 24/02/25	846,901	0.23
BRL 18,650,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/31	3,787,581	1.03	CNY 3,400,000	China Government Bond, 1.990%, 09/04/25	478,154	0.13
BRL 400,000	Brazilian Government International Bond, 8.500%, 05/01/24	82,337	0.02	CNY 900,000	China Government Bond, 2.240%, 25/05/25	127,007	0.03
Total Brazil		34,218,979	9.35	CNY 2,000,000	China Government Bond, 2.180%, 25/08/25	281,911	0.08
Chile				CNY 5,000,000	China Government Bond, 3.020%, 22/10/25	715,678	0.20
CLP 1,825,000,000	Bonos de la Tesoreria de la Republica en pesos, 2.500%, 01/03/25	2,004,310	0.55	CNY 2,000,000	China Government Bond, 2.280%, 25/11/25	282,356	0.08
CLP 765,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.500%, 01/03/26	860,326	0.23	CNY 2,100,000	China Government Bond, 3.220%, 06/12/25	302,154	0.08
CLP 275,000,000	Bonos de la Tesoreria de la Republica en pesos, 2.300%, 01/10/28	275,285	0.08	CNY 4,000,000	China Government Bond, 2.460%, 15/02/26	566,526	0.16
CLP 320,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/10/28	361,313	0.10	CNY 1,700,000	China Government Bond, 3.030%, 11/03/26	244,042	0.07
CLP 1,445,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.700%, 01/09/30	1,594,701	0.44	CNY 3,000,000	China Government Bond, 2.300%, 15/05/26	423,365	0.12
CLP 400,000,000	Bonos de la Tesoreria de la Republica en pesos, 6.000%, 01/04/33	479,388	0.13	CNY 4,900,000	China Government Bond, 3.250%, 06/06/26	708,191	0.19
CLP 655,000,000	Bonos de la Tesoreria de la Republica en pesos, 7.000%, 01/05/34	845,045	0.23	CNY 6,800,000	China Government Bond, 2.690%, 12/08/26	968,581	0.26
CLP 1,435,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/03/35	1,614,928	0.44	CNY 800,000	China Government Bond, 3.120%, 05/12/26	115,617	0.03
CLP 600,000,000	Bonos de la Tesoreria de la Republica en pesos, 6.000%, 01/01/43	747,306	0.20	CNY 800,000	China Government Bond, 2.370%, 20/01/27	112,926	0.03
CLP 120,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.100%, 15/07/50	134,182	0.04	CNY 500,000	China Government Bond, 2.480%, 15/04/27	70,744	0.02
Total Chile		8,916,784	2.44	CNY 6,000,000	China Government Bond, 2.850%, 04/06/27	859,681	0.24
				CNY 900,000	China Government Bond, 2.710%, 19/06/27	128,385	0.04
				CNY 500,000	China Government Bond, 2.440%, 15/10/27	70,736	0.02
				CNY 3,400,000	China Government Bond, 3.280%, 03/12/27	497,598	0.14
				CNY 1,000,000	China Government Bond, 2.640%, 15/01/28	142,381	0.04
				CNY 3,200,000	China Government Bond, 2.620%, 15/04/28	455,719	0.12
				CNY 2,800,000	China Government Bond, 3.010%, 13/05/28	405,079	0.11
				CNY 7,000,000	China Government Bond, 2.400%, 15/07/28	987,927	0.27

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 97.64% <i>(continued)</i>				Government Bonds - 97.64% <i>(continued)</i>			
China <i>(continued)</i>				Colombia			
CNY 1,100,000	China Government Bond, 2.910%, 14/10/28	158,671	0.04	COP 159,000,000	Colombia Government International Bond, 9.850%, 28/06/27	39,555	0.01
CNY 2,300,000	China Government Bond, 3.250%, 22/11/28	337,459	0.09	COP 3,313,600,000	Colombian TES, 6.250%, 26/11/25	811,576	0.22
CNY 4,600,000	China Government Bond, 2.800%, 24/03/29	659,619	0.18	COP 9,008,500,000	Colombian TES, 7.500%, 26/08/26	2,226,546	0.61
CNY 2,500,000	China Government Bond, 3.290%, 23/05/29	368,314	0.10	COP 2,900,000,000	Colombian TES, 5.750%, 03/11/27	663,369	0.18
CNY 1,100,000	China Government Bond, 2.750%, 15/06/29	157,295	0.04	COP 6,402,000,000	Colombian TES, 6.000%, 28/04/28	1,459,930	0.40
CNY 3,600,000	China Government Bond, 2.620%, 25/09/29	511,287	0.14	COP 1,807,100,000	Colombian TES, 7.750%, 18/09/30	425,410	0.12
CNY 1,900,000	China Government Bond, 3.130%, 21/11/29	277,655	0.08	COP 9,219,000,000	Colombian TES, 7.000%, 26/03/31	2,056,879	0.56
CNY 2,000,000	China Government Bond, 2.800%, 25/03/30	286,013	0.08	COP 6,837,500,000	Colombian TES, 7.000%, 30/06/32	1,479,893	0.41
CNY 8,100,000	China Government Bond, 2.680%, 21/05/30	1,151,664	0.31	COP 6,205,000,000	Colombian TES, 13.250%, 09/02/33	1,907,925	0.52
CNY 6,500,000	China Government Bond, 2.620%, 25/06/30	921,352	0.25	COP 4,397,200,000	Colombian TES, 7.250%, 18/10/34	935,024	0.26
CNY 5,000,000	China Government Bond, 2.600%, 15/09/30	708,026	0.19	COP 2,553,800,000	Colombian TES, 6.250%, 09/07/36	482,295	0.13
CNY 2,500,000	China Government Bond, 3.270%, 19/11/30	370,149	0.10	COP 8,297,000,000	Colombian TES, 9.250%, 28/05/42	1,952,044	0.53
CNY 6,600,000	China Government Bond, 3.020%, 27/05/31	960,078	0.26	COP 4,163,700,000	Colombian TES, 7.250%, 26/10/50	783,375	0.21
CNY 2,700,000	China Government Bond, 2.890%, 18/11/31	389,553	0.11				
CNY 900,000	China Government Bond, 2.750%, 17/02/32	128,435	0.04				
CNY 3,600,000	China Government Bond, 2.690%, 15/08/32	511,393	0.14	CZK 1,700,000	Czech Republic Government Bond, 5.700%, 25/05/24	76,428	0.02
CNY 800,000	China Government Bond, 2.600%, 01/09/32	112,842	0.03	CZK 21,000,000	Czech Republic Government Bond, 0.010%, 12/12/24	897,801	0.24
CNY 3,000,000	China Government Bond, 2.800%, 15/11/32	430,159	0.12	CZK 45,650,000	Czech Republic Government Bond, 1.250%, 14/02/25	1,967,111	0.54
CNY 2,200,000	China Government Bond, 2.880%, 25/02/33	317,990	0.09	CZK 33,700,000	Czech Republic Government Bond, 2.400%, 17/09/25	1,458,098	0.40
CNY 5,000,000	China Government Bond, 2.670%, 25/05/33	708,523	0.19	CZK 12,300,000	Czech Republic Government Bond, 6.000%, 26/02/26	573,625	0.16
CNY 2,000,000	China Government Bond, 2.520%, 25/08/33	280,697	0.08	CZK 29,800,000	Czech Republic Government Bond, 1.000%, 26/06/26	1,238,049	0.34
CNY 3,600,000	China Government Bond, 3.810%, 14/09/50	593,577	0.16	CZK 59,200,000	Czech Republic Government Bond, 0.250%, 10/02/27	2,366,903	0.65
CNY 3,250,000	China Government Bond, 3.720%, 12/04/51	528,111	0.14	CZK 43,900,000	Czech Republic Government Bond, 2.500%, 25/08/28	1,864,458	0.51
CNY 1,000,000	China Government Bond, 3.530%, 18/10/51	157,507	0.04	CZK 36,600,000	Czech Republic Government Bond, 5.500%, 12/12/28	1,776,810	0.48
CNY 1,100,000	China Government Bond, 3.320%, 15/04/52	167,924	0.05	CZK 9,000,000	Czech Republic Government Bond, 5.750%, 29/03/29	441,243	0.12
CNY 2,000,000	China Government Bond, 3.120%, 25/10/52	294,478	0.08	CZK 47,900,000	Czech Republic Government Bond, 2.750%, 23/07/29	2,038,294	0.56
CNY 1,000,000	China Government Bond, 3.190%, 15/04/53	150,118	0.04	CZK 34,900,000	Czech Republic Government Bond, 0.050%, 29/11/29	1,263,293	0.34
				CZK 42,400,000	Czech Republic Government Bond, 0.950%, 15/05/30	1,605,604	0.44
Total China		22,792,533	6.23	CZK 19,000,000	Czech Republic Government Bond, 5.000%, 30/09/30	915,204	0.25
				CZK 69,300,000	Czech Republic Government Bond, 1.200%, 13/03/31	2,613,975	0.71

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 97.64% <i>(continued)</i>				Government Bonds - 97.64% <i>(continued)</i>			
Czech Republic <i>(continued)</i>				Hungary <i>(continued)</i>			
CZK 2,500,000	Czech Republic Government Bond, 6.200%, 16/06/31	129,977	0.04	HUF 518,700,000	Hungary Government Bond, 2.750%, 22/12/26	1,365,642	0.37
CZK 44,700,000	Czech Republic Government Bond, 1.750%, 23/06/32	1,724,261	0.47	HUF 316,600,000	Hungary Government Bond, 3.000%, 27/10/27	833,459	0.23
CZK 7,000,000	Czech Republic Government Bond, 4.500%, 11/11/32	331,374	0.09	HUF 240,600,000	Hungary Government Bond, 4.500%, 23/03/28	663,218	0.18
CZK 38,400,000	Czech Republic Government Bond, 2.000%, 13/10/33	1,478,452	0.40	HUF 505,400,000	Hungary Government Bond, 6.750%, 22/10/28	1,517,286	0.42
CZK 13,500,000	Czech Republic Government Bond, 4.900%, 14/04/34	663,484	0.18	HUF 20,900,000	Hungary Government Bond, 2.000%, 23/05/29	50,436	0.01
CZK 18,700,000	Czech Republic Government Bond, 3.500%, 30/05/35	817,924	0.22	HUF 194,700,000	Hungary Government Bond, 3.000%, 21/08/30	482,421	0.13
CZK 35,000,000	Czech Republic Government Bond, 4.200%, 04/12/36	1,632,564	0.45	HUF 283,600,000	Hungary Government Bond, 3.250%, 22/10/31	697,464	0.19
CZK 28,500,000	Czech Republic Government Bond, 1.500%, 24/04/40	918,768	0.25	HUF 350,000,000	Hungary Government Bond, 4.500%, 27/05/32	920,951	0.25
Total Czech Republic		28,793,700	7.86	HUF 558,400,000	Hungary Government Bond, 4.750%, 24/11/32	1,490,597	0.41
Dominican Republic				HUF 13,000,000	Hungary Government Bond, 2.250%, 20/04/33	28,489	0.01
DOP 8,200,000	Dominican Republic International Bond, 9.750%, 05/06/26	141,396	0.04	HUF 296,400,000	Hungary Government Bond, 2.250%, 22/06/34	624,978	0.17
DOP 15,000,000	Dominican Republic International Bond, 13.625%, 03/02/33	314,258	0.08	HUF 365,200,000	Hungary Government Bond, 3.000%, 27/10/38	740,077	0.20
Total Dominican Republic		455,654	0.12	HUF 144,000,000	Hungary Government Bond, 3.000%, 25/04/41	281,530	0.08
Egypt				Total Hungary		14,536,353	3.97
EGP 8,000,000	Egypt Government Bond, 14.522%, 04/01/25	141,348	0.04	Indonesia			
EGP 15,000,000	Egypt Government Bond, 14.369%, 20/10/25	258,771	0.07	IDR 22,357,000,000	Indonesia Treasury Bond, 6.500%, 15/06/25	1,455,318	0.40
EGP 6,250,000	Egypt Government Bond, 14.483%, 06/04/26	105,234	0.03	IDR 5,000,000,000	Indonesia Treasury Bond, 11.000%, 15/09/25	348,445	0.10
EGP 7,000,000	Egypt Government Bond, 14.563%, 06/07/26	116,640	0.03	IDR 17,550,000,000	Indonesia Treasury Bond, 5.500%, 15/04/26	1,119,885	0.31
EGP 3,500,000	Egypt Government Bond, 14.285%, 11/01/27	51,247	0.02	IDR 18,219,000,000	Indonesia Treasury Bond, 8.375%, 15/09/26	1,243,038	0.34
EGP 3,000,000	Egypt Government Bond, 14.556%, 13/10/27	47,088	0.01	IDR 31,627,000,000	Indonesia Treasury Bond, 5.125%, 15/04/27	1,986,316	0.54
EGP 2,000,000	Egypt Government Bond, 14.292%, 05/01/28	30,875	0.01	IDR 19,985,000,000	Indonesia Treasury Bond, 7.000%, 15/05/27	1,323,940	0.36
EGP 5,000,000	Egypt Government Bond, 16.100%, 07/05/29	78,820	0.02	IDR 20,149,000,000	Indonesia Treasury Bond, 6.125%, 15/05/28	1,297,508	0.35
EGP 6,000,000	Egypt Government Bond, 14.664%, 06/10/30	86,183	0.02	IDR 20,054,000,000	Indonesia Treasury Bond, 6.375%, 15/08/28	1,303,113	0.36
Total Egypt		916,206	0.25	IDR 14,448,000,000	Indonesia Treasury Bond, 9.000%, 15/03/29	1,038,770	0.28
Hungary				IDR 5,700,000,000	Indonesia Treasury Bond, 6.875%, 15/04/29	376,617	0.10
HUF 78,700,000	Hungary Government Bond, 3.000%, 26/06/24	223,292	0.06	IDR 13,827,000,000	Indonesia Treasury Bond, 8.250%, 15/05/29	971,222	0.27
HUF 376,400,000	Hungary Government Bond, 2.500%, 24/10/24	1,048,524	0.29	IDR 21,916,000,000	Indonesia Treasury Bond, 7.000%, 15/09/30	1,461,826	0.40
HUF 464,500,000	Hungary Government Bond, 5.500%, 24/06/25	1,326,777	0.36	IDR 27,565,000,000	Indonesia Treasury Bond, 6.500%, 15/02/31	1,789,210	0.49
HUF 407,500,000	Hungary Government Bond, 1.500%, 22/04/26	1,061,774	0.29	IDR 14,020,000,000	Indonesia Treasury Bond, 8.750%, 15/05/31	1,025,298	0.28
HUF 68,900,000	Hungary Government Bond, 1.500%, 26/08/26	177,299	0.05				
HUF 320,000,000	Hungary Government Bond, 9.500%, 21/10/26	1,002,139	0.27				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 97.64% (continued)				Government Bonds - 97.64% (continued)			
Indonesia (continued)				Malaysia (continued)			
IDR 27,080,000,000	Indonesia Treasury Bond, 6.375%, 15/04/32	1,742,955	0.48	MYR 3,700,000	Malaysia Government Bond, 3.519%, 20/04/28	803,693	0.22
IDR 11,774,000,000	Indonesia Treasury Bond, 7.500%, 15/08/32	810,958	0.22	MYR 5,930,000	Malaysia Government Bond, 3.733%, 15/06/28	1,296,889	0.35
IDR 36,659,000,000	Indonesia Treasury Bond, 7.000%, 15/02/33	2,472,584	0.68	MYR 1,800,000	Malaysia Government Bond, 4.504%, 30/04/29	407,744	0.11
IDR 12,261,000,000	Indonesia Treasury Bond, 6.625%, 15/05/33	801,898	0.22	MYR 2,900,000	Malaysia Government Bond, 3.885%, 15/08/29	638,041	0.17
IDR 22,565,000,000	Indonesia Treasury Bond, 8.375%, 15/03/34	1,658,997	0.45	MYR 3,600,000	Malaysia Government Bond, 2.632%, 15/04/31	727,580	0.20
IDR 13,785,000,000	Indonesia Treasury Bond, 7.500%, 15/06/35	962,900	0.26	MYR 9,000,000	Malaysia Government Bond, 3.582%, 15/07/32	1,927,841	0.53
IDR 13,984,000,000	Indonesia Treasury Bond, 8.250%, 15/05/36	1,030,840	0.28	MYR 600,000	Malaysia Government Bond, 4.642%, 07/11/33	140,298	0.04
IDR 4,886,000,000	Indonesia Treasury Bond, 6.250%, 15/06/36	310,036	0.08	MYR 5,090,000	Malaysia Government Bond, 3.828%, 05/07/34	1,103,494	0.30
IDR 791,000,000	Indonesia Treasury Bond, 6.375%, 15/07/37	50,603	0.01	MYR 4,900,000	Malaysia Government Bond, 4.254%, 31/05/35	1,097,259	0.30
IDR 10,695,000,000	Indonesia Treasury Bond, 7.500%, 15/05/38	744,975	0.20	MYR 2,900,000	Malaysia Government Bond, 4.762%, 07/04/37	680,452	0.19
IDR 16,000,000,000	Indonesia Treasury Bond, 7.125%, 15/06/38	1,089,563	0.30	MYR 3,800,000	Malaysia Government Bond, 4.893%, 08/06/38	908,767	0.25
IDR 12,071,000,000	Indonesia Treasury Bond, 8.375%, 15/04/39	905,501	0.25	MYR 5,250,000	Malaysia Government Bond, 3.757%, 22/05/40	1,095,045	0.30
IDR 17,396,000,000	Indonesia Treasury Bond, 7.500%, 15/04/40	1,210,665	0.33	MYR 5,700,000	Malaysia Government Bond, 4.696%, 15/10/42	1,337,329	0.36
IDR 18,742,000,000	Indonesia Treasury Bond, 7.125%, 15/06/42	1,269,255	0.35	MYR 2,800,000	Malaysia Government Bond, 4.921%, 06/07/48	670,824	0.18
IDR 6,800,000,000	Indonesia Treasury Bond, 7.125%, 15/06/43	459,752	0.13	MYR 5,310,000	Malaysia Government Bond, 4.065%, 15/06/50	1,120,936	0.31
IDR 609,000,000	Indonesia Treasury Bond, 7.375%, 15/05/48	41,773	0.01	MYR 2,500,000	Malaysia Government Bond, 4.457%, 31/03/53	563,953	0.15
IDR 1,279,000,000	Perusahaan Penerbit SBSN Indonesia, 6.625%, 15/10/24	83,212	0.02	MYR 5,200,000	Malaysia Government Investment Issue, 3.655%, 15/10/24	1,133,985	0.31
IDR 5,000,000,000	Perusahaan Penerbit SBSN Indonesia, 4.875%, 15/07/26	311,608	0.08	MYR 1,300,000	Malaysia Government Investment Issue, 4.128%, 15/08/25	286,458	0.08
IDR 10,000,000,000	Perusahaan Penerbit SBSN Indonesia, 8.875%, 15/11/31	734,851	0.20	MYR 2,800,000	Malaysia Government Investment Issue, 3.990%, 15/10/25	616,122	0.17
IDR 13,937,000,000	Perusahaan Penerbit SBSN Indonesia, 6.375%, 15/03/34	883,158	0.24	MYR 7,900,000	Malaysia Government Investment Issue, 3.726%, 31/03/26	1,730,409	0.47
IDR 9,000,000,000	Perusahaan Penerbit SBSN Indonesia, 6.875%, 15/03/36	593,420	0.16	MYR 3,000,000	Malaysia Government Investment Issue, 4.070%, 30/09/26	662,432	0.18
Total Indonesia		34,910,010	9.53	MYR 1,500,000	Malaysia Government Investment Issue, 4.258%, 26/07/27	334,076	0.09
Malaysia				MYR 5,680,000	Malaysia Government Investment Issue, 3.422%, 30/09/27	1,232,375	0.34
MYR 6,400,000	Malaysia Government Bond, 3.882%, 14/03/25	1,400,952	0.38	MYR 6,500,000	Malaysia Government Investment Issue, 3.599%, 31/07/28	1,414,291	0.39
MYR 6,200,000	Malaysia Government Bond, 3.955%, 15/09/25	1,363,271	0.37	MYR 4,400,000	Malaysia Government Investment Issue, 4.369%, 31/10/28	988,530	0.27
MYR 2,500,000	Malaysia Government Bond, 3.906%, 15/07/26	550,185	0.15	MYR 4,250,000	Malaysia Government Investment Issue, 4.130%, 09/07/29	943,542	0.26
MYR 2,250,000	Malaysia Government Bond, 3.900%, 30/11/26	495,859	0.14	MYR 1,000,000	Malaysia Government Investment Issue, 4.245%, 30/09/30	224,101	0.06
MYR 3,700,000	Malaysia Government Bond, 3.502%, 31/05/27	803,898	0.22	MYR 5,400,000	Malaysia Government Investment Issue, 3.465%, 15/10/30	1,150,788	0.31
MYR 4,580,000	Malaysia Government Bond, 3.899%, 16/11/27	1,009,833	0.28	MYR 4,700,000	Malaysia Government Investment Issue, 4.193%, 07/10/32	1,051,578	0.29

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 97.64% (continued)				Government Bonds - 97.64% (continued)			
Malaysia (continued)				Poland			
MYR 4,650,000	Malaysia Government Investment Issue, 3.447%, 15/07/36	960,840	0.26	PLN 1,350,000	Republic of Poland Government Bond, 2.500%, 25/04/24	340,630	0.09
MYR 1,800,000	Malaysia Government Investment Issue, 4.662%, 31/03/38	421,500	0.11	PLN 1,050,000	Republic of Poland Government Bond, zero coupon, 25/07/24	259,639	0.07
MYR 300,000	Malaysia Government Investment Issue, 4.467%, 15/09/39	68,252	0.02	PLN 9,400,000	Republic of Poland Government Bond, 2.250%, 25/10/24	2,337,540	0.64
MYR 4,000,000	Malaysia Government Investment Issue, 4.417%, 30/09/41	902,111	0.25	PLN 17,100,000	Republic of Poland Government Bond, 0.750%, 25/04/25	4,118,829	1.12
MYR 3,000,000	Malaysia Government Investment Issue, 4.291%, 14/08/43	670,051	0.18	PLN 7,100,000	Republic of Poland Government Bond, 3.250%, 25/07/25	1,758,474	0.48
Total Malaysia		34,935,584	9.54	PLN 7,700,000	Republic of Poland Government Bond, 2.500%, 25/07/26	1,844,945	0.50
Mexico				PLN 15,800,000	Republic of Poland Government Bond, 0.250%, 25/10/26	3,531,791	0.96
MXN 53,400,000	Mexican Bonos, 8.000%, 05/09/24	3,096,471	0.85	PLN 8,500,000	Republic of Poland Government Bond, 3.750%, 25/05/27	2,083,189	0.57
MXN 17,400,000	Mexican Bonos, 10.000%, 05/12/24	1,022,030	0.28	PLN 6,800,000	Republic of Poland Government Bond, 2.500%, 25/07/27	1,597,501	0.44
MXN 14,800,000	Mexican Bonos, 10.000%, 05/12/24	869,313	0.24	PLN 16,900,000	Republic of Poland Government Bond, 2.750%, 25/04/28	3,941,722	1.08
MXN 18,300,000	Mexican Bonos, 5.000%, 06/03/25	1,022,550	0.28	PLN 14,200,000	Republic of Poland Government Bond, 7.500%, 25/07/28	3,973,508	1.09
MXN 74,800,000	Mexican Bonos, 5.750%, 05/03/26	4,076,080	1.11	PLN 13,900,000	Republic of Poland Government Bond, 2.750%, 25/10/29	3,159,044	0.86
MXN 12,200,000	Mexican Bonos, 7.000%, 03/09/26	677,648	0.19	PLN 4,700,000	Republic of Poland Government Bond, 1.250%, 25/10/30	946,873	0.26
MXN 45,900,000	Mexican Bonos, 5.500%, 04/03/27	2,425,508	0.66	PLN 12,950,000	Republic of Poland Government Bond, 1.750%, 25/04/32	2,563,753	0.70
MXN 45,300,000	Mexican Bonos, 7.500%, 03/06/27	2,539,349	0.69	PLN 9,450,000	Republic of Poland Government Bond, 6.000%, 25/10/33	2,548,358	0.70
MXN 31,300,000	Mexican Bonos, 8.500%, 01/03/29	1,805,528	0.49	Total Poland		35,005,796	9.56
MXN 34,600,000	Mexican Bonos, 8.500%, 31/05/29	2,003,774	0.55	Romania			
MXN 64,500,000	Mexican Bonos, 7.750%, 29/05/31	3,561,183	0.97	RON 1,800,000	Romania Government Bond, 3.700%, 25/11/24	391,859	0.11
MXN 35,500,000	Mexican Bonos, 7.500%, 26/05/33	1,906,585	0.52	RON 5,100,000	Romania Government Bond, 4.750%, 24/02/25	1,117,077	0.31
MXN 20,000,000	Mexican Bonos, 7.750%, 23/11/34	1,082,701	0.30	RON 2,000,000	Romania Government Bond, 3.500%, 25/11/25	424,594	0.12
MXN 7,300,000	Mexican Bonos, 10.000%, 20/11/36	465,289	0.13	RON 4,450,000	Romania Government Bond, 4.850%, 22/04/26	962,857	0.26
MXN 41,000,000	Mexican Bonos, 8.500%, 18/11/38	2,316,599	0.63	RON 5,100,000	Romania Government Bond, 3.250%, 24/06/26	1,060,654	0.29
MXN 50,700,000	Mexican Bonos, 7.750%, 13/11/42	2,645,909	0.72	RON 4,000,000	Romania Government Bond, 7.200%, 28/10/26	910,125	0.25
MXN 39,700,000	Mexican Bonos, 8.000%, 07/11/47	2,102,838	0.57	RON 2,000,000	Romania Government Bond, 7.200%, 31/05/27	456,828	0.12
MXN 25,200,000	Mexican Bonos, 8.000%, 31/07/53	1,327,172	0.36	RON 4,600,000	Romania Government Bond, 5.800%, 26/07/27	1,010,165	0.28
Total Mexico		34,946,527	9.54	RON 1,830,000	Romania Government Bond, 2.500%, 25/10/27	357,166	0.10
Peru				RON 2,750,000	Romania Government Bond, 4.150%, 26/01/28	568,255	0.16
PEN 800,000	Peru Government Bond, 5.700%, 12/08/24	216,212	0.06	RON 6,300,000	Romania Government Bond, 8.750%, 30/10/28	1,543,141	0.42
PEN 2,400,000	Peru Government Bond, 6.350%, 12/08/28	663,234	0.18	RON 4,900,000	Romania Government Bond, 5.000%, 12/02/29	1,031,714	0.28
PEN 5,950,000	Peru Government Bond, 5.940%, 12/02/29	1,606,594	0.44				
PEN 2,850,000	Peru Government Bond, 6.950%, 12/08/31	795,899	0.22				
PEN 3,950,000	Peru Government Bond, 6.150%, 12/08/32	1,042,295	0.29				
PEN 4,550,000	Peru Government Bond, 7.300%, 12/08/33	1,287,405	0.35				
PEN 3,500,000	Peru Government Bond, 5.400%, 12/08/34	854,430	0.23				
PEN 3,020,000	Peru Government Bond, 6.900%, 12/08/37	821,207	0.22				
PEN 2,700,000	Peru Government Bond, 5.350%, 12/08/40	624,778	0.17				
Total Peru		7,912,054	2.16				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 97.64% (continued)				Government Bonds - 97.64% (continued)			
Romania (continued)				South Africa (continued)			
RON 5,000,000	Romania Government Bond, 4.850%, 25/07/29	1,040,667	0.28	ZAR 68,300,000	Republic of South Africa Government Bond, 8.750%, 28/02/48	2,752,334	0.75
RON 2,780,000	Romania Government Bond, 4.150%, 24/10/30	549,080	0.15	ZAR 3,000,000	Republic of South Africa Government Bond, 11.625%, 31/03/53	157,100	0.04
RON 3,500,000	Romania Government Bond, 7.350%, 28/04/31	823,921	0.22				
RON 2,100,000	Romania Government Bond, 3.650%, 24/09/31	393,920	0.11				
RON 6,500,000	Romania Government Bond, 6.700%, 25/02/32	1,480,671	0.40				
RON 1,600,000	Romania Government Bond, 8.250%, 29/09/32	402,728	0.11				
RON 1,800,000	Romania Government Bond, 7.200%, 30/10/33	428,387	0.12				
RON 5,500,000	Romania Government Bond, 4.750%, 11/10/34	1,079,123	0.29				
RON 3,800,000	Romania Government Bond, 4.250%, 28/04/36	700,886	0.19				
RON 2,170,000	Romania Government Bond, 7.900%, 24/02/38	555,907	0.15				
Total Romania		17,289,725	4.72	Total South Africa		28,860,004	7.88
Serbia				Thailand			
RSD 85,300,000	Serbia Treasury Bonds, 4.500%, 11/01/26	752,198	0.21	THB 50,200,000	Thailand Government Bond, 0.750%, 17/09/24	1,453,987	0.40
RSD 14,800,000	Serbia Treasury Bonds, 5.875%, 08/02/28	143,596	0.04	THB 50,000,000	Thailand Government Bond, 1.450%, 17/12/24	1,453,563	0.40
Total Serbia		895,794	0.25	THB 56,700,000	Thailand Government Bond, 0.950%, 17/06/25	1,627,285	0.44
South Africa				THB 45,300,000	Thailand Government Bond, 3.850%, 12/12/25	1,365,616	0.37
ZAR 71,500,000	Republic of South Africa Government Bond, 10.500%, 21/12/26	4,093,378	1.12	THB 62,900,000	Thailand Government Bond, 2.350%, 17/06/26	1,841,492	0.50
ZAR 92,900,000	Republic of South Africa Government Bond, 8.000%, 31/01/30	4,676,518	1.28	THB 38,500,000	Thailand Government Bond, 2.125%, 17/12/26	1,120,174	0.31
ZAR 36,500,000	Republic of South Africa Government Bond, 7.000%, 28/02/31	1,672,695	0.46	THB 33,145,000	Thailand Government Bond, 2.250%, 17/03/27	966,136	0.26
ZAR 55,400,000	Republic of South Africa Government Bond, 8.250%, 31/03/32	2,647,372	0.72	THB 51,800,000	Thailand Government Bond, 1.000%, 17/06/27	1,446,318	0.40
ZAR 68,400,000	Republic of South Africa Government Bond, 8.875%, 28/02/35	3,158,587	0.86	THB 900,000	Thailand Government Bond, 3.580%, 17/12/27	27,531	0.01
ZAR 5,900,000	Republic of South Africa Government Bond, 6.250%, 31/03/36	212,037	0.06	THB 45,500,000	Thailand Government Bond, 2.650%, 17/06/28	1,344,831	0.37
ZAR 64,300,000	Republic of South Africa Government Bond, 8.500%, 31/01/37	2,744,044	0.75	THB 62,100,000	Thailand Government Bond, 2.875%, 17/12/28	1,855,914	0.51
ZAR 77,000,000	Republic of South Africa Government Bond, 9.000%, 31/01/40	3,284,470	0.90	THB 10,000,000	Thailand Government Bond, 2.400%, 17/03/29	292,268	0.08
ZAR 8,000,000	Republic of South Africa Government Bond, 6.500%, 28/02/41	264,977	0.07	THB 71,100,000	Thailand Government Bond, 4.875%, 22/06/29	2,336,171	0.64
ZAR 78,800,000	Republic of South Africa Government Bond, 8.750%, 31/01/44	3,196,492	0.87	THB 59,500,000	Thailand Government Bond, 1.600%, 17/12/29	1,655,445	0.45
				THB 25,200,000	Thailand Government Bond, 3.650%, 20/06/31	789,467	0.22
				THB 76,300,000	Thailand Government Bond, 2.000%, 17/12/31	2,134,176	0.58
				THB 43,700,000	Thailand Government Bond, 3.775%, 25/06/32	1,391,448	0.38
				THB 56,200,000	Thailand Government Bond, 3.350%, 17/06/33	1,735,980	0.47
				THB 10,400,000	Thailand Government Bond, 1.600%, 17/06/35	271,482	0.07
				THB 61,200,000	Thailand Government Bond, 1.585%, 17/12/35	1,586,529	0.43
				THB 30,600,000	Thailand Government Bond, 3.400%, 17/06/36	945,442	0.26
				THB 40,000,000	Thailand Government Bond, 3.390%, 17/06/37	1,240,771	0.34
				THB 83,900,000	Thailand Government Bond, 3.300%, 17/06/38	2,542,969	0.69
				THB 29,700,000	Thailand Government Bond, 2.000%, 17/06/42	736,603	0.20

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 97.64% (continued)				Government Bonds - 97.64% (continued)			
Thailand (continued)				Turkey (continued)			
THB 40,000,000	Thailand Government Bond, 3.450%, 17/06/43	1,226,643	0.34	TRY 3,700,000	Turkiye Government Bond, 12.400%, 08/03/28	83,937	0.02
THB 25,100,000	Thailand Government Bond, 2.875%, 17/06/46	674,705	0.18	TRY 15,500,000	Turkiye Government Bond, 17.300%, 19/07/28	423,266	0.12
THB 2,600,000	Thailand Government Bond, 1.875%, 17/06/49	55,503	0.02	TRY 2,000,000	Turkiye Government Bond, 17.800%, 13/07/33	52,888	0.02
Total Thailand		34,118,449	9.32	TRY 9,500,000	Turkiye Government Bond, 26.200%, 05/10/33	332,921	0.09
Turkey				Total Turkey			
TRY 400,000	Turkiye Government Bond, 10.400%, 20/03/24	12,821	0.00			1,978,258	0.54
TRY 1,500,000	Turkiye Government Bond, 9.000%, 24/07/24	43,780	0.01	Uruguay			
TRY 900,000	Turkiye Government Bond, 8.000%, 12/03/25	22,642	0.01	UYU 13,000,000	Uruguay Government International Bond, 8.500%, 15/03/28	320,602	0.09
TRY 25,000,000	Turkiye Government Bond, 12.600%, 01/10/25	600,156	0.16	UYU 10,700,000	Uruguay Government International Bond, 8.250%, 21/05/31	255,595	0.07
TRY 2,100,000	Turkiye Government Bond, 10.600%, 11/02/26	48,955	0.01	UYU 9,000,000	Uruguay Government International Bond, 9.750%, 20/07/33	234,046	0.06
TRY 6,000,000	Turkiye Government Bond, 16.900%, 02/09/26	155,069	0.04	Total Uruguay			
TRY 4,600,000	Turkiye Government Bond, 11.000%, 24/02/27	102,330	0.03			810,243	0.22
TRY 4,350,000	Turkiye Government Bond, 10.500%, 11/08/27	99,493	0.03	Total Government Bonds			
						357,516,474	97.64
				Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
						357,516,474	97.64
				TOTAL INVESTMENTS			
						357,516,474	97.64

Derivatives

Forward Foreign Exchange Contracts – 0.01%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EGP / Sold USD, due 04/01/24	Merrill Lynch International	10,600,000	333,701	7,071	0.00
Bought EGP / Sold USD, due 06/02/24	HSBC Bank PLC	10,600,000	267,002	18,474	0.01
Bought USD / Sold COP, due 06/02/24	BNP Paribas SA	739,703	2,850,000,000	9,078	0.00
Bought USD / Sold IDR, due 06/02/24	BNP Paribas SA	550,399	8,480,000,000	369	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts				34,992	0.01
Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought COP / Sold USD, due 06/02/24	Merrill Lynch International	2,850,000,000	737,753	(7,128)	(0.00)
Bought USD / Sold EGP, due 04/01/24	HSBC Bank PLC	331,250	10,600,000	(9,521)	(0.00)
Bought USD / Sold MYR, due 06/02/24	Barclays Bank PLC	400,953	1,850,000	(3,296)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts				(19,945)	(0.00)
Total Forward Foreign Exchange Contracts				15,047	0.01
Other Net Assets/(Liabilities)				8,621,092	2.35
TOTAL NET ASSETS				366,152,613	100.00

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 96.62%				Common and Preferred Stocks - 96.62% <i>(continued)</i>			
Netherlands				United States <i>(continued)</i>			
USD 289	ASML Holding NV	218,750	2.06	USD 445	Visa Inc	115,856	1.09
Total Netherlands		218,750	2.06	USD 1,363	Waste Management Inc	244,113	2.30
Switzerland				Total United States		9,596,623	90.42
USD 871	Chubb Ltd	196,846	1.85	Total Common and Preferred Stocks		10,254,949	96.62
Total Switzerland		196,846	1.85	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		10,254,949	96.62
United Kingdom				TOTAL INVESTMENTS		10,254,949	96.62
USD 591	Linde PLC	242,730	2.29	Other Net Assets/(Liabilities)		358,588	3.38
Total United Kingdom		242,730	2.29	TOTAL NET ASSETS		10,613,537	100.00
United States							
USD 1,335	Alphabet Inc	188,142	1.77				
USD 3,226	Alphabet Inc	450,640	4.25				
USD 3,559	Amazon.com Inc	540,754	5.09				
USD 1,057	American Tower Corp REIT	228,185	2.15				
USD 2,035	Amphenol Corp	201,730	1.90				
USD 2,471	Apple Inc	475,742	4.48				
USD 892	Applied Materials Inc	144,566	1.36				
USD 7,086	Bank of America Corp	238,586	2.25				
USD 2,059	BioMarin Pharmaceutical Inc	198,529	1.87				
USD 296	Broadcom Inc	330,410	3.11				
USD 753	CME Group Inc	158,582	1.49				
USD 1,724	ConocoPhillips	200,105	1.89				
USD 197	Costco Wholesale Corp	130,036	1.22				
USD 549	Eaton Corp PLC	132,210	1.25				
USD 459	Humana Inc	210,135	1.98				
USD 738	IQVIA Holdings Inc	170,758	1.61				
USD 1,604	Johnson & Johnson	251,411	2.37				
USD 9,927	Kenvue Inc	213,728	2.01				
USD 544	Mastercard Inc	232,021	2.19				
USD 2,456	Merck & Co Inc	267,753	2.52				
USD 1,107	Meta Platforms Inc	391,834	3.69				
USD 2,235	Microsoft Corp	840,449	7.92				
USD 3,498	NextEra Energy Inc	212,468	2.00				
USD 1,051	Nvidia Corp	520,476	4.90				
USD 1,991	On Semiconductor Corp	166,308	1.57				
USD 548	Parker-Hannifin Corp	252,464	2.38				
USD 1,101	Ross Stores Inc	152,367	1.44				
USD 521	S&P Global Inc	229,511	2.16				
USD 956	Salesforce Inc	251,562	2.37				
USD 3,492	Schlumberger NV	181,724	1.71				
USD 1,280	Target Corp	182,298	1.72				
USD 547	Thermo Fisher Scientific Inc	290,342	2.74				
USD 436	United Rentals Inc	250,011	2.36				
USD 443	UnitedHealth Group Inc	233,226	2.20				
USD 289	Vertex Pharmaceuticals Inc	117,591	1.11				

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 94.25%				Common and Preferred Stocks - 94.25% <i>(continued)</i>			
Cayman Islands				Hong Kong			
HKD 25,500	Li Ning Co Ltd	68,252	1.05	HKD 22,000	AIA Group Ltd	191,725	2.95
Total Cayman Islands		68,252	1.05	HKD 3,500	Hong Kong Exchanges & Clearing Ltd	120,125	1.85
China				Total Hong Kong			
CNY 3,591	3peak Inc	73,781	1.14			311,850	4.80
HKD 37,600	Alibaba Group Holding Ltd	364,032	5.60	Total Common and Preferred Stocks			
HKD 23,400	ANTA Sports Products Ltd	227,001	3.49	6,125,387			
HKD 8,900	Baidu Inc	132,328	2.04	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
USD 1,343	Baidu Inc-ADR	159,938	2.46	6,125,387			
HKD 427,000	Bank of China Ltd	162,957	2.51	TOTAL INVESTMENTS			
HKD 7,500	BYD Co Ltd	205,928	3.17	6,125,387			
HKD 478,000	China Construction Bank Corp	284,650	4.38	Other Net Assets/(Liabilities)			
HKD 76,000	China Merchants Bank Co Ltd	264,735	4.07	373,975			
CNY 15,700	China Yangtze Power Co Ltd	51,462	0.79	TOTAL NET ASSETS			
CNY 2,880	Contemporary Amperex Technology Co Ltd	66,032	1.02	6,499,362			
CNY 7,300	GigaDevice Semiconductor Inc	94,718	1.46	100.00			
HKD 46,000	Great Wall Motor Co Ltd	59,735	0.92				
HKD 16,600	Haier Smart Home Co Ltd	46,876	0.72				
CNY 8,600	Hundsun Technologies Inc	34,735	0.53				
HKD 12,000	Innovent Biologics Inc	65,697	1.01				
HKD 18,050	JD.com Inc	260,052	4.00				
USD 2,026	JD.com Inc-ADR	58,531	0.90				
CNY 4,100	Jiangsu Hengli Hydraulic Co Ltd	31,484	0.48				
USD 2,800	Kanzhun Ltd	46,508	0.72				
CNY 1,100	Kweichow Moutai Co Ltd	266,635	4.10				
CNY 5,100	Maxscend Microelectronics Co Ltd	100,989	1.55				
HKD 9,750	Meituan	102,263	1.57				
CNY 18,500	Midea Group Co Ltd	141,934	2.18				
HKD 11,800	NetEase Inc	212,470	3.27				
USD 2,500	PDD Holdings Inc-ADR	365,775	5.63				
HKD 41,000	Ping An Insurance Group Co of China Ltd	185,611	2.86				
CNY 10,425	SG Micro Corp	130,316	2.01				
CNY 17,300	Shenzhen Inovance Technology Co Ltd	153,403	2.36				
CNY 7,100	Shenzhen Mindray Bio-Medical Electronics Co Ltd	289,759	4.46				
HKD 3,100	Shenzhen International Group Holdings Ltd	31,919	0.49				
HKD 15,400	Tencent Holdings Ltd	579,037	8.91				
CNY 35,300	Venustech Group Inc	133,851	2.06				
CNY 5,700	Wuliangye Yibin Co Ltd	112,317	1.73				
HKD 14,600	WuXi AppTec Co Ltd	148,551	2.29				
HKD 9,000	Wuxi Biologics Cayman Inc	34,116	0.52				
HKD 40,000	Zijin Mining Group Co Ltd	65,159	1.00				
Total China		5,745,285	88.40				

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets			
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>						
Common and Preferred Stocks - 98.84%				Common and Preferred Stocks - 98.84% <i>(continued)</i>						
Argentina				Denmark						
USD 82	MercadoLibre Inc	128,866	0.06	DKK 1,185	Danske Bank A/S	31,678	0.02			
Total Argentina		128,866	0.06	DKK 14,966	Novo Nordisk A/S	1,548,195	0.73			
Australia				DKK 3,177				Novozymes A/S	174,707	0.08
AUD 8,130	Ampol Ltd	200,542	0.09	DKK 34,972				Vestas Wind Systems A/S	1,110,568	0.52
AUD 9,114	ANZ Group Holdings Ltd	161,195	0.08	Total Denmark				2,865,148	1.35	
AUD 427	Aristocrat Leisure Ltd	11,894	0.01	Finland						
USD 288	Atlassian Corp	68,504	0.03	EUR 9,304	Kesko Oyj	184,227	0.09			
AUD 1,320	Brambles Ltd	12,250	0.01	EUR 14,651	Neste Oyj	521,294	0.24			
AUD 2,324	Coles Group Ltd	25,547	0.01	EUR 24,404	Nordea Bank Abp	302,629	0.14			
AUD 11,148	Commonwealth Bank of Australia	850,444	0.40	Total Finland				1,008,150	0.47	
AUD 886	CSL Ltd	173,298	0.08	France						
AUD 8,021	Endeavour Group Ltd	28,515	0.01	EUR 10,140	Alstom SA	136,430	0.06			
AUD 5,707	Goodman Group REIT	98,523	0.05	EUR 13,178	AXA SA	429,288	0.20			
AUD 21,076	IGO Ltd	130,150	0.06	EUR 2,468	BNP Paribas SA	170,638	0.08			
AUD 38,967	Insurance Australia Group Ltd	150,494	0.07	EUR 5,428	Bouygues SA	204,585	0.10			
AUD 2,672	Macquarie Group Ltd	334,801	0.16	EUR 127	Capgemini SE	26,480	0.01			
AUD 19,970	National Australia Bank Ltd	418,334	0.20	EUR 5,606	Carrefour SA	102,582	0.05			
AUD 98,977	Pilbara Minerals Ltd	266,771	0.13	EUR 350	Edenred SE	20,932	0.01			
AUD 30,464	QBE Insurance Group Ltd	307,857	0.14	EUR 732	Gecina SA REIT	89,027	0.04			
AUD 871	Sonic Healthcare Ltd	19,066	0.01	EUR 12,544	Getlink SE	229,537	0.11			
AUD 13,123	Stockland REIT	39,847	0.02	EUR 335	Kering SA	147,653	0.07			
AUD 34,932	Suncorp Group Ltd	330,126	0.15	EUR 132	La Francaise des Jeux SAEM	4,789	0.00			
AUD 28,101	Westpac Banking Corp	439,101	0.21	EUR 2,405	L'Oreal SA	1,197,234	0.56			
AUD 14,520	Woolworths Group Ltd	368,567	0.17	EUR 1,236	Publicis Groupe SA	114,689	0.05			
Total Australia		4,435,826	2.09	EUR 4,833	Renault SA	197,028	0.09			
Austria				EUR 3,422	Sanofi SA	339,303	0.16			
EUR 143	Verbund AG	13,277	0.01	EUR 18,860	Schneider Electric SE	3,787,150	1.78			
Total Austria		13,277	0.01	EUR 616	Societe Generale SA	16,348	0.01			
Belgium				EUR 314	Sodexo SA	34,554	0.02			
EUR 507	KBC Group NV	32,887	0.02	EUR 7,414	TotalEnergies SE	504,496	0.24			
EUR 545	Ucb SA	47,500	0.02	EUR 668	Worldline SA	11,563	0.01			
EUR 7,271	Umicore SA	199,995	0.09	Total France				7,764,306	3.65	
Total Belgium		280,382	0.13	Germany						
Bermuda				EUR 477	adidas AG	97,037	0.04			
USD 1,130	Arch Capital Group Ltd	83,925	0.04	EUR 1,477	Allianz SE	394,758	0.19			
USD 247	Everest Group Ltd	87,335	0.04	EUR 1,732	Commerzbank AG	20,587	0.01			
USD 2,091	Liberty Global Ltd	38,976	0.02	EUR 9,559	Deutsche Bank AG	130,556	0.06			
Total Bermuda		210,236	0.10	EUR 81,334	Deutsche Telekom AG	1,954,142	0.92			
Canada				EUR 1,873	GEA Group AG	77,981	0.04			
CAD 15,072	Cameco Corp	653,013	0.31	EUR 1,244	Hellofresh SE	19,665	0.01			
CAD 19,683	Canadian National Railway Co	2,486,125	1.17	EUR 1,328	Henkel AG & Co KGaA	95,324	0.04			
CAD 29,246	Canadian Pacific Kansas City Ltd	2,325,308	1.09	EUR 2,103	Henkel AG & Co KGaA—Preferred Stock	169,259	0.08			
CAD 40,825	Enbridge Inc	1,476,833	0.69	EUR 956	MTU Aero Engines AG	206,193	0.10			
CAD 5,486	Franco-Nevada Corp	610,633	0.29	EUR 290	Muenchener Ruckversicherungs-Gesellschaft AG in Muenchen	120,163	0.06			
CAD 5,321	Hydro One Ltd	160,203	0.08	EUR 5,344	Porsche Automobil Holding SE—Preferred Stock	273,438	0.13			
USD 853	Lululemon Athletica Inc	436,130	0.20	EUR 5,980	SAP SE	921,378	0.43			
CAD 4,888	Parkland Corp	158,324	0.07							
CAD 992	Shopify Inc	77,609	0.04							
CAD 3,858	Stantec Inc	311,250	0.15							
CAD 15,679	Wheaton Precious Metals Corp	777,291	0.37							
Total Canada		9,472,719	4.46							

Schedule of Investments (continued) as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.84% (continued)				Common and Preferred Stocks - 98.84% (continued)			
Germany (continued)				Japan (continued)			
EUR 696	Siemens AG	130,641	0.06	JPY 12,500	Nippon Telegraph & Telephone Corp	15,277	0.01
EUR 390	Zalando SE	9,241	0.00	JPY 7,700	Nomura Holdings Inc	34,830	0.02
Total Germany		4,620,363	2.17	JPY 20,700	NTT Data Group Corp	293,512	0.14
Hong Kong				JPY 19,100	Obayashi Corp	165,286	0.08
HKD 52,800	AIA Group Ltd	460,142	0.22	JPY 10,600	Odakyu Electric Railway Co Ltd	161,729	0.08
HKD 8,135	Hang Seng Bank Ltd	94,857	0.04	JPY 900	Olympus Corp	13,026	0.01
HKD 50,508	Henderson Land Development Co Ltd	155,563	0.07	JPY 11,200	Ono Pharmaceutical Co Ltd	199,881	0.09
HKD 385,000	Hong Kong & China Gas Co Ltd	294,843	0.14	JPY 1,400	Recruit Holdings Co Ltd	59,215	0.03
HKD 1,000	Hong Kong Exchanges & Clearing Ltd	34,321	0.02	JPY 13,200	Sekisui Chemical Co Ltd	190,304	0.09
HKD 55,500	MTR Corp Ltd	215,360	0.10	JPY 13,100	Sekisui House Ltd	291,029	0.14
HKD 47,500	Power Assets Holdings Ltd	275,259	0.13	JPY 3,200	Seven & i Holdings Co Ltd	126,997	0.06
Total Hong Kong		1,530,345	0.72	JPY 2,800	Shimano Inc	433,664	0.20
Ireland				JPY 10,600	Shimizu Corp	70,421	0.03
USD 4,583	Accenture PLC	1,608,220	0.76	JPY 1,900	Shionogi & Co Ltd	91,617	0.04
USD 8,255	Medtronic PLC	680,047	0.32	JPY 4,800	Shiseido Co Ltd	144,769	0.07
Total Ireland		2,288,267	1.08	JPY 4,200	Sompo Holdings Inc	205,442	0.10
Isle Of Man				JPY 3,509	Sony Group Corp	333,776	0.16
GBP 2,139	Entain PLC	27,110	0.01	JPY 3,100	Sumitomo Mitsui Financial Group Inc	151,284	0.07
Total Isle Of Man		27,110	0.01	JPY 600	Sysmex Corp	33,443	0.01
Italy				JPY 5,500	Takeda Pharmaceutical Co Ltd	158,157	0.07
EUR 12,544	Intesa Sanpaolo SpA	36,630	0.02	JPY 4,500	Terumo Corp	147,532	0.07
EUR 202	Nexi SpA	1,653	0.00	JPY 6,000	Tobu Railway Co Ltd	161,257	0.08
EUR 359	UniCredit SpA	9,742	0.00	JPY 6,900	Tokio Marine Holdings Inc	172,720	0.08
Total Italy		48,025	0.02	JPY 16,458	Tokyo Electron Ltd	2,948,268	1.39
Japan				JPY 14,600	Tokyu Corp	178,228	0.08
JPY 400	Advantest Corp	13,610	0.01	JPY 4,600	TOTO Ltd	121,151	0.06
JPY 22,300	Aeon Co Ltd	498,420	0.23	JPY 19,100	Toyota Motor Corp	350,961	0.16
JPY 14,000	Astellas Pharma Inc	167,428	0.08	JPY 700	USS Co Ltd	14,081	0.01
JPY 3,900	Azbil Corp	129,078	0.06	JPY 7,600	West Japan Railway Co	317,035	0.15
JPY 25,000	Central Japan Railway Co	635,551	0.30	JPY 9,100	Yaskawa Electric Corp	380,189	0.18
JPY 1,400	Chugai Pharmaceutical Co Ltd	53,049	0.02	Total Japan		13,927,677	6.55
JPY 4,900	Dai-ichi Life Holdings Inc	103,992	0.05	Jersey			
JPY 5,400	Daiichi Sankyo Co Ltd	148,310	0.07	USD 7,065	Ferguson PLC	1,364,040	0.64
JPY 440	Daito Trust Construction Co Ltd	51,029	0.02	Total Jersey		1,364,040	0.64
JPY 20,700	Daiwa House Industry Co Ltd	627,255	0.29	Netherlands			
JPY 42,412	Denso Corp	639,880	0.30	EUR 10,836	ABN AMRO Bank NV	162,672	0.08
JPY 4,900	Dentsu Group Inc	125,750	0.06	EUR 49	Adyen NV	63,146	0.03
JPY 10,500	East Japan Railway Co	605,437	0.28	EUR 7,624	Aegon Ltd	44,198	0.02
JPY 428	Eisai Co Ltd	21,409	0.01	EUR 5,924	Akzo Nobel NV	489,618	0.23
JPY 100,300	ENEOS Holdings Inc	398,696	0.19	EUR 1,212	ASML Holding NV	912,684	0.43
JPY 300	Fujitsu Ltd	45,272	0.02	EUR 4,523	Heineken Holding NV	382,719	0.18
JPY 4,400	Keisei Electric Railway Co Ltd	207,984	0.10	EUR 29,963	ING Groep NV	447,692	0.21
JPY 2,600	Lasertec Corp	685,502	0.32	EUR 10,055	Koninklijke Ahold Delhaize NV	288,955	0.13
JPY 1,200	LY Corp	4,253	0.00	EUR 4,211	Koninklijke Philips NV	98,081	0.05
JPY 19,200	Mitsubishi UFJ Financial Group Inc	164,994	0.08	EUR 5,066	NN Group NV	200,063	0.09
JPY 13,600	MS&AD Insurance Group Holdings Inc	535,009	0.25	EUR 2,902	Prosus NV	86,506	0.04
JPY 1,700	NEC Corp	100,688	0.05	Total Netherlands		3,176,334	1.49

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.84% (continued)				Common and Preferred Stocks - 98.84% (continued)			
New Zealand				Switzerland (continued)			
NZD 12,630	Fisher & Paykel Healthcare Corp Ltd	188,722	0.09	CHF 1,009	Julius Baer Group Ltd	56,525	0.03
NZD 24,397	Mercury NZ Ltd	101,950	0.05	CHF 5,679	Logitech International SA	538,177	0.25
NZD 45,187	Meridian Energy Ltd	158,500	0.07	CHF 7,305	Novartis AG	736,619	0.35
NZD 44,430	Spark New Zealand Ltd	145,718	0.07	CHF 29	Partners Group Holding AG	41,795	0.02
Total New Zealand		594,890	0.28	CHF 3,126	Roche Holding AG	908,106	0.43
Norway				EUR 18,059	Siemens Energy AG	239,387	0.11
NOK 3,738	DNB Bank ASA	79,503	0.04	CHF 86	Sika AG	27,967	0.01
NOK 15,949	Equinor ASA	505,920	0.24	CHF 152	Sonova Holding AG	49,556	0.02
NOK 2,971	Kongsberg Gruppen ASA	136,150	0.06	CHF 68	Swiss Life Holding AG	47,184	0.02
NOK 16,149	Mowi ASA	289,406	0.13	CHF 2,989	Swiss Re AG	335,816	0.16
NOK 2,609	Salmar ASA	146,228	0.07	CHF 880	Swisscom AG	529,056	0.25
Total Norway		1,157,207	0.54	CHF 1,904	Zurich Insurance Group AG	994,473	0.47
Portugal				Total Switzerland		6,140,948	2.89
EUR 15,825	Galp Energia SGPS SA	233,198	0.11	United Kingdom			
EUR 7,559	Jeronimo Martins SGPS SA	192,385	0.09	GBP 5,315	3i Group PLC	164,036	0.08
Total Portugal		425,583	0.20	GBP 13,128	abrdn PLC	29,898	0.01
Singapore				USD 703	Aon PLC	204,587	0.10
SGD 32,300	Singapore Technologies Engineering Ltd	95,252	0.04	GBP 4,493	Astrazeneca PLC	607,134	0.29
SGD 158,227	Singapore Telecommunications Ltd	296,278	0.14	GBP 3,831	Aviva PLC	21,230	0.01
Total Singapore		391,530	0.18	GBP 66,332	Barclays PLC	130,036	0.06
Spain				GBP 33,238	Barratt Developments PLC	238,384	0.11
EUR 840	Acciona SA	123,690	0.06	GBP 3,722	Berkeley Group Holdings PLC	222,436	0.10
EUR 7,222	ACS Actividades de Construccion y Servicios SA	320,388	0.15	GBP 27,649	BT Group PLC	43,565	0.02
EUR 575	Amadeus IT Group SA	41,210	0.02	GBP 3,543	Bunzl PLC	144,080	0.07
EUR 71,801	Banco Bilbao Vizcaya Argentaria SA	652,445	0.31	GBP 1,977	Burberry Group PLC	35,687	0.02
EUR 44,083	CaixaBank SA	181,442	0.09	USD 5,800	Coca-Cola Europacific Partners PLC	387,092	0.18
EUR 952	Corp ACCIONA Energias Renovables SA	29,530	0.01	GBP 4,179	Compass Group PLC	114,326	0.05
EUR 10,793	EDP Renovaveis SA	220,864	0.10	GBP 3,037	Experian PLC	123,968	0.06
EUR 824	Industria de Diseno Textil SA	35,890	0.02	GBP 16,541	GSK PLC	305,796	0.14
EUR 45,868	Telefonica SA	179,061	0.08	GBP 79,492	HSBC Holdings PLC	643,993	0.30
Total Spain		1,784,520	0.84	GBP 3,197	Imperial Brands PLC	73,625	0.03
Sweden				GBP 1,971	Informa PLC	19,629	0.01
SEK 12,189	H & M Hennes & Mauritz AB	213,619	0.10	GBP 1,102	J Sainsbury PLC	4,251	0.00
SEK 2,555	Industrivarden AB	83,385	0.04	GBP 664	Kingfisher PLC	2,059	0.00
SEK 2,316	Indutrade AB	60,164	0.03	GBP 24,904	Land Securities Group PLC REIT	223,757	0.11
SEK 52,690	Nibe Industrier AB	370,163	0.18	GBP 15,791	Legal & General Group PLC	50,547	0.02
SEK 22,133	Skandinaviska Enskilda Banken AB	304,833	0.14	GBP 84,609	Lloyds Banking Group PLC	51,460	0.02
SEK 11,859	Svenska Handelsbanken AB	128,794	0.06	GBP 1,179	London Stock Exchange Group PLC	139,387	0.07
SEK 1,976	Swedbank AB	39,862	0.02	GBP 1,991	M&G PLC	5,645	0.00
SEK 2,418	Volvo AB	64,062	0.03	GBP 19,676	NatWest Group PLC	55,032	0.03
Total Sweden		1,264,882	0.60	GBP 1,627	Pearson PLC	19,998	0.01
Switzerland				GBP 11,288	Persimmon PLC	199,876	0.09
USD 3,032	Chubb Ltd	685,232	0.32	GBP 3,333	Prudential PLC	37,696	0.02
CHF 1,648	Cie Financiere Richemont SA	226,645	0.11	GBP 4,467	Reckitt Benckiser Group PLC	308,644	0.15
CHF 175	Givaudan SA	724,410	0.34	GBP 11,842	RELX PLC	469,491	0.22
				GBP 40,150	Rolls-Royce Holdings PLC	153,396	0.07
				GBP 5,121	Segro PLC REIT	57,866	0.03
				GBP 9,373	Severn Trent PLC	308,157	0.14
				GBP 16,556	Standard Chartered PLC	140,690	0.07
				GBP 147,455	Tesco PLC	546,069	0.26

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.84% (continued)				Common and Preferred Stocks - 98.84% (continued)			
United Kingdom (continued)				United States (continued)			
GBP 23,582	United Utilities Group PLC	318,510	0.15	USD 537	Broadridge Financial Solutions Inc	110,488	0.05
GBP 32,551	Wpp PLC	312,465	0.15	USD 2,603	Capital One Financial Corp	341,305	0.16
Total United Kingdom		6,914,498	3.25	USD 594	Cardinal Health Inc	59,875	0.03
United States				USD 1,730	Carlisle Cos Inc	540,504	0.25
USD 6,942	AbbVie Inc	1,075,802	0.51	USD 4,544	Carlyle Group Inc	184,895	0.09
USD 2,421	Adobe Inc	1,444,369	0.68	USD 10,002	Cbre Group Inc	931,086	0.44
USD 4,625	Advanced Micro Devices Inc	681,771	0.32	USD 2,162	Cencora Inc	444,032	0.21
USD 2,464	AECOM	227,748	0.11	USD 2,039	Centene Corp	151,314	0.07
USD 11,897	Aflac Inc	981,502	0.46	USD 4,665	Charles Schwab Corp	320,952	0.15
USD 2,450	Agilent Technologies Inc	340,623	0.16	USD 1,024	Cheniere Energy Inc	174,807	0.08
USD 742	Airbnb Inc	101,016	0.05	USD 94	Chipotle Mexican Grill Inc	214,974	0.10
USD 5,666	Alexandria Real Estate Equities Inc REIT	718,279	0.34	USD 185	Church & Dwight Co Inc	17,494	0.01
USD 1,366	Allstate Corp	191,213	0.09	USD 2,597	Cigna Group	777,672	0.37
USD 25,684	Alphabet Inc	3,619,646	1.70	USD 404	Cincinnati Financial Corp	41,798	0.02
USD 20,210	Alphabet Inc	2,823,135	1.33	USD 83,862	Cisco Systems Inc	4,236,708	1.99
USD 5,663	Altria Group Inc	228,445	0.11	USD 9,361	Citigroup Inc	481,530	0.23
USD 34,647	Amazon.com Inc	5,264,265	2.48	USD 1,600	Citizens Financial Group Inc	53,024	0.02
USD 4,765	American Express Co	892,675	0.42	USD 525	Cloudflare Inc	43,711	0.02
USD 15	American Financial Group Inc	1,783	0.00	USD 741	CME Group Inc	156,055	0.07
USD 5,057	American International Group Inc	342,612	0.16	USD 13,431	Coca-Cola Co	791,489	0.37
USD 6,765	American Water Works Co Inc	892,912	0.42	USD 356	Cognizant Technology Solutions Corp	26,889	0.01
USD 558	Ameriprise Financial Inc	211,945	0.10	USD 739	Coinbase Global Inc	128,527	0.06
USD 2,171	Amgen Inc	625,291	0.29	USD 6,885	Colgate-Palmolive Co	548,803	0.26
USD 6,807	Annaly Capital Management Inc	131,852	0.06	USD 17,398	Comcast Corp	762,902	0.36
USD 483	Apollo Global Management Inc	45,011	0.02	USD 502	CoStar Group Inc	43,870	0.02
USD 54,300	Apple Inc	10,454,379	4.92	USD 2,477	Costco Wholesale Corp	1,635,018	0.77
USD 2,355	Applied Materials Inc	381,675	0.18	USD 115	Crowdstrike Holdings Inc	29,362	0.01
USD 551	Ares Management Corp	65,525	0.03	USD 1,140	Crown Castle Inc REIT	131,317	0.06
USD 264	Assurant Inc	44,481	0.02	USD 70,716	CSX Corp	2,451,724	1.15
USD 23,701	AT&T Inc	397,703	0.19	USD 8,257	CVS Health Corp	651,973	0.31
USD 3,162	Autodesk Inc	769,884	0.36	USD 2,333	Danaher Corp	539,716	0.25
USD 1,471	Automatic Data Processing Inc	342,699	0.16	USD 414	DaVita Inc	43,371	0.02
USD 46	AutoZone Inc	118,938	0.06	USD 2,930	Dell Technologies Inc	224,145	0.11
USD 4,936	AvalonBay Communities Inc REIT	924,118	0.43	USD 389	Dexcom Inc	48,271	0.02
USD 17,837	Baker Hughes Co	609,669	0.29	USD 329	Dollar General Corp	44,728	0.02
USD 10,917	Ball Corp	627,946	0.30	USD 56	Dollar Tree Inc	7,955	0.00
USD 32,448	Bank of America Corp	1,092,524	0.51	USD 616	DraftKings Inc	21,714	0.01
USD 2,422	Bank of New York Mellon Corp	126,065	0.06	USD 2,791	eBay Inc	121,743	0.06
USD 1,307	Becton Dickinson and Co	318,686	0.15	USD 4,241	Ecolab Inc	841,202	0.40
USD 3,906	Best Buy Co Inc	305,762	0.14	USD 1,852	Edwards Lifesciences Corp	141,215	0.07
USD 1,003	Biogen Inc	259,546	0.12	USD 1,924	Elevance Health Inc	907,281	0.43
USD 474	BlackRock Inc	384,793	0.18	USD 2,606	Eli Lilly & Co	1,519,090	0.71
USD 423	Blackstone Inc	55,379	0.03	USD 4,719	Enphase Energy Inc	623,569	0.29
USD 1,762	Block Inc	136,291	0.06	USD 5,019	Entegris Inc	601,377	0.28
USD 156	Booking Holdings Inc	553,366	0.26	USD 421	Equitable Holdings Inc	14,019	0.01
USD 773	Booz Allen Hamilton Holding Corp	98,874	0.05	USD 502	Equity Residential REIT	30,702	0.01
USD 5,739	BorgWarner Inc	205,743	0.10	USD 9,857	Essential Utilities Inc	368,159	0.17
USD 667	Boston Properties Inc REIT	46,803	0.02	USD 3,744	Estee Lauder Cos Inc	547,560	0.26
USD 12,919	Boston Scientific Corp	746,847	0.35	USD 1,311	Etsy Inc	106,257	0.05
USD 13,368	Bristol-Myers Squibb Co	685,912	0.32	USD 5,163	Eversource Energy	318,660	0.15
USD 444	Broadcom Inc	495,615	0.23	USD 285	Expedia Group Inc	43,260	0.02

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.84% (continued)				Common and Preferred Stocks - 98.84% (continued)			
United States (continued)				United States (continued)			
USD 189	Fidelity National Information Services Inc	11,353	0.01	USD 10,331	MetLife Inc	683,189	0.32
USD 7,863	Fifth Third Bancorp	271,195	0.13	USD 25,751	Microsoft Corp	9,683,406	4.55
USD 3,513	First Solar Inc	605,220	0.28	USD 241	Moderna Inc	23,967	0.01
USD 1,466	Fiserv Inc	194,743	0.09	USD 241	MongoDB Inc	100,986	0.05
USD 2,422	FMC Corp	152,707	0.07	USD 1,749	Moody's Corp	683,089	0.32
USD 9,181	Ford Motor Co	111,916	0.05	USD 5,632	Morgan Stanley	525,184	0.25
USD 2,002	Franklin Resources Inc	59,640	0.03	USD 311	MSCI Inc	175,917	0.08
USD 2,710	GE HealthCare Technologies Inc	209,537	0.10	USD 1,169	Nasdaq Inc	67,966	0.03
USD 716	Gen Digital Inc	16,339	0.01	USD 1,520	Netflix Inc	740,058	0.35
USD 15,113	General Electric Co	1,928,872	0.91	USD 1,181	News Corp	28,994	0.01
USD 1,557	General Motors Co	55,927	0.03	USD 7,223	NIKE Inc	784,201	0.37
USD 5,055	Gilead Sciences Inc	409,506	0.19	USD 4,242	Norfolk Southern Corp	1,002,724	0.47
USD 795	Global Payments Inc	100,965	0.05	USD 1,685	Northern Trust Corp	142,180	0.07
USD 2,190	Goldman Sachs Group Inc	844,836	0.40	USD 8,081	Nvidia Corp	4,001,873	1.88
USD 55	Hasbro Inc	2,808	0.00	USD 3,143	Omnicom Group Inc	271,901	0.13
USD 126	Henry Schein Inc	9,539	0.00	USD 12,327	ONEOK Inc	865,602	0.41
USD 43,622	Hewlett Packard Enterprise Co	740,702	0.35	USD 7,170	Oracle Corp	755,933	0.36
USD 2,331	Hologic Inc	166,550	0.08	USD 2,696	Palantir Technologies Inc	46,290	0.02
USD 4,477	Home Depot Inc	1,551,504	0.73	USD 1,075	Palo Alto Networks Inc	316,996	0.15
USD 3,632	HP Inc	109,287	0.05	USD 1,804	Paramount Global	26,681	0.01
USD 975	Humana Inc	446,365	0.21	USD 4,983	PayPal Holdings Inc	306,006	0.14
USD 876	IDEXX Laboratories Inc	486,224	0.23	USD 22,447	Pfizer Inc	646,249	0.30
USD 356	Illumina Inc	49,569	0.02	USD 5,417	Philip Morris International Inc	509,631	0.24
USD 158	Insulet Corp	34,283	0.02	USD 3,977	Phillips 66	529,498	0.25
USD 1,079	Intel Corp	54,220	0.03	USD 1,637	PNC Financial Services Group Inc	253,489	0.12
USD 5,736	International Business Machines Corp	938,123	0.44	USD 4,222	Principal Financial Group Inc	332,145	0.16
USD 1,201	Interpublic Group of Cos Inc	39,201	0.02	USD 5,272	Procter & Gamble Co	772,559	0.36
USD 1,655	Intuit Inc	1,034,425	0.49	USD 1,720	Progressive Corp	273,962	0.13
USD 1,010	IQVIA Holdings Inc	233,694	0.11	USD 8,618	Prologis Inc REIT	1,148,779	0.54
USD 2,366	Iron Mountain Inc REIT	165,573	0.08	USD 8,965	Prudential Financial Inc	929,760	0.44
USD 7,144	Johnson & Johnson	1,119,751	0.53	USD 258	PTC Inc	45,140	0.02
USD 12,066	JPMorgan Chase & Co	2,052,427	0.97	USD 3,096	PulteGroup Inc	319,569	0.15
USD 10,997	Juniper Networks Inc	324,192	0.15	USD 3,500	Qualcomm Inc	506,205	0.24
USD 1,140	Kenvue Inc	24,544	0.01	USD 497	Regeneron Pharmaceuticals Inc	436,510	0.21
USD 7,014	KeyCorp	101,002	0.05	USD 2,966	Regions Financial Corp	57,481	0.03
USD 809	Keysight Technologies Inc	128,704	0.06	USD 1,851	Reliance Steel & Aluminum Co	517,688	0.24
USD 642	KKR & Co Inc	53,190	0.02	USD 42	ResMed Inc	7,225	0.00
USD 250	KLA Corp	145,325	0.07	USD 311	Revvity Inc	33,995	0.02
USD 4,824	Kroger Co	220,505	0.10	USD 450	Roblox Corp	20,574	0.01
USD 322	Lam Research Corp	252,210	0.12	USD 267	Ross Stores Inc	36,950	0.02
USD 136	Live Nation Entertainment Inc	12,730	0.01	USD 2,243	S&P Global Inc	988,086	0.46
USD 9,226	LKQ Corp	440,911	0.21	USD 7,224	Salesforce Inc	1,900,923	0.89
USD 2,162	Lowe's Cos Inc	481,153	0.23	USD 284	ServiceNow Inc	200,643	0.09
USD 466	LPL Financial Holdings Inc	106,071	0.05	USD 2,551	Sherwin-Williams Co	795,657	0.37
USD 31,696	Lucid Group Inc	133,440	0.06	USD 916	Simon Property Group Inc REIT	130,658	0.06
USD 1,140	Marsh & McLennan Cos Inc	215,996	0.10	USD 7,197	Snap Inc	121,845	0.06
USD 4,424	Mastercard Inc	1,886,880	0.89	USD 447	Snowflake Inc	88,953	0.04
USD 4,351	McDonald's Corp	1,290,115	0.61	USD 2,910	Starbucks Corp	279,389	0.13
USD 917	McKesson Corp	424,553	0.20	USD 1,552	Stryker Corp	464,762	0.22
USD 11,838	Merck & Co Inc	1,290,579	0.61	USD 10,133	Sysco Corp	741,026	0.35
USD 7,733	Meta Platforms Inc	2,737,173	1.29	USD 449	T Rowe Price Group Inc	48,353	0.02
				USD 3,725	Target Corp	530,514	0.25

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 98.84% (continued)				Common and Preferred Stocks - 98.84% (continued)			
United States (continued)				United States (continued)			
USD 18,019	Tesla Inc	4,477,361	2.11	USD 259	W R Berkley Corp	18,316	0.01
USD 213	Texas Pacific Land Corp	334,932	0.16	USD 6,203	Walgreens Boots Alliance Inc	161,960	0.08
USD 851	Thermo Fisher Scientific Inc	451,702	0.21	USD 7,784	Walt Disney Co	702,817	0.33
USD 7,304	TJX Cos Inc	685,188	0.32	USD 2,600	Warner Bros Discovery Inc	29,588	0.01
USD 2,171	T-Mobile US Inc	348,076	0.16	USD 485	Waters Corp	159,677	0.08
USD 19	Trade Desk Inc	1,367	0.00	USD 408	Workday Inc	112,632	0.05
USD 41	TransDigm Group Inc	41,476	0.02	USD 272	WW Grainger Inc	225,404	0.11
USD 1,706	Travelers Cos Inc	324,976	0.15	USD 8,678	Xylem Inc	992,416	0.47
USD 1,364	Truist Financial Corp	50,359	0.02	USD 377	Yum! Brands Inc	49,259	0.02
USD 1,045	UDR Inc REIT	40,013	0.02	USD 391	Zimmer Biomet Holdings Inc	47,585	0.02
USD 3,578	UnitedHealth Group Inc	1,883,710	0.89				
USD 3,943	US Bancorp	170,653	0.08	Total United States		138,308,779	65.06
USD 17,634	Verizon Communications Inc	664,802	0.31	Total Common and Preferred Stocks		210,143,908	98.84
USD 307	Vertex Pharmaceuticals Inc	124,915	0.06	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		210,143,908	98.84
USD 253	VF Corp	4,756	0.00	TOTAL INVESTMENTS		210,143,908	98.84
USD 8,212	Visa Inc	2,137,994	1.01				

Derivatives

Forward Foreign Exchange Contracts Hedge – 0.07%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought AUD / Sold GBP, due 03/01/24	Standard Chartered Bank	5,874,000	3,132,971	14,212	0.01
Bought CAD / Sold GBP, due 03/01/24	Standard Chartered Bank	11,060,000	6,536,153	55,533	0.03
Bought GBP / Sold CHF, due 02/02/24	HSBC Bank PLC	3,858,505	4,114,000	16,874	0.01
Bought GBP / Sold DKK, due 02/02/24	HSBC Bank PLC	2,055,612	17,599,000	9,100	0.00
Bought GBP / Sold EUR, due 02/02/24	Standard Chartered Bank	14,688,500	16,874,000	66,267	0.03
Bought GBP / Sold HKD, due 03/01/24	BNP Paribas SA	80,065	792,000	640	0.00
Bought GBP / Sold HKD, due 03/01/24	Royal Bank of Canada	970,206	9,582,000	9,702	0.01
Bought GBP / Sold JPY, due 04/01/24	Barclays Bank PLC	117,097	21,024,000	148	0.00
Bought GBP / Sold NOK, due 02/02/24	HSBC Bank PLC	558,301	7,218,000	573	0.00
Bought GBP / Sold SEK, due 02/02/24	Standard Chartered Bank	1,185,964	15,055,000	16,459	0.01
Bought GBP / Sold USD, due 03/01/24	Barclays Bank PLC	36,162,536	45,727,000	372,989	0.17
Bought GBP / Sold USD, due 03/01/24	BNP Paribas SA	4,940,522	6,254,000	44,176	0.02
Bought GBP / Sold USD, due 03/01/24	Citibank NA	32,547,147	41,178,000	313,092	0.15
Bought GBP / Sold USD, due 03/01/24	Deutsche Bank AG	2,864,002	3,627,000	24,028	0.01
Bought GBP / Sold USD, due 03/01/24	UBS AG	32,546,427	41,178,000	312,173	0.15
Bought GBP / Sold USD, due 03/01/24	Westpac Banking Corporation	2,600,332	3,284,000	30,900	0.01
Bought HKD / Sold GBP, due 03/01/24	HSBC Bank PLC	10,374,000	1,036,477	7,243	0.00
Bought ILS / Sold GBP, due 03/01/24	HSBC Bank PLC	33,000	7,147	54	0.00
Bought JPY / Sold GBP, due 04/01/24	Standard Chartered Bank	1,836,521,000	10,185,918	41,745	0.02
Bought NZD / Sold GBP, due 03/01/24	Standard Chartered Bank	821,000	406,138	2,071	0.00
Bought SGD / Sold GBP, due 03/01/24	HSBC Bank PLC	384,000	227,705	829	0.00
Bought USD / Sold GBP, due 03/01/24	BNP Paribas SA	47,082,666	36,812,092	154,624	0.07
Bought USD / Sold GBP, due 03/01/24	Deutsche Bank AG	47,082,666	36,817,648	147,542	0.07
Bought USD / Sold GBP, due 03/01/24	UBS AG	47,082,668	36,809,101	158,440	0.08
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				1,799,414	0.85

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.07% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought CHF / Sold GBP, due 03/01/24	HSBC Bank PLC	4,114,000	3,847,125	(16,296)	(0.01)
Bought DKK / Sold GBP, due 03/01/24	HSBC Bank PLC	17,599,000	2,052,907	(9,149)	(0.01)
Bought EUR / Sold GBP, due 03/01/24	Standard Chartered Bank	16,874,000	14,673,426	(65,812)	(0.03)
Bought GBP / Sold AUD, due 03/01/24	BNP Paribas SA	308,178	588,000	(8,356)	(0.00)
	Goldman Sachs				
Bought GBP / Sold AUD, due 03/01/24	International	2,762,624	5,286,000	(85,109)	(0.04)
Bought GBP / Sold AUD, due 02/02/24	Standard Chartered Bank	3,135,422	5,874,000	(14,336)	(0.01)
Bought GBP / Sold CAD, due 03/01/24	BNP Paribas SA	1,088,229	1,856,000	(20,303)	(0.01)
Bought GBP / Sold CAD, due 03/01/24	Merrill Lynch International	5,350,671	9,204,000	(159,209)	(0.08)
Bought GBP / Sold CAD, due 02/02/24	Standard Chartered Bank	6,538,003	11,060,000	(55,409)	(0.03)
Bought GBP / Sold CHF, due 03/01/24	BNP Paribas SA	379,083	416,000	(11,012)	(0.00)
Bought GBP / Sold CHF, due 03/01/24	Merrill Lynch International	3,351,666	3,698,000	(121,048)	(0.06)
Bought GBP / Sold DKK, due 03/01/24	BNP Paribas SA	241,354	2,085,000	(1,287)	(0.00)
Bought GBP / Sold DKK, due 03/01/24	Royal Bank of Canada	1,800,143	15,514,000	(4,110)	(0.00)
Bought GBP / Sold EUR, due 03/01/24	Barclays Bank PLC	268,914	313,000	(2,944)	(0.00)
Bought GBP / Sold EUR, due 03/01/24	BNP Paribas SA	1,839,477	2,132,000	(10,149)	(0.00)
Bought GBP / Sold EUR, due 03/01/24	Deutsche Bank AG	447,705	517,000	(370)	(0.00)
	Goldman Sachs				
Bought GBP / Sold EUR, due 03/01/24	International	11,880,114	13,744,000	(37,546)	(0.02)
	Westpac Banking				
Bought GBP / Sold EUR, due 03/01/24	Corporation	144,228	168,000	(1,719)	(0.00)
Bought GBP / Sold HKD, due 02/02/24	HSBC Bank PLC	1,037,077	10,374,000	(7,163)	(0.00)
Bought GBP / Sold ILS, due 03/01/24	Merrill Lynch International	7,047	33,000	(181)	(0.00)
Bought GBP / Sold ILS, due 02/02/24	HSBC Bank PLC	7,150	33,000	(54)	(0.00)
Bought GBP / Sold JPY, due 04/01/24	BNP Paribas SA	1,273,267	237,160,000	(59,056)	(0.03)
Bought GBP / Sold JPY, due 04/01/24	Merrill Lynch International	8,398,005	1,559,381,000	(355,178)	(0.17)
	Westpac Banking				
Bought GBP / Sold JPY, due 04/01/24	Corporation	102,649	18,956,000	(3,601)	(0.00)
Bought GBP / Sold JPY, due 02/02/24	Standard Chartered Bank	10,231,020	1,836,521,000	(39,498)	(0.02)
Bought GBP / Sold NOK, due 03/01/24	BNP Paribas SA	130,972	1,786,000	(8,899)	(0.00)
Bought GBP / Sold NOK, due 03/01/24	Merrill Lynch International	401,936	5,432,000	(22,484)	(0.01)
Bought GBP / Sold NZD, due 03/01/24	BNP Paribas SA	103,416	212,000	(2,393)	(0.00)
	Goldman Sachs				
Bought GBP / Sold NZD, due 03/01/24	International	296,067	609,000	(8,161)	(0.00)
Bought GBP / Sold NZD, due 02/02/24	Standard Chartered Bank	406,125	821,000	(2,062)	(0.00)
Bought GBP / Sold SEK, due 03/01/24	BNP Paribas SA	143,109	1,896,000	(5,700)	(0.00)
	Goldman Sachs				
Bought GBP / Sold SEK, due 03/01/24	International	997,295	13,159,000	(34,383)	(0.02)
Bought GBP / Sold SGD, due 03/01/24	Royal Bank of Canada	227,558	384,000	(1,017)	(0.00)
Bought GBP / Sold SGD, due 02/02/24	HSBC Bank PLC	227,973	384,000	(834)	(0.00)
Bought GBP / Sold USD, due 02/02/24	Barclays Bank PLC	462,391	591,000	(1,448)	(0.00)
Bought GBP / Sold USD, due 02/02/24	BNP Paribas SA	36,806,366	47,082,666	(154,232)	(0.07)
Bought GBP / Sold USD, due 02/02/24	Deutsche Bank AG	36,811,833	47,082,666	(147,261)	(0.07)
Bought GBP / Sold USD, due 02/02/24	UBS AG	36,803,346	47,082,668	(158,084)	(0.08)
Bought NOK / Sold GBP, due 03/01/24	HSBC Bank PLC	7,218,000	557,965	(560)	(0.00)
Bought SEK / Sold GBP, due 03/01/24	Standard Chartered Bank	15,055,000	1,184,745	(16,442)	(0.01)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(1,652,855)	(0.78)
Total Forward Foreign Exchange Contracts Hedge				146,559	0.07

Schedule of Investments *(continued)* as at 31 December 2023 (Expressed in US Dollar)

Derivatives *(continued)*

Futures Contracts – 0.00%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
S&P EMINI INDEX FUTURE, due 15/03/24	USD	7	1,687,000	3,025	0.00
TOPIX INDEX FUTURE, due 07/03/24	JPY	2	335,651	709	0.00
Unrealised Gain on Futures Contracts			2,022,651	3,734	0.00
Total Futures Contracts			2,022,651	3,734	0.00
Other Net Assets/(Liabilities)				2,310,868	1.09
TOTAL NET ASSETS				212,605,069	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 94,487 held as cash at Barclays Capital Inc.

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 100.06%				Common and Preferred Stocks - 100.06% <i>(continued)</i>			
Argentina				United States <i>(continued)</i>			
USD 4	MercadoLibre Inc	6,286	0.03	USD 201	Apollo Global Management Inc	18,731	0.10
Total Argentina		6,286	0.03	USD 6,617	Apple Inc	1,273,971	7.10
Australia				USD 358	Applied Materials Inc	58,021	0.32
USD 19	Atlassian Corp	4,519	0.03	USD 4,512	AT&T Inc	75,711	0.42
Total Australia		4,519	0.03	USD 254	Autodesk Inc	61,844	0.35
Bermuda				USD 172	Automatic Data Processing Inc	40,071	0.22
USD 89	Arch Capital Group Ltd	6,610	0.04	USD 4	AutoZone Inc	10,342	0.06
USD 22	Everest Group Ltd	7,779	0.04	USD 597	AvalonBay Communities Inc REIT	111,770	0.62
USD 604	Liberty Global Ltd	11,258	0.06	USD 3,081	Baker Hughes Co	105,309	0.59
Total Bermuda		25,647	0.14	USD 1,305	Ball Corp	75,064	0.42
Canada				USD 4,106	Bank of America Corp	138,249	0.77
USD 60	Lululemon Athletica Inc	30,677	0.17	USD 558	Bank of New York Mellon Corp	29,044	0.16
USD 1,102	Waste Connections Inc	164,496	0.92	USD 196	Baxter International Inc	7,577	0.04
Total Canada		195,173	1.09	USD 250	Becton Dickinson and Co	60,958	0.34
Ireland				USD 105	Best Buy Co Inc	8,219	0.05
USD 410	Accenture PLC	143,873	0.80	USD 92	Biogen Inc	23,807	0.13
USD 890	Medtronic PLC	73,318	0.41	USD 47	BlackRock Inc	38,155	0.21
Total Ireland		217,191	1.21	USD 130	Block Inc	10,056	0.06
Jersey				USD 23	Booking Holdings Inc	81,586	0.46
USD 867	Ferguson PLC	167,392	0.93	USD 238	Booz Allen Hamilton Holding Corp	30,443	0.17
Total Jersey		167,392	0.93	USD 997	BorgWarner Inc	35,742	0.20
Switzerland				USD 1,354	Boston Scientific Corp	78,275	0.44
USD 347	Chubb Ltd	78,422	0.44	USD 1,201	Bristol-Myers Squibb Co	61,623	0.34
Total Switzerland		78,422	0.44	USD 146	Broadcom Inc	162,973	0.91
United Kingdom				USD 130	Broadridge Financial Solutions Inc	26,748	0.15
USD 222	Aon PLC	64,607	0.36	USD 77	Cadence Design Systems Inc	20,972	0.12
Total United Kingdom		64,607	0.36	USD 180	Capital One Financial Corp	23,602	0.13
United States				USD 138	Cardinal Health Inc	13,910	0.08
USD 428	Abbott Laboratories	47,110	0.26	USD 210	Carlisle Cos Inc	65,610	0.37
USD 920	AbbVie Inc	142,572	0.79	USD 17	Cboe Global Markets Inc	3,036	0.02
USD 257	Adobe Inc	153,326	0.85	USD 615	Cbre Group Inc	57,250	0.32
USD 606	Advanced Micro Devices Inc	89,330	0.50	USD 274	Cencora Inc	56,274	0.31
USD 559	AECOM	51,668	0.29	USD 67	Centene Corp	4,972	0.03
USD 352	Aflac Inc	29,040	0.16	USD 20	Charles River Laboratories International Inc	4,728	0.03
USD 256	Agilent Technologies Inc	35,592	0.20	USD 559	Charles Schwab Corp	38,459	0.21
USD 35	Airbnb Inc	4,765	0.03	USD 128	Cheniere Energy Inc	21,851	0.12
USD 326	Albemarle Corp	47,100	0.26	USD 14	Chipotle Mexican Grill Inc	32,017	0.18
USD 708	Alexandria Real Estate Equities Inc REIT	89,753	0.50	USD 36	Church & Dwight Co Inc	3,404	0.02
USD 91	Allstate Corp	12,738	0.07	USD 209	Cigna Group	62,585	0.35
USD 4,683	Alphabet Inc	659,975	3.68	USD 7,690	Cisco Systems Inc	388,499	2.17
USD 478	Alphabet Inc	66,772	0.37	USD 1,058	Citigroup Inc	54,424	0.30
USD 1,156	Altria Group Inc	46,633	0.26	USD 367	Citizens Financial Group Inc	12,162	0.07
USD 4,408	Amazon.com Inc	669,752	3.73	USD 82	CME Group Inc	17,269	0.10
USD 359	American Express Co	67,255	0.38	USD 2,630	Coca-Cola Co	154,986	0.86
USD 463	American International Group Inc	31,368	0.18	USD 380	Cognizant Technology Solutions Corp	28,701	0.16
USD 69	American Tower Corp REIT	14,896	0.08	USD 413	Colgate-Palmolive Co	32,920	0.18
USD 824	American Water Works Co Inc	108,760	0.61	USD 1,796	Comcast Corp	78,755	0.44
USD 270	Amgen Inc	77,765	0.43	USD 221	Costco Wholesale Corp	145,878	0.81
USD 198	Analog Devices Inc	39,315	0.22	USD 174	Crown Castle Inc REIT	20,043	0.11
USD 320	Annaly Capital Management Inc	6,198	0.03	USD 8,640	CSX Corp	299,549	1.67
				USD 134	Cummins Inc	32,102	0.18

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Common and Preferred Stocks - 100.06% (continued)				Common and Preferred Stocks - 100.06% (continued)			
United States (continued)				United States (continued)			
USD 878	CVS Health Corp	69,327	0.39	USD 1,371	Intel Corp	68,893	0.38
USD 205	Danaher Corp	47,425	0.26	USD 589	International Business Machines Corp	96,331	0.54
USD 675	Darling Ingredients Inc	33,642	0.19	USD 581	Interpublic Group of Cos Inc	18,964	0.11
USD 137	DaVita Inc	14,352	0.08	USD 134	Intuit Inc	83,754	0.47
USD 13	Deckers Outdoor Corp	8,690	0.05	USD 21	IQVIA Holdings Inc	4,859	0.03
USD 105	Deere & Co	41,986	0.23	USD 451	Iron Mountain Inc REIT	31,561	0.18
USD 260	Dell Technologies Inc	19,890	0.11	USD 21	Jack Henry & Associates Inc	3,432	0.02
USD 87	Dexcom Inc	10,796	0.06	USD 1,358	Johnson & Johnson	212,853	1.19
USD 27	Dollar General Corp	3,671	0.02	USD 1,468	JPMorgan Chase & Co	249,707	1.39
USD 80	Dollar Tree Inc	11,364	0.06	USD 1,391	Juniper Networks Inc	41,007	0.23
USD 200	eBay Inc	8,724	0.05	USD 321	Kenvue Inc	6,911	0.04
USD 322	Ecolab Inc	63,869	0.36	USD 173	KeyCorp	2,491	0.01
USD 152	Edwards Lifesciences Corp	11,590	0.06	USD 1,445	Kimco Realty Corp REIT	30,793	0.17
USD 47	Electronic Arts Inc	6,430	0.04	USD 36	KKR & Co Inc	2,983	0.02
USD 233	Elevance Health Inc	109,873	0.61	USD 5	KLA Corp	2,907	0.02
USD 288	Eli Lilly & Co	167,881	0.94	USD 795	Kroger Co	36,339	0.20
USD 581	Enphase Energy Inc	76,773	0.43	USD 94	Lam Research Corp	73,626	0.41
USD 647	Entegris Inc	77,524	0.43	USD 1,124	LKQ Corp	53,716	0.30
USD 449	Equitable Holdings Inc	14,952	0.08	USD 183	Lowe's Cos Inc	40,727	0.23
USD 1,104	Essential Utilities Inc	41,234	0.23	USD 3	LPL Financial Holdings Inc	683	0.00
USD 53	Essex Property Trust Inc REIT	13,141	0.07	USD 4,095	Lucid Group Inc	17,240	0.10
USD 140	Estee Lauder Cos Inc	20,475	0.11	USD 62	M&T Bank Corp	8,499	0.05
USD 42	Etsy Inc	3,404	0.02	USD 182	Marsh & McLennan Cos Inc	34,484	0.19
USD 1,521	Eversource Energy	93,876	0.52	USD 661	Mastercard Inc	281,923	1.57
USD 73	Expedia Group Inc	11,081	0.06	USD 449	McDonald's Corp	133,133	0.74
USD 579	Exxon Mobil Corp	57,888	0.32	USD 78	McKesson Corp	36,112	0.20
USD 11	Fair Isaac Corp	12,804	0.07	USD 1,359	Merck & Co Inc	148,158	0.83
USD 37	Fidelity National Information Services Inc	2,223	0.01	USD 919	Meta Platforms Inc	325,289	1.81
USD 112	Fifth Third Bancorp	3,863	0.02	USD 541	MetLife Inc	35,776	0.20
USD 436	First Solar Inc	75,114	0.42	USD 12	Mettler-Toledo International Inc	14,556	0.08
USD 82	Fiserv Inc	10,893	0.06	USD 3,116	Microsoft Corp	1,171,741	6.53
USD 288	FMC Corp	18,158	0.10	USD 84	Moderna Inc	8,354	0.05
USD 214	Fortinet Inc	12,525	0.07	USD 190	Moody's Corp	74,206	0.41
USD 81	Fortive Corp	5,964	0.03	USD 744	Morgan Stanley	69,378	0.39
USD 265	GE HealthCare Technologies Inc	20,490	0.11	USD 55	MSCI Inc	31,111	0.17
USD 502	Gen Digital Inc	11,456	0.06	USD 482	Nasdaq Inc	28,023	0.16
USD 2,142	General Electric Co	273,383	1.52	USD 211	Netflix Inc	102,732	0.57
USD 735	Gilead Sciences Inc	59,542	0.33	USD 703	News Corp	17,259	0.10
USD 44	Global Payments Inc	5,588	0.03	USD 633	NIKE Inc	68,725	0.38
USD 26	GoDaddy Inc	2,760	0.02	USD 960	Norfolk Southern Corp	226,925	1.27
USD 205	Goldman Sachs Group Inc	79,083	0.44	USD 114	Northern Trust Corp	9,619	0.05
USD 48	Henry Schein Inc	3,634	0.02	USD 1,001	Nvidia Corp	495,715	2.76
USD 5,498	Hewlett Packard Enterprise Co	93,356	0.52	USD 39	Okta Inc	3,531	0.02
USD 164	Hologic Inc	11,718	0.07	USD 291	Omnicom Group Inc	25,174	0.14
USD 514	Home Depot Inc	178,127	0.99	USD 338	ONEOK Inc	23,734	0.13
USD 612	Host Hotels & Resorts Inc REIT	11,916	0.07	USD 681	Oracle Corp	71,798	0.40
USD 89	HP Inc	2,678	0.02	USD 386	Owens Corning	57,217	0.32
USD 74	Humana Inc	33,878	0.19	USD 468	Paccar Inc	45,700	0.26
USD 137	Huntington Bancshares Inc	1,743	0.01	USD 201	Palantir Technologies Inc	3,451	0.02
USD 70	IDEX Corp	15,198	0.09	USD 157	Palo Alto Networks Inc	46,296	0.26
USD 52	IDEXX Laboratories Inc	28,863	0.16	USD 126	Paramount Global	1,864	0.01
USD 76	illumina Inc	10,582	0.06	USD 568	PayPal Holdings Inc	34,881	0.19

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Common and Preferred Stocks - 100.06% <i>(continued)</i>				Common and Preferred Stocks - 100.06% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 2,815	Pfizer Inc	81,044	0.45	USD 56	Waters Corp	18,437	0.10
USD 768	Philip Morris International Inc	72,253	0.40	USD 129	Workday Inc	35,612	0.20
USD 436	Phillips 66	58,049	0.32	USD 11	WW Grainger Inc	9,116	0.05
USD 112	PNC Financial Services Group Inc	17,343	0.10	USD 1,031	Xylem Inc	117,905	0.66
USD 126	PPG Industries Inc	18,843	0.11	USD 226	Yum! Brands Inc	29,529	0.16
USD 824	Principal Financial Group Inc	64,824	0.36	USD 271	Zimmer Biomet Holdings Inc	32,981	0.18
USD 806	Procter & Gamble Co	118,111	0.66	USD 32	Zoetis Inc	6,316	0.04
USD 275	Progressive Corp	43,802	0.24	Total United States		17,194,819	95.83
USD 697	Prologis Inc REIT	92,910	0.52	Total Common and Preferred Stocks		17,954,056	100.06
USD 358	Prudential Financial Inc	37,128	0.21	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		17,954,056	100.06
USD 16	PTC Inc	2,799	0.02	TOTAL INVESTMENTS		17,954,056	100.06
USD 929	PulteGroup Inc	95,891	0.53	Other Net Assets/(Liabilities)		(11,316)	(0.06)
USD 363	Qualcomm Inc	52,501	0.29	TOTAL NET ASSETS		17,942,740	100.00
USD 60	Regeneron Pharmaceuticals Inc	52,697	0.29				
USD 486	Regions Financial Corp	9,419	0.05				
USD 135	Reliance Steel & Aluminum Co	37,757	0.21				
USD 77	Rockwell Automation Inc	23,907	0.13				
USD 280	S&P Global Inc	123,346	0.69				
USD 837	Salesforce Inc	220,248	1.23				
USD 928	Schlumberger NV	48,293	0.27				
USD 68	ServiceNow Inc	48,041	0.27				
USD 130	Sherwin-Williams Co	40,547	0.23				
USD 82	Simon Property Group Inc REIT	11,696	0.07				
USD 680	Snap Inc	11,512	0.06				
USD 85	Splunk Inc	12,950	0.07				
USD 513	Starbucks Corp	49,253	0.27				
USD 682	Steel Dynamics Inc	80,544	0.45				
USD 213	Stryker Corp	63,785	0.36				
USD 395	Sysco Corp	28,886	0.16				
USD 20	Take-Two Interactive Software Inc	3,219	0.02				
USD 333	Target Corp	47,426	0.26				
USD 2,155	Tesla Inc	535,474	2.98				
USD 26	Texas Pacific Land Corp	40,884	0.23				
USD 182	Thermo Fisher Scientific Inc	96,604	0.54				
USD 359	TJX Cos Inc	33,678	0.19				
USD 201	T-Mobile US Inc	32,226	0.18				
USD 89	TransDigm Group Inc	90,032	0.50				
USD 122	Travelers Cos Inc	23,240	0.13				
USD 125	Uber Technologies Inc	7,696	0.04				
USD 379	UnitedHealth Group Inc	199,532	1.11				
USD 463	US Bancorp	20,039	0.11				
USD 88	Valero Energy Corp	11,440	0.06				
USD 338	Ventas Inc REIT	16,846	0.09				
USD 113	Verisk Analytics Inc	26,991	0.15				
USD 3,198	Verizon Communications Inc	120,565	0.67				
USD 107	Vertex Pharmaceuticals Inc	43,537	0.24				
USD 2,232	Viatris Inc	24,173	0.14				
USD 1,197	Visa Inc	311,639	1.74				
USD 92	W R Berkley Corp	6,506	0.04				
USD 669	Walgreens Boots Alliance Inc	17,468	0.10				
USD 899	Walt Disney Co	81,171	0.45				
USD 500	Warner Bros Discovery Inc	5,690	0.03				

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 17.54%				Corporate Bonds - 17.54% <i>(continued)</i>			
Azerbaijan				British Virgin Islands <i>(continued)</i>			
USD 600,000	Southern Gas Corridor CJSC, 6.875%, 24/03/26	608,437	0.26	USD 200,000	State Grid Overseas Investment BVI Ltd, 4.250%, 02/05/28	198,292	0.09
USD 200,000	State Oil Co of the Azerbaijan Republic, 6.950%, 18/03/30	210,063	0.09	USD 300,000	Sunny Express Enterprises Corp, 2.950%, 01/03/27	284,499	0.12
Total Azerbaijan		818,500	0.35	Total British Virgin Islands		4,382,709	1.88
Bahrain				Canada			
USD 600,000	Oil and Gas Holding Co BSCC, 7.500%, 25/10/27	631,500	0.27	USD 200,000	Petronas Energy Canada Ltd, 2.112%, 23/03/28	181,182	0.08
USD 200,000	Oil and Gas Holding Co BSCC, 8.375%, 07/11/28	218,875	0.10	Total Canada		181,182	0.08
Total Bahrain		850,375	0.37	Cayman Islands			
British Virgin Islands				USD 250,000	Avi Funding Co Ltd, 3.800%, 16/09/25	244,788	0.11
USD 200,000	China Huadian Overseas Development Management Co Ltd, 4.000%, perpetual	198,313	0.09	USD 400,000	DP World Crescent Ltd, 3.875%, 18/07/29	378,448	0.16
USD 300,000	China Huaneng Group Hong Kong Treasury Management Holding Ltd, 3.080%, perpetual	285,844	0.12	USD 200,000	DP World Crescent Ltd, 5.500%, 13/09/33	204,516	0.09
USD 200,000	CNPC Global Capital Ltd, 2.000%, 23/06/30	172,080	0.07	USD 300,000	EDO Sukuk Ltd, 5.875%, 21/09/33	308,812	0.13
USD 200,000	Minmetals Bounteous Finance BVI Ltd, 4.750%, 30/07/25	198,658	0.09	USD 400,000	Gaci First Investment Co, 4.750%, 14/02/30	399,375	0.17
USD 300,000	Powerchina Roadbridge Group British Virgin Islands Ltd, 3.080%, perpetual	284,250	0.12	USD 500,000	Gaci First Investment Co, 4.875%, 14/02/35	487,500	0.21
USD 200,000	Rongshi International Finance Ltd, 3.625%, 04/05/27	194,036	0.08	USD 200,000	Gaci First Investment Co, 5.375%, 13/10/22	178,313	0.08
USD 300,000	Sinochem Offshore Capital Co Ltd, 2.375%, 23/09/31	244,449	0.10	USD 300,000	Mumtalakat Sukuk Holding Co, 4.100%, 21/01/27	281,906	0.12
USD 500,000	Sinopec Group Overseas Development 2012 Ltd, 4.875%, 17/05/42	492,075	0.21	USD 200,000	Nogaholding Sukuk Ltd, 6.625%, 25/05/33	209,000	0.09
USD 300,000	Sinopec Group Overseas Development 2014 Ltd, 4.375%, 10/04/24	299,156	0.13	USD 850,000	Sharjah Sukuk Program Ltd, 3.854%, 03/04/26	822,906	0.35
USD 200,000	Sinopec Group Overseas Development 2017 Ltd, 3.250%, 13/09/27	191,736	0.08	USD 200,000	Three Gorges Finance I Cayman Islands Ltd, 3.150%, 02/06/26	192,882	0.08
USD 300,000	Sinopec Group Overseas Development 2018 Ltd, 2.500%, 08/08/24	295,031	0.13	USD 200,000	Three Gorges Finance I Cayman Islands Ltd, 2.150%, 22/09/30	172,460	0.08
USD 250,000	Sinopec Group Overseas Development 2018 Ltd, 2.700%, 13/05/30	227,140	0.10	USD 200,000	Unity 1 Sukuk Ltd, 2.394%, 03/11/25	189,356	0.08
USD 200,000	Sinopec Group Overseas Development 2018 Ltd, 2.300%, 08/01/31	175,210	0.08	Total Cayman Islands		4,070,262	1.75
USD 200,000	Sinopec Group Overseas Development 2018 Ltd, 3.680%, 08/08/49	162,420	0.07	Chile			
USD 200,000	State Grid Overseas Investment 2013 Ltd, 4.375%, 22/05/43	189,162	0.08	USD 200,000	Corp Nacional del Cobre de Chile, 3.625%, 01/08/27	189,375	0.08
USD 300,000	State Grid Overseas Investment BVI Ltd, 3.500%, 04/05/27	290,358	0.12	USD 200,000	Corp Nacional del Cobre de Chile, 3.000%, 30/09/29	177,875	0.08
				USD 200,000	Corp Nacional del Cobre de Chile, 3.750%, 15/01/31	180,813	0.08
				USD 400,000	Corp Nacional del Cobre de Chile, 5.125%, 02/02/33	386,120	0.17
				USD 200,000	Corp Nacional del Cobre de Chile, 5.950%, 08/01/34	202,300	0.09
				USD 200,000	Corp Nacional del Cobre de Chile, 5.625%, 18/10/43	192,687	0.08
				USD 500,000	Corp Nacional del Cobre de Chile, 4.875%, 04/11/44	432,500	0.18
				USD 650,000	Corp Nacional del Cobre de Chile, 6.300%, 08/09/53	656,584	0.28
				USD 200,000	Empresa de los Ferrocarriles del Estado, 3.830%, 14/09/61	135,962	0.06

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 17.54% (continued)				Corporate Bonds - 17.54% (continued)			
Chile (continued)				Indonesia (continued)			
USD 200,000	Empresa de Transporte de Pasajeros Metro SA, 5.000%, 25/01/47	172,726	0.07	USD 200,000	Pertamina Persero PT, 6.500%, 07/11/48	221,812	0.09
USD 200,000	Empresa de Transporte de Pasajeros Metro SA, 4.700%, 07/05/50	165,026	0.07	USD 200,000	Perusahaan Penerbit SBSN Indonesia III, 4.700%, 06/06/32	200,313	0.09
USD 200,000	Empresa Nacional del Petroleo, 3.450%, 16/09/31	167,674	0.07	USD 1,150,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara, 3.000%, 30/06/30	1,021,703	0.44
USD 200,000	Empresa Nacional del Petroleo, 6.150%, 10/05/33	200,122	0.09	USD 200,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara, 5.250%, 24/10/42	188,875	0.08
Total Chile		3,259,764	1.40	Total Indonesia		3,361,797	1.44
China				Kazakhstan			
USD 400,000	China Life Insurance Overseas Co Ltd, 5.350%, 15/08/33	404,244	0.17	USD 400,000	Development Bank of Kazakhstan JSC, 5.750%, 12/05/25	396,125	0.17
USD 300,000	Sinopec Group Overseas Development 2018 Ltd, 2.500%, 12/11/24	293,063	0.13	USD 300,000	Fund of National Welfare Samruk-Kazyna JSC, 2.000%, 28/10/26	276,375	0.12
Total China		697,307	0.30	USD 500,000	QazaqGaz NC JSC, 4.375%, 26/09/27	478,906	0.20
Costa Rica				Total Kazakhstan			
USD 200,000	Instituto Costarricense de Electricidad, 6.375%, 15/05/43	178,000	0.08			1,151,406	0.49
Total Costa Rica		178,000	0.08	Malaysia			
Georgia				USD 600,000	Khazanah Capital Ltd, 4.876%, 01/06/33	601,548	0.26
USD 200,000	Georgian Railway JSC, 4.000%, 17/06/28	183,188	0.08	USD 200,000	Khazanah Global Sukuk Bhd, 4.687%, 01/06/28	200,698	0.09
Total Georgia		183,188	0.08	USD 200,000	Malaysia Sovereign Sukuk Bhd, 3.043%, 22/04/25	195,746	0.08
Hong Kong				USD 200,000	Petronas Capital Ltd, 3.500%, 18/03/25	196,372	0.08
USD 200,000	Blossom Joy Ltd, 3.100%, perpetual	192,188	0.08	USD 600,000	Petronas Capital Ltd, 3.500%, 21/04/30	561,072	0.24
USD 200,000	CNAC HK Finbridge Co Ltd, 3.375%, 19/06/24	197,948	0.09	USD 1,850,000	Petronas Capital Ltd, 2.480%, 28/01/32	1,578,919	0.68
USD 200,000	CNAC HK Finbridge Co Ltd, 4.875%, 14/03/25	198,708	0.09	USD 800,000	Petronas Capital Ltd, 4.500%, 18/03/45	730,672	0.31
USD 200,000	CNAC HK Finbridge Co Ltd, 4.125%, 19/07/27	193,132	0.08	USD 800,000	Petronas Capital Ltd, 4.550%, 21/04/50	735,808	0.32
USD 200,000	CNAC HK Finbridge Co Ltd, 3.875%, 19/06/29	187,376	0.08	USD 400,000	Petronas Capital Ltd, 3.404%, 28/04/61	284,320	0.12
Total Hong Kong		969,352	0.42	Total Malaysia		5,085,155	2.18
Hungary				Mexico			
USD 400,000	MVM Energetika Zrt, 7.500%, 09/06/28	416,875	0.18	USD 200,000	Comision Federal de Electricidad, 4.750%, 23/02/27	194,858	0.08
Total Hungary		416,875	0.18	USD 200,000	Comision Federal de Electricidad, 4.688%, 15/05/29	188,063	0.08
Indonesia				USD 250,000	Comision Federal de Electricidad, 3.875%, 26/07/33	201,484	0.09
USD 400,000	Indonesia Asahan Aluminium PT / Mineral Industri Indonesia Persero PT, 5.450%, 15/05/30	401,875	0.17	USD 200,000	Comision Federal de Electricidad, 4.677%, 09/02/51	140,313	0.06
USD 200,000	Pelabuhan Indonesia Persero PT, 4.250%, 05/05/25	196,250	0.08	USD 400,000	Mexico City Airport Trust, 5.500%, 31/07/47	343,672	0.15
USD 250,000	Pertamina Persero PT, 3.100%, 27/08/30	224,219	0.10	USD 150,000	Petroleos Mexicanos, 4.250%, 15/01/25	145,406	0.06
USD 300,000	Pertamina Persero PT, 2.300%, 09/02/31	252,750	0.11	USD 450,000	Petroleos Mexicanos, 6.875%, 16/10/25	442,516	0.19
USD 600,000	Pertamina Persero PT, 6.450%, 30/05/44	654,000	0.28				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 17.54% (continued)				Corporate Bonds - 17.54% (continued)			
Mexico (continued)				South Africa			
USD 450,000	Petroleos Mexicanos, 6.500%, 13/03/27	418,219	0.18	USD 200,000	Eskom Holdings SOC Ltd, 7.125%, 11/02/25	199,813	0.08
USD 500,000	Petroleos Mexicanos, 5.350%, 12/02/28	432,625	0.19	USD 400,000	Eskom Holdings SOC Ltd, 4.314%, 23/07/27	372,875	0.16
USD 100,000	Petroleos Mexicanos, 6.500%, 23/01/29	88,063	0.04	USD 500,000	Eskom Holdings SOC Ltd, 8.450%, 10/08/28	505,312	0.22
USD 600,000	Petroleos Mexicanos, 6.840%, 23/01/30	514,680	0.22	USD 200,000	Transnet SOC Ltd, 8.250%, 06/02/28	200,875	0.09
USD 450,000	Petroleos Mexicanos, 6.700%, 16/02/32	372,375	0.16	Total South Africa		1,278,875	0.55
USD 180,000	Petroleos Mexicanos, 10.000%, 07/02/33	179,640	0.08	Trinidad And Tobago			
USD 550,000	Petroleos Mexicanos, 6.625%, 15/06/35	418,344	0.18	USD 200,000	Heritage Petroleum Co Ltd, 9.000%, 12/08/29	209,375	0.09
USD 100,000	Petroleos Mexicanos, 6.750%, 21/09/47	65,425	0.03	USD 400,000	Trinidad Generation UnLtd, 5.250%, 04/11/27	394,016	0.17
USD 350,000	Petroleos Mexicanos, 6.350%, 12/02/48	222,001	0.09	Total Trinidad And Tobago		603,391	0.26
USD 1,250,000	Petroleos Mexicanos, 7.690%, 23/01/50	889,062	0.38	Turkey			
USD 500,000	Petroleos Mexicanos, 6.950%, 28/01/60	328,750	0.14	USD 200,000	TC Ziraat Bankasi AS, 9.500%, 01/08/26	210,375	0.09
USD 70,000	Petroleos Mexicanos, 6.625%, perpetual	42,175	0.02	Total Turkey		210,375	0.09
Total Mexico		5,627,671	2.42	United Arab Emirates			
Oman				USD 300,000	Abu Dhabi Crude Oil Pipeline LLC, 4.600%, 02/11/47	274,406	0.12
USD 700,000	OQ SAOC, 5.125%, 06/05/28	691,250	0.30	USD 400,000	DP World Ltd/United Arab Emirates, 6.850%, 02/07/37	440,512	0.19
Total Oman		691,250	0.30	USD 200,000	MDGH GMTN RSC Ltd, 4.500%, 07/11/28	198,502	0.08
Panama				USD 200,000	MDGH GMTN RSC Ltd, 3.375%, 28/03/32	182,716	0.08
USD 200,000	Aeropuerto Internacional de Tocumen SA, 4.000%, 11/08/41	150,640	0.07	USD 800,000	MDGH GMTN RSC Ltd, 5.500%, 28/04/33	846,576	0.36
USD 200,000	Aeropuerto Internacional de Tocumen SA, 5.125%, 11/08/61	150,014	0.07	USD 400,000	MDGH GMTN RSC Ltd, 5.875%, 01/05/34	436,148	0.19
USD 200,000	Banco Nacional de Panama, 2.500%, 11/08/30	148,566	0.06	USD 200,000	MDGH GMTN RSC Ltd, 3.950%, 21/05/50	165,666	0.07
USD 200,000	Empresa de Transmision Electrica SA, 5.125%, 02/05/49	146,022	0.06	Total United Arab Emirates		2,544,526	1.09
Total Panama		595,242	0.26	United Kingdom			
Peru				USD 250,000	NAK Naftogaz Ukraine via Kondor Finance PLC, 7.625%, 08/11/28	115,000	0.05
USD 400,000	Petroleos del Peru SA, 4.750%, 19/06/32	282,852	0.12	USD 200,000	State Grid Europe Development 2014 PLC, 3.125%, 07/04/25	195,526	0.08
USD 400,000	Petroleos del Peru SA, 5.625%, 19/06/47	245,916	0.11	Total United Kingdom		310,526	0.13
Total Peru		528,768	0.23	United States			
Philippines				USD 200,000	Dae Funding LLC, 1.550%, 01/08/24	194,375	0.08
USD 200,000	Power Sector Assets & Liabilities Management Corp, 7.390%, 02/12/24	203,172	0.09	Total United States		194,375	0.08
Total Philippines		203,172	0.09	United States Virgin Islands			
Qatar				USD 200,000	Chinalco Capital Holdings Ltd, 2.950%, perpetual	188,498	0.08
USD 200,000	QatarEnergy, 1.375%, 12/09/26	183,328	0.08	Total United States Virgin Islands		188,498	0.08
USD 1,350,000	QatarEnergy, 2.250%, 12/07/31	1,147,432	0.49	Total Corporate Bonds		40,809,071	17.54
USD 550,000	QatarEnergy, 3.125%, 12/07/41	422,180	0.18				
USD 650,000	QatarEnergy, 3.300%, 12/07/51	473,590	0.21				
Total Qatar		2,226,530	0.96				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 80.49%				Government Bonds - 80.49% (continued)			
Angola				Bolivia			
USD 200,000	Angolan Government International Bond, 9.500%, 12/11/25	196,750	0.08	USD 800,000	Bolivian Government International Bond, 4.500%, 20/03/28	378,400	0.16
USD 200,000	Angolan Government International Bond, 8.250%, 09/05/28	184,000	0.08	Total Bolivia			
USD 2,500,000	Angolan Government International Bond, 8.750%, 14/04/32	2,203,125	0.95	Brazil			
USD 230,000	Angolan Government International Bond, 9.375%, 08/05/48	191,475	0.08	USD 600,000	Brazilian Government International Bond, 4.250%, 07/01/25	591,938	0.25
USD 200,000	Angolan Government International Bond, 9.125%, 26/11/49	163,250	0.07	USD 400,000	Brazilian Government International Bond, 2.875%, 06/06/25	385,750	0.17
Total Angola			1.26	USD 150,000	Brazilian Government International Bond, 10.125%, 15/05/27	171,990	0.07
Argentina				USD 900,000	Brazilian Government International Bond, 4.625%, 13/01/28	889,533	0.38
USD 2,200,000	Argentine Republic Government International Bond, 1.000%, 09/07/29	871,376	0.37	USD 1,600,000	Brazilian Government International Bond, 3.875%, 12/06/30	1,462,000	0.63
USD 2,300,000	Argentine Republic Government International Bond, 0.750%, 09/07/30	918,390	0.40	USD 235,000	Brazilian Government International Bond, 6.250%, 18/03/31	243,690	0.11
USD 3,350,000	Argentine Republic Government International Bond, 3.625%, 09/07/35	1,133,908	0.49	USD 1,000,000	Brazilian Government International Bond, 6.000%, 20/10/33	998,350	0.43
USD 600,000	Argentine Republic Government International Bond, 4.250%, 09/01/38	236,772	0.10	USD 300,000	Brazilian Government International Bond, 8.250%, 20/01/34	352,227	0.15
USD 1,150,000	Argentine Republic Government International Bond, 3.500%, 09/07/41	389,562	0.17	USD 1,450,000	Brazilian Government International Bond, 7.125%, 20/01/37	1,581,718	0.68
Total Argentina			1.53	USD 470,000	Brazilian Government International Bond, 5.625%, 07/01/41	432,870	0.19
Azerbaijan				USD 650,000	Brazilian Government International Bond, 4.750%, 14/01/50	498,875	0.21
USD 450,000	Republic of Azerbaijan International Bond, 3.500%, 01/09/32	389,531	0.17	Total Brazil			
Total Azerbaijan			0.17	7,608,941 3.27			
Bahrain				Cayman Islands			
USD 1,060,000	Bahrain Government International Bond, 4.250%, 25/01/28	997,725	0.43	USD 200,000	KSA Sukuk Ltd, 5.268%, 25/10/28	207,500	0.09
USD 450,000	Bahrain Government International Bond, 7.000%, 12/10/28	468,000	0.20	USD 200,000	Maldives Sukuk Issuance Ltd, 9.875%, 08/04/26	160,188	0.07
USD 1,150,000	Bahrain Government International Bond, 6.750%, 20/09/29	1,166,531	0.50	USD 200,000	Sharjah Sukuk Program Ltd, 3.200%, 13/07/31	172,250	0.07
USD 950,000	Bahrain Government International Bond, 7.375%, 14/05/30	988,891	0.43	Total Cayman Islands			
USD 350,000	Bahrain Government International Bond, 5.625%, 30/09/31	328,344	0.14	539,938 0.23			
USD 1,000,000	Bahrain Government International Bond, 5.250%, 25/01/33	888,437	0.38	Chile			
USD 600,000	Bahrain Government International Bond, 6.000%, 19/09/44	492,780	0.21	USD 1,150,000	Chile Government International Bond, 2.750%, 31/01/27	1,083,516	0.47
USD 200,000	CBB International Sukuk Co 6 Spc, 5.250%, 20/03/25	197,125	0.08	USD 320,000	Chile Government International Bond, 3.240%, 06/02/28	304,200	0.13
Total Bahrain			2.37	USD 300,000	Chile Government International Bond, 2.550%, 27/01/32	257,340	0.11
Barbados				USD 200,000	Chile Government International Bond, 3.500%, 31/01/34	178,062	0.08
USD 100,000	Barbados Government International Bond, 6.500%, 01/10/29	93,957	0.04	USD 200,000	Chile Government International Bond, 4.950%, 05/01/36	197,437	0.08
Total Barbados			0.04				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 80.49% (continued)				Government Bonds - 80.49% (continued)			
Chile (continued)				Colombia (continued)			
USD 400,000	Chile Government International Bond, 3.100%, 07/05/41	303,000	0.13	USD 1,000,000	Colombia Government International Bond, 5.625%, 26/02/44	838,125	0.36
USD 400,000	Chile Government International Bond, 4.340%, 07/03/42	356,375	0.15	USD 810,000	Colombia Government International Bond, 5.000%, 15/06/45	625,219	0.27
USD 550,000	Chile Government International Bond, 3.500%, 25/01/50	417,141	0.18	USD 700,000	Colombia Government International Bond, 5.200%, 15/05/49	546,000	0.24
USD 699,460	Chile Government International Bond, 5.330%, 05/01/54	695,307	0.30	USD 400,000	Colombia Government International Bond, 8.750%, 14/11/53	459,375	0.20
USD 400,000	Chile Government International Bond, 3.250%, 21/09/71	267,375	0.11				
Total Chile		4,059,753	1.74	Total Colombia		6,834,469	2.94
China				Costa Rica			
USD 200,000	China Development Bank, 1.000%, 27/10/25	186,936	0.08	USD 650,000	Costa Rica Government International Bond, 6.125%, 19/02/31	664,422	0.28
USD 400,000	China Development Bank, 1.625%, 27/10/30	338,392	0.14	USD 600,000	Costa Rica Government International Bond, 6.550%, 03/04/34	621,300	0.27
USD 1,050,000	China Government International Bond, 0.550%, 21/10/25	977,991	0.42	USD 650,000	Costa Rica Government International Bond, 7.158%, 12/03/45	687,940	0.30
USD 300,000	China Government International Bond, 1.250%, 26/10/26	276,090	0.12	USD 600,000	Costa Rica Government International Bond, 7.300%, 13/11/54	650,340	0.28
USD 200,000	China Government International Bond, 2.625%, 02/11/27	191,038	0.08	Total Costa Rica		2,624,002	1.13
USD 450,000	China Government International Bond, 2.750%, 03/12/39	366,669	0.16	Dominican Republic			
USD 200,000	Export-Import Bank of China, 3.625%, 31/07/24	198,125	0.08	USD 200,000	Dominican Republic International Bond, 6.875%, 29/01/26	203,340	0.09
USD 300,000	Export-Import Bank of China, 3.375%, 14/03/27	291,912	0.13	USD 200,000	Dominican Republic International Bond, 5.950%, 25/01/27	200,416	0.09
Total China		2,827,153	1.21	USD 340,000	Dominican Republic International Bond, 6.000%, 19/07/28	340,000	0.14
Colombia				USD 650,000	Dominican Republic International Bond, 4.500%, 30/01/30	597,187	0.26
USD 200,000	Colombia Government International Bond, 4.500%, 28/01/26	196,000	0.08	USD 550,000	Dominican Republic International Bond, 7.050%, 03/02/31	576,923	0.25
USD 200,000	Colombia Government International Bond, 3.875%, 25/04/27	190,563	0.08	USD 950,000	Dominican Republic International Bond, 4.875%, 23/09/32	863,683	0.37
USD 400,000	Colombia Government International Bond, 4.500%, 15/03/29	373,375	0.16	USD 2,400,000	Dominican Republic International Bond, 6.000%, 22/02/33	2,358,048	1.01
USD 600,000	Colombia Government International Bond, 3.000%, 30/01/30	504,562	0.22	USD 250,000	Dominican Republic International Bond, 7.450%, 30/04/44	264,625	0.11
USD 900,000	Colombia Government International Bond, 3.125%, 15/04/31	731,531	0.31	USD 440,000	Dominican Republic International Bond, 6.850%, 27/01/45	437,580	0.19
USD 200,000	Colombia Government International Bond, 8.000%, 20/04/33	218,312	0.09	USD 150,000	Dominican Republic International Bond, 6.500%, 15/02/48	142,800	0.06
USD 1,200,000	Colombia Government International Bond, 7.500%, 02/02/34	1,264,125	0.54	USD 300,000	Dominican Republic International Bond, 6.400%, 05/06/49	282,000	0.12
USD 550,000	Colombia Government International Bond, 7.375%, 18/09/37	569,766	0.25	USD 700,000	Dominican Republic International Bond, 5.875%, 30/01/60	604,800	0.26
USD 350,000	Colombia Government International Bond, 6.125%, 18/01/41	317,516	0.14	Total Dominican Republic		6,871,402	2.95

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 80.49% (continued)				Government Bonds - 80.49% (continued)			
Ecuador				El Salvador (continued)			
USD 2,450,000	Ecuador Government International Bond, zero coupon, 31/07/30	694,575	0.30	USD 1,000,000	El Salvador Government International Bond, 7.125%, 20/01/50	705,938	0.30
USD 1,000,000	Ecuador Government International Bond, 6.000%, 31/07/30	463,000	0.20	USD 150,000	El Salvador Government International Bond, 9.500%, 15/07/52	124,453	0.05
USD 2,050,000	Ecuador Government International Bond, 3.500%, 31/07/35	726,725	0.31				
USD 200,000	Ecuador Government International Bond, 2.500%, 31/07/40	63,000	0.03				
				Total El Salvador		1,647,141	0.71
Total Ecuador		1,947,300	0.84	Ethiopia			
Egypt				USD 400,000	Ethiopia International Bond, 6.625%, 11/12/24	266,000	0.11
USD 750,000	Egypt Government International Bond, 7.500%, 31/01/27	630,000	0.27	Total Ethiopia		266,000	0.11
USD 1,600,000	Egypt Government International Bond, 5.800%, 30/09/27	1,229,500	0.53	Gabon			
USD 200,000	Egypt Government International Bond, 6.588%, 21/02/28	152,937	0.07	USD 200,000	Gabon Government International Bond, 6.950%, 16/06/25	189,812	0.08
USD 700,000	Egypt Government International Bond, 7.600%, 01/03/29	532,437	0.23	USD 600,000	Gabon Government International Bond, 7.000%, 24/11/31	497,625	0.21
USD 550,000	Egypt Government International Bond, 5.875%, 16/02/31	358,875	0.15	Total Gabon		687,437	0.29
USD 900,000	Egypt Government International Bond, 7.625%, 29/05/32	622,969	0.27	Germany			
USD 1,150,000	Egypt Government International Bond, 6.875%, 30/04/40	690,359	0.30	USD 200,000	Georgia Government International Bond, 2.750%, 22/04/26	187,000	0.08
USD 450,000	Egypt Government International Bond, 8.500%, 31/01/47	279,281	0.12	Total Germany		187,000	0.08
USD 200,000	Egypt Government International Bond, 7.903%, 21/02/48	120,063	0.05	Ghana			
USD 200,000	Egypt Government International Bond, 8.700%, 01/03/49	124,688	0.05	USD 900,000	Ghana Government International Bond, 0.010%, 07/04/25	340,031	0.14
USD 200,000	Egypt Government International Bond, 8.875%, 29/05/50	126,938	0.05	USD 400,000	Ghana Government International Bond, 8.125%, 18/01/26	182,625	0.08
USD 200,000	Egypt Government International Bond, 7.500%, 16/02/61	116,313	0.05	USD 800,000	Ghana Government International Bond, 7.875%, 26/03/27	354,750	0.15
USD 300,000	Egyptian Financial Co for Sovereign Taskeek, 10.875%, 28/02/26	293,156	0.13	USD 400,000	Ghana Government International Bond, 7.625%, 16/05/29	172,000	0.07
Total Egypt		5,277,516	2.27	USD 200,000	Ghana Government International Bond, 10.750%, 14/10/30	125,500	0.05
El Salvador				USD 800,000	Ghana Government International Bond, 8.125%, 26/03/32	348,000	0.15
USD 400,000	El Salvador Government International Bond, 6.375%, 18/01/27	351,250	0.15	USD 200,000	Ghana Government International Bond, 8.625%, 07/04/34	86,000	0.04
USD 250,000	El Salvador Government International Bond, 8.625%, 28/02/29	222,734	0.10	USD 650,000	Ghana Government International Bond, 8.625%, 07/04/34	279,500	0.12
USD 150,000	El Salvador Government International Bond, 8.250%, 10/04/32	126,375	0.06	USD 200,000	Ghana Government International Bond, 8.627%, 16/06/49	84,500	0.04
USD 150,000	El Salvador Government International Bond, 7.650%, 15/06/35	116,391	0.05	USD 200,000	Ghana Government International Bond, 8.950%, 26/03/51	85,875	0.04
				Total Ghana		2,058,781	0.88
				Guatemala			
				USD 200,000	Guatemala Government Bond, 4.875%, 13/02/28	194,800	0.08
				USD 1,150,000	Guatemala Government Bond, 5.375%, 24/04/32	1,113,775	0.48
				USD 400,000	Guatemala Government Bond, 3.700%, 07/10/33	332,800	0.14
				USD 600,000	Guatemala Government Bond, 6.600%, 13/06/36	616,500	0.27
				USD 200,000	Guatemala Government Bond, 6.125%, 01/06/50	189,200	0.08
				Total Guatemala		2,447,075	1.05

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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 - 80.49% <i>(continued)</i>				Government Bonds - 80.49% <i>(continued)</i>			
Honduras				Indonesia <i>(continued)</i>			
USD 300,000	Honduras Government International Bond, 6.250%, 19/01/27	287,250	0.12	USD 400,000	Indonesia Government International Bond, 1.850%, 12/03/31	332,544	0.14
USD 150,000	Honduras Government International Bond, 5.625%, 24/06/30	133,500	0.06	USD 200,000	Indonesia Government International Bond, 4.650%, 20/09/32	199,687	0.09
Total Honduras		420,750	0.18	USD 450,000	Indonesia Government International Bond, 4.850%, 11/01/33	459,141	0.20
Hungary				USD 200,000	Indonesia Government International Bond, 7.750%, 17/01/38	256,312	0.11
USD 400,000	Hungary Government International Bond, 6.125%, 22/05/28	416,064	0.18	USD 400,000	Indonesia Government International Bond, 6.750%, 15/01/44	489,875	0.21
USD 200,000	Hungary Government International Bond, 5.250%, 16/06/29	201,106	0.09	USD 650,000	Indonesia Government International Bond, 4.200%, 15/10/50	583,172	0.25
USD 800,000	Hungary Government International Bond, 2.125%, 22/09/31	644,856	0.28	USD 200,000	Indonesia Government International Bond, 3.050%, 12/03/51	152,313	0.07
USD 900,000	Hungary Government International Bond, 6.250%, 22/09/32	960,408	0.41	USD 200,000	Indonesia Government International Bond, 5.450%, 20/09/52	212,562	0.09
USD 600,000	Hungary Government International Bond, 5.500%, 16/06/34	607,860	0.26	USD 500,000	Indonesia Government International Bond, 5.650%, 11/01/53	546,562	0.23
USD 700,000	Hungary Government International Bond, 7.625%, 29/03/41	836,955	0.36	USD 550,000	Indonesia Government International Bond, 3.200%, 23/09/61	397,203	0.17
USD 700,000	Hungary Government International Bond, 3.125%, 21/09/51	472,941	0.20	USD 200,000	Indonesia Government International Bond, 4.450%, 15/04/70	179,688	0.08
USD 200,000	Hungary Government International Bond, 6.750%, 25/09/52	223,846	0.10	USD 550,000	Perusahaan Penerbit SBSN Indonesia III, 1.500%, perpetual	507,719	0.22
USD 650,000	Magyar Export-Import Bank Zrt, 6.125%, 04/12/27	661,277	0.28	USD 200,000	Perusahaan Penerbit SBSN Indonesia III, 2.300%, 23/06/25	192,200	0.08
USD 500,000	MFB Magyar Fejlesztési Bank Zrt, 6.500%, 29/06/28	513,685	0.22	USD 200,000	Perusahaan Penerbit SBSN Indonesia III, 4.550%, 29/03/26	199,625	0.09
Total Hungary		5,538,998	2.38	USD 500,000	Perusahaan Penerbit SBSN Indonesia III, 5.400%, 15/11/28	515,000	0.22
India				USD 400,000	Perusahaan Penerbit SBSN Indonesia III, 4.450%, 20/02/29	398,125	0.17
USD 300,000	Export-Import Bank of India, 3.375%, 05/08/26	287,613	0.12	USD 200,000	Perusahaan Penerbit SBSN Indonesia III, 2.800%, 23/06/30	180,125	0.08
USD 650,000	Export-Import Bank of India, 3.875%, 01/02/28	623,356	0.27	USD 200,000	Perusahaan Penerbit SBSN Indonesia III, 5.600%, 15/11/33	212,772	0.09
USD 200,000	Export-Import Bank of India, 3.250%, 15/01/30	181,384	0.08	USD 200,000	Perusahaan Penerbit SBSN Indonesia III, 3.800%, 23/06/50	165,688	0.07
USD 450,000	Export-Import Bank of India, 5.500%, 18/01/33	463,523	0.20	Total Indonesia		7,857,971	3.38
Total India		1,555,876	0.67	Iraq			
Indonesia				USD 421,875	Iraq International Bond, 5.800%, 15/01/28	393,662	0.17
USD 600,000	Indonesia Government International Bond, 4.750%, 08/01/26	599,437	0.26	USD 140,625	Iraq International Bond, 5.800%, 15/01/28	131,221	0.06
USD 200,000	Indonesia Government International Bond, 4.350%, 08/01/27	198,563	0.08	Total Iraq		524,883	0.23
USD 400,000	Indonesia Government International Bond, 3.850%, 18/07/27	389,875	0.17				
USD 300,000	Indonesia Government International Bond, 4.750%, 11/02/29	302,283	0.13				
USD 200,000	Indonesia Government International Bond, 3.400%, 18/09/29	187,500	0.08				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 80.49% (continued)				Government Bonds - 80.49% (continued)			
Ivory Coast				Lebanon			
USD 400,000	Ivory Coast Government International Bond, 6.375%, 03/03/28	392,125	0.17	USD 400,000	Lebanon Government International Bond, 6.000%, 27/01/23 *	23,375	0.01
USD 100,000	Ivory Coast Government International Bond, 6.125%, 15/06/33	91,812	0.04	USD 3,100,000	Lebanon Government International Bond, 6.650%, 22/04/24	183,781	0.08
USD 200,000	Ivory Coast Government International Bond, 6.125%, 15/06/33	183,625	0.08	USD 550,000	Lebanon Government International Bond, 6.200%, 26/02/25	32,484	0.02
Total Ivory Coast		667,562	0.29	USD 50,000	Lebanon Government International Bond, 6.200%, 26/02/25	2,953	0.00
Jamaica				USD 200,000	Lebanon Government International Bond, 6.750%, 29/11/27	11,938	0.01
USD 400,000	Jamaica Government International Bond, 6.750%, 28/04/28	424,428	0.18	USD 150,000	Lebanon Government International Bond, 6.750%, 29/11/27	8,953	0.00
USD 400,000	Jamaica Government International Bond, 8.000%, 15/03/39	498,000	0.21	USD 75,000	Lebanon Government International Bond, 7.000%, 23/03/32	4,477	0.00
USD 600,000	Jamaica Government International Bond, 7.875%, 28/07/45	732,900	0.32	USD 400,000	Lebanon Government International Bond, 7.050%, 02/11/35	23,875	0.01
Total Jamaica		1,655,328	0.71	USD 150,000	Lebanon Government International Bond, 7.250%, 23/03/37	8,906	0.00
Jordan				Total Lebanon		300,742	0.13
USD 200,000	Jordan Government International Bond, 4.950%, 07/07/25	195,375	0.08	Malaysia			
USD 200,000	Jordan Government International Bond, 6.125%, 29/01/26	199,063	0.09	USD 250,000	Malaysia Sovereign Sukuk Bhd, 4.236%, 22/04/45	235,525	0.10
USD 950,000	Jordan Government International Bond, 7.500%, 13/01/29	960,687	0.41	USD 750,000	Malaysia Wakala Sukuk Bhd, 2.070%, 28/04/31	645,862	0.28
USD 900,000	Jordan Government International Bond, 5.850%, 07/07/30	834,469	0.36	Total Malaysia		881,387	0.38
USD 100,000	Jordan Government International Bond, 7.375%, 10/10/47	88,600	0.04	Mexico			
Total Jordan		2,278,194	0.98	USD 400,000	Mexico Government International Bond, 4.125%, 21/01/26	396,250	0.17
Kazakhstan				USD 660,000	Mexico Government International Bond, 3.750%, 11/01/28	635,869	0.27
USD 800,000	Kazakhstan Government International Bond, 5.125%, 21/07/25	809,000	0.35	USD 200,000	Mexico Government International Bond, 4.500%, 22/04/29	196,750	0.08
USD 900,000	Kazakhstan Government International Bond, 4.875%, 14/10/44	866,531	0.37	USD 200,000	Mexico Government International Bond, 3.250%, 16/04/30	180,750	0.08
Total Kazakhstan		1,675,531	0.72	USD 900,000	Mexico Government International Bond, 4.750%, 27/04/32	865,125	0.37
Kenya				USD 217,000	Mexico Government International Bond, 3.500%, 12/02/34	183,568	0.08
USD 800,000	Republic of Kenya Government International Bond, 7.250%, 28/02/28	732,000	0.31	USD 100,000	Mexico Government International Bond, 6.750%, 27/09/34	107,875	0.05
USD 400,000	Republic of Kenya Government International Bond, 8.000%, 22/05/32	361,000	0.16	USD 200,000	Mexico Government International Bond, 6.350%, 09/02/35	209,187	0.09
USD 500,000	Republic of Kenya Government International Bond, 8.250%, 28/02/48	413,750	0.18	USD 450,000	Mexico Government International Bond, 6.050%, 11/01/40	453,797	0.19
Total Kenya		1,506,750	0.65	USD 630,000	Mexico Government International Bond, 4.280%, 14/08/41	519,750	0.22
Kuwait				USD 150,000	Mexico Government International Bond, 4.750%, 08/03/44	128,578	0.06
USD 1,300,000	Kuwait International Government Bond, 3.500%, 20/03/27	1,269,645	0.55				
Total Kuwait		1,269,645	0.55				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 80.49% (continued)				Government Bonds - 80.49% (continued)			
Mexico (continued)				Nigeria			
USD 250,000	Mexico Government International Bond, 5.550%, 21/01/45	238,047	0.10	USD 200,000	Nigeria Government International Bond, 6.500%, 28/11/27	182,375	0.08
USD 200,000	Mexico Government International Bond, 4.600%, 10/02/48	164,875	0.07	USD 800,000	Nigeria Government International Bond, 8.375%, 24/03/29	766,250	0.33
USD 1,310,000	Mexico Government International Bond, 6.338%, 04/05/53	1,333,744	0.57	USD 750,000	Nigeria Government International Bond, 7.143%, 23/02/30	674,297	0.29
USD 300,000	Mexico Government International Bond, 3.750%, 19/04/71	199,500	0.09	USD 1,050,000	Nigeria Government International Bond, 8.747%, 21/01/31	999,141	0.43
USD 200,000	Mexico Government International Bond, 5.750%, perpetual	178,438	0.08	USD 500,000	Nigeria Government International Bond, 7.875%, 16/02/32	448,281	0.19
Total Mexico		5,992,103	2.57	USD 1,240,000	Nigeria Government International Bond, 7.375%, 28/09/33	1,055,162	0.45
Mongolia				USD 870,000	Nigeria Government International Bond, 7.696%, 23/02/38	712,313	0.31
USD 200,000	Mongolia Government International Bond, 5.125%, 07/04/26	194,187	0.09	Total Nigeria		4,837,819	2.08
USD 210,000	Mongolia Government International Bond, 3.500%, 07/07/27	187,556	0.08	Oman			
USD 200,000	Mongolia Government International Bond, 8.650%, 19/01/28	210,500	0.09	USD 200,000	Oman Government International Bond, 4.875%, 01/02/25	198,188	0.08
USD 200,000	Mongolia Government International Bond, 4.450%, 07/07/31	167,813	0.07	USD 200,000	Oman Government International Bond, 5.375%, 08/03/27	201,125	0.09
Total Mongolia		760,056	0.33	USD 1,250,000	Oman Government International Bond, 6.750%, 28/10/27	1,307,203	0.56
Morocco				USD 500,000	Oman Government International Bond, 5.625%, 17/01/28	508,750	0.22
USD 400,000	Morocco Government International Bond, 2.375%, 15/12/27	357,750	0.15	USD 350,000	Oman Government International Bond, 6.000%, 01/08/29	362,250	0.16
USD 1,000,000	Morocco Government International Bond, 3.000%, 15/12/32	821,562	0.35	USD 2,000,000	Oman Government International Bond, 6.250%, 25/01/31	2,100,625	0.90
USD 450,000	Morocco Government International Bond, 6.500%, 08/09/33	474,328	0.21	USD 650,000	Oman Government International Bond, 7.375%, 28/10/32	736,734	0.32
USD 200,000	Morocco Government International Bond, 5.500%, 11/12/42	181,375	0.08	USD 200,000	Oman Government International Bond, 7.000%, 25/01/51	215,375	0.09
USD 200,000	Morocco Government International Bond, 4.000%, 15/12/50	143,563	0.06	USD 650,000	Oman Sovereign Sukuk Co, 5.932%, 31/10/25	656,297	0.28
Total Morocco		1,978,578	0.85	Total Oman		6,286,547	2.70
Mozambique				Pakistan			
USD 400,000	Mozambique International Bond, 9.000%, 15/09/31	338,875	0.15	USD 270,000	Pakistan Global Sukuk Programme Co Ltd, 7.950%, 31/01/29	197,438	0.09
Total Mozambique		338,875	0.15	USD 600,000	Pakistan Government International Bond, 6.000%, 08/04/26	422,062	0.18
Namibia				USD 800,000	Pakistan Government International Bond, 6.875%, 05/12/27	542,500	0.23
USD 100,000	Namibia International Bonds, 5.250%, 29/10/25	98,563	0.04	USD 700,000	Pakistan Government International Bond, 7.375%, 08/04/31	424,156	0.18
USD 200,000	Namibia International Bonds, 5.250%, 29/10/25	197,125	0.09	USD 200,000	Pakistan Water & Power Development Authority, 7.500%, 04/06/31	104,000	0.05
Total Namibia		295,688	0.13	Total Pakistan		1,690,156	0.73

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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 - 80.49% <i>(continued)</i>				Government Bonds - 80.49% <i>(continued)</i>			
Panama				Paraguay <i>(continued)</i>			
USD 200,000	Panama Government International Bond, 3.750%, 16/03/25	194,125	0.08	USD 200,000	Paraguay Government International Bond, 5.600%, 13/03/48	182,800	0.08
USD 350,000	Panama Government International Bond, 7.125%, 29/01/26	357,000	0.15	USD 200,000	Paraguay Government International Bond, 5.400%, 30/03/50	178,300	0.07
USD 400,000	Panama Government International Bond, 3.875%, 17/03/28	368,750	0.16				
USD 500,000	Panama Government International Bond, 3.160%, 23/01/30	425,469	0.18	Total Paraguay		1,959,782	0.84
USD 1,300,000	Panama Government International Bond, 2.252%, 29/09/32	948,594	0.41	Peru			
USD 600,000	Panama Government International Bond, 3.298%, 19/01/33	474,375	0.20	USD 250,000	Peruvian Government International Bond, 7.350%, 21/07/25	257,812	0.11
USD 350,000	Panama Government International Bond, 6.400%, 14/02/35	341,250	0.15	USD 400,000	Peruvian Government International Bond, 2.392%, 23/01/26	379,750	0.16
USD 200,000	Panama Government International Bond, 6.700%, 26/01/36	198,125	0.09	USD 100,000	Peruvian Government International Bond, 4.125%, 25/08/27	97,844	0.04
USD 200,000	Panama Government International Bond, 4.500%, 15/05/47	141,687	0.06	USD 970,000	Peruvian Government International Bond, 2.844%, 20/06/30	860,269	0.37
USD 400,000	Panama Government International Bond, 4.500%, 16/04/50	277,000	0.12	USD 300,000	Peruvian Government International Bond, 2.783%, 23/01/31	260,719	0.11
USD 450,000	Panama Government International Bond, 4.300%, 29/04/53	300,516	0.13	USD 100,000	Peruvian Government International Bond, 1.862%, 01/12/32	78,125	0.04
USD 920,000	Panama Government International Bond, 6.853%, 28/03/54	859,050	0.37	USD 1,050,000	Peruvian Government International Bond, 3.000%, 15/01/34	883,969	0.38
USD 400,000	Panama Government International Bond, 4.500%, 01/04/56	268,250	0.12	USD 750,000	Peruvian Government International Bond, 6.550%, 14/03/37	833,437	0.36
USD 250,000	Panama Government International Bond, 3.870%, 23/07/60	149,297	0.06	USD 1,000,000	Peruvian Government International Bond, 3.300%, 11/03/41	775,625	0.33
USD 400,000	Panama Government International Bond, 4.500%, 19/01/63	261,375	0.11	USD 275,000	Peruvian Government International Bond, 3.550%, 10/03/51	208,055	0.09
Total Panama		5,564,863	2.39	USD 550,000	Peruvian Government International Bond, 2.780%, 01/12/60	342,203	0.15
Papua New Guinea				USD 700,000	Peruvian Government International Bond, 3.600%, 15/01/72	492,800	0.21
USD 200,000	Papua New Guinea Government International Bond, 8.375%, 04/10/28	185,688	0.08	USD 400,000	Peruvian Government International Bond, 3.230%, 28/07/21	248,625	0.11
Total Papua New Guinea		185,688	0.08	Total Peru		5,719,233	2.46
Paraguay				Philippines			
USD 50,000	Paraguay Government International Bond, 5.000%, 15/04/26	49,442	0.02	USD 100,000	Philippine Government International Bond, 10.625%, 16/03/25	106,386	0.05
USD 450,000	Paraguay Government International Bond, 2.739%, 29/01/33	369,000	0.16	USD 400,000	Philippine Government International Bond, 5.500%, 30/03/26	406,000	0.17
USD 660,000	Paraguay Government International Bond, 3.849%, 28/06/33	583,440	0.25	USD 1,100,000	Philippine Government International Bond, 4.625%, 17/07/28	1,102,062	0.47
USD 200,000	Paraguay Government International Bond, 5.850%, 21/08/33	203,600	0.09				
USD 400,000	Paraguay Government International Bond, 6.100%, 11/08/44	393,200	0.17				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 80.49% (continued)				Government Bonds - 80.49% (continued)			
Philippines (continued)				Poland (continued)			
USD 200,000	Philippine Government International Bond, 3.750%, 14/01/29	192,375	0.08	USD 1,550,000	Republic of Poland Government International Bond, 4.875%, 04/10/33	1,566,663	0.67
USD 400,000	Philippine Government International Bond, 7.750%, 14/01/31	474,000	0.20	USD 400,000	Republic of Poland Government International Bond, 5.500%, 04/04/53	416,164	0.18
USD 450,000	Philippine Government International Bond, 1.950%, 06/01/32	370,828	0.16	Total Poland		4,480,853	1.92
USD 950,000	Philippine Government International Bond, 3.556%, 29/09/32	876,375	0.38	Qatar			
USD 800,000	Philippine Government International Bond, 5.000%, 17/07/33	821,000	0.35	USD 200,000	Qatar Government International Bond, 3.400%, 16/04/25	195,976	0.09
USD 400,000	Philippine Government International Bond, 5.000%, 13/01/37	408,375	0.17	USD 800,000	Qatar Government International Bond, 3.250%, 02/06/26	776,000	0.33
USD 200,000	Philippine Government International Bond, 3.950%, 20/01/40	180,375	0.08	USD 800,000	Qatar Government International Bond, 4.000%, 14/03/29	792,936	0.34
USD 500,000	Philippine Government International Bond, 3.700%, 01/03/41	428,437	0.18	USD 160,000	Qatar Government International Bond, 9.750%, 15/06/30	208,853	0.09
USD 200,000	Philippine Government International Bond, 3.200%, 06/07/46	153,563	0.07	USD 1,050,000	Qatar Government International Bond, 6.400%, 20/01/40	1,217,401	0.52
USD 200,000	Philippine Government International Bond, 4.200%, 29/03/47	177,250	0.08	USD 400,000	Qatar Government International Bond, 4.625%, 02/06/46	381,532	0.16
USD 200,000	Philippine Government International Bond, 5.950%, 13/10/47	222,313	0.10	USD 1,150,000	Qatar Government International Bond, 5.103%, 23/04/48	1,162,305	0.50
USD 1,000,000	Philippine Government International Bond, 5.500%, 17/01/48	1,050,625	0.45	USD 400,000	Qatar Government International Bond, 4.817%, 14/03/49	388,636	0.17
USD 200,000	ROP Sukuk Trust, 5.045%, 06/06/29	203,250	0.09	USD 650,000	Qatar Government International Bond, 4.400%, 16/04/50	599,671	0.26
Total Philippines		7,173,214	3.08	Total Qatar		5,723,310	2.46
Poland				Romania			
USD 400,000	Bank Gospodarstwa Krajowego, 6.250%, 31/10/28	421,920	0.18	USD 250,000	Romanian Government International Bond, 5.250%, 25/11/27	247,728	0.11
USD 1,150,000	Bank Gospodarstwa Krajowego, 5.375%, 22/05/33	1,164,548	0.50	USD 700,000	Romanian Government International Bond, 6.625%, 17/02/28	722,771	0.31
USD 300,000	Republic of Poland Government International Bond, 3.250%, 06/04/26	290,355	0.12	USD 100,000	Romanian Government International Bond, 3.625%, 27/03/32	86,328	0.04
USD 370,000	Republic of Poland Government International Bond, 5.500%, 16/11/27	383,786	0.17	USD 1,650,000	Romanian Government International Bond, 7.125%, 17/01/33	1,780,185	0.76
USD 220,000	Republic of Poland Government International Bond, 5.750%, 16/11/32	237,417	0.10	USD 400,000	Romanian Government International Bond, 6.125%, 22/01/44	393,440	0.17
				USD 200,000	Romanian Government International Bond, 5.125%, 15/06/48	171,080	0.07
				USD 350,000	Romanian Government International Bond, 4.000%, 14/02/51	252,154	0.11
				USD 600,000	Romanian Government International Bond, 7.625%, 17/01/53	670,392	0.29
				USD 360,000	Romanian Government International Bond, 3.000%, perpetual	306,061	0.13
				Total Romania		4,630,139	1.99

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 80.49% (continued)				Government Bonds - 80.49% (continued)			
Rwanda				South Africa			
USD 200,000	Rwanda International Government Bond, 5.500%, 09/08/31	159,563	0.07	USD 400,000	Republic of South Africa Government International Bond, 5.875%, 16/09/25	403,250	0.17
Total Rwanda				USD 200,000	Republic of South Africa Government International Bond, 4.875%, 14/04/26	197,000	0.09
Saudi Arabia				USD 200,000	Republic of South Africa Government International Bond, 4.300%, 12/10/28	186,750	0.08
USD 400,000	KSA Sukuk Ltd, 4.274%, 22/05/29	397,000	0.17	USD 1,050,000	Republic of South Africa Government International Bond, 4.850%, 30/09/29	983,062	0.42
USD 400,000	KSA Sukuk Ltd, 4.511%, 22/05/33	398,000	0.18	USD 200,000	Republic of South Africa Government International Bond, 5.875%, 22/06/30	193,938	0.08
USD 200,000	Saudi Government International Bond, 4.000%, 17/04/25	196,688	0.08	USD 1,450,000	Republic of South Africa Government International Bond, 5.875%, 20/04/32	1,373,440	0.59
USD 750,000	Saudi Government International Bond, 2.900%, 22/10/25	723,516	0.31	USD 780,000	Republic of South Africa Government International Bond, 6.250%, 08/03/41	692,737	0.30
USD 900,000	Saudi Government International Bond, 4.750%, 18/01/28	907,312	0.39	USD 250,000	Republic of South Africa Government International Bond, 5.650%, 27/09/47	199,375	0.09
USD 300,000	Saudi Government International Bond, 3.625%, 04/03/28	289,781	0.12	USD 530,000	Republic of South Africa Government International Bond, 6.300%, 22/06/48	452,487	0.20
USD 1,250,000	Saudi Government International Bond, 4.375%, 16/04/29	1,244,141	0.54	USD 650,000	Republic of South Africa Government International Bond, 5.750%, 30/09/49	518,362	0.22
USD 700,000	Saudi Government International Bond, 4.500%, 17/04/30	699,781	0.30	USD 200,000	Saudi Government International Bond, 5.500%, 25/10/32	212,688	0.09
USD 200,000	Saudi Government International Bond, 3.250%, 22/10/30	185,230	0.08	Total South Africa		5,413,089	2.33
USD 1,400,000	Saudi Government International Bond, 4.875%, 18/07/33	1,428,000	0.61	Sri Lanka			
USD 550,000	Saudi Government International Bond, 4.500%, 26/10/46	485,375	0.21	USD 200,000	Sri Lanka Government International Bond, 5.750%, 18/04/23 *	102,180	0.04
USD 300,000	Saudi Government International Bond, 4.625%, 04/10/47	268,194	0.12	USD 1,650,000	Sri Lanka Government International Bond, 6.850%, 14/03/24	838,234	0.36
USD 600,000	Saudi Government International Bond, 3.250%, 17/11/51	424,312	0.18	USD 400,000	Sri Lanka Government International Bond, 6.350%, 28/06/24	201,625	0.09
USD 1,400,000	Saudi Government International Bond, 5.000%, 18/01/53	1,315,563	0.56	USD 450,000	Sri Lanka Government International Bond, 6.200%, 11/05/27	225,563	0.10
USD 400,000	Saudi Government International Bond, 3.450%, 02/02/61	280,625	0.12	USD 550,000	Sri Lanka Government International Bond, 6.750%, 18/04/28	275,859	0.12
Total Saudi Arabia		9,243,518	3.97	USD 800,000	Sri Lanka Government International Bond, 7.850%, 14/03/29	400,000	0.17
Senegal				Total Sri Lanka		2,043,461	0.88
USD 220,000	Senegal Government International Bond, 6.250%, 23/05/33	195,937	0.08	Tajikistan			
USD 500,000	Senegal Government International Bond, 6.750%, 13/03/48	392,344	0.17	USD 200,000	Republic of Tajikistan International Bond, 7.125%, 14/09/27	170,125	0.07
Total Senegal		588,281	0.25	Total Tajikistan		170,125	0.07
Serbia							
USD 200,000	Serbia International Bond, 6.250%, 26/05/28	204,442	0.09				
USD 800,000	Serbia International Bond, 2.125%, 01/12/30	639,664	0.27				
USD 200,000	Serbia International Bond, 6.500%, 26/09/33	204,578	0.09				
Total Serbia		1,048,684	0.45				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 80.49% (continued)				Government Bonds - 80.49% (continued)			
Trinidad And Tobago				Turkey (continued)			
USD 200,000	Trinidad & Tobago Government International Bond, 4.500%, 04/08/26	198,563	0.09	USD 320,000	Turkiye Government International Bond, 5.750%, 11/05/47	249,600	0.11
USD 200,000	Trinidad & Tobago Government International Bond, 4.500%, 26/06/30	192,700	0.08	USD 200,000	Turkiye Ihracat Kredi Bankasi AS, 9.375%, 31/01/26	208,812	0.09
USD 200,000	Turkiye Government International Bond, 8.600%, 24/09/27	213,000	0.09	Total Turkey		10,038,006	4.31
Total Trinidad And Tobago		604,263	0.26	Ukraine			
Tunisia				USD 1,250,000	Ukraine Government International Bond, 7.750%, 01/09/25	360,500	0.15
USD 400,000	Tunisian Republic, 5.750%, 30/01/25	325,875	0.14	USD 1,700,000	Ukraine Government International Bond, 8.994%, 01/02/26	498,100	0.21
Total Tunisia		325,875	0.14	USD 1,350,000	Ukraine Government International Bond, 7.750%, 01/09/28	370,575	0.16
Turkey				USD 200,000	Ukraine Government International Bond, 9.750%, 01/11/30	56,750	0.03
USD 350,000	Hazine Mustesarligi Varlik Kiralama AS, 4.489%, 25/11/24	344,531	0.15	USD 1,400,000	Ukraine Government International Bond, 6.876%, 21/05/31	317,187	0.14
USD 200,000	Hazine Mustesarligi Varlik Kiralama AS, 5.125%, 22/06/26	193,250	0.08	USD 400,000	Ukraine Government International Bond, 7.375%, 25/09/34	93,000	0.04
USD 450,000	Hazine Mustesarligi Varlik Kiralama AS, 7.250%, 24/02/27	456,750	0.20	Total Ukraine		1,696,112	0.73
USD 300,000	Hazine Mustesarligi Varlik Kiralama AS, 8.509%, 14/01/29	318,150	0.14	United Arab Emirates			
USD 150,000	Turkiye Government International Bond, 5.750%, 22/03/24	149,813	0.06	USD 550,000	Abu Dhabi Government International Bond, 2.500%, 16/04/25	531,921	0.23
USD 100,000	Turkiye Government International Bond, 7.375%, 05/02/25	101,625	0.04	USD 200,000	Abu Dhabi Government International Bond, 3.125%, 03/05/26	193,722	0.08
USD 800,000	Turkiye Government International Bond, 4.250%, 13/03/25	783,000	0.34	USD 550,000	Abu Dhabi Government International Bond, 3.125%, 03/05/26	532,735	0.23
USD 200,000	Turkiye Government International Bond, 6.375%, 14/10/25	200,250	0.09	USD 200,000	Abu Dhabi Government International Bond, 1.625%, 02/06/28	178,842	0.08
USD 200,000	Turkiye Government International Bond, 6.000%, 25/03/27	197,000	0.08	USD 250,000	Abu Dhabi Government International Bond, 2.500%, 30/09/29	228,458	0.10
USD 550,000	Turkiye Government International Bond, 9.875%, 15/01/28	609,125	0.26	USD 900,000	Abu Dhabi Government International Bond, 3.125%, 16/04/30	846,630	0.36
USD 400,000	Turkiye Government International Bond, 6.125%, 24/10/28	392,500	0.17	USD 700,000	Abu Dhabi Government International Bond, 4.125%, 11/10/47	610,372	0.26
USD 1,220,000	Turkiye Government International Bond, 9.375%, 14/03/29	1,346,575	0.58	USD 200,000	Abu Dhabi Government International Bond, 4.125%, 11/10/47	174,392	0.08
USD 1,000,000	Turkiye Government International Bond, 7.625%, 26/04/29	1,033,750	0.44	USD 200,000	Abu Dhabi Government International Bond, 4.125%, 30/09/49	146,572	0.06
USD 900,000	Turkiye Government International Bond, 9.125%, 13/07/30	991,125	0.43	USD 200,000	Abu Dhabi Government International Bond, 3.875%, 16/04/50	167,330	0.07
USD 750,000	Turkiye Government International Bond, 5.950%, 15/01/31	705,150	0.30	USD 400,000	Abu Dhabi Government International Bond, 2.700%, 02/09/70	252,692	0.11
USD 400,000	Turkiye Government International Bond, 9.375%, 19/01/33	451,000	0.19	USD 400,000	Emirate of Dubai Government International Bonds, 5.250%, 30/01/43	378,500	0.16
USD 220,000	Turkiye Government International Bond, 8.000%, 14/02/34	232,100	0.10	USD 200,000	Finance Department Government of Sharjah, 3.625%, 10/03/33	169,813	0.07
USD 280,000	Turkiye Government International Bond, 6.875%, 17/03/36	267,400	0.11				
USD 100,000	Turkiye Government International Bond, 7.250%, 05/03/38	97,750	0.04				
USD 200,000	Turkiye Government International Bond, 6.750%, 30/05/40	183,000	0.08				
USD 600,000	Turkiye Government International Bond, 6.625%, 17/02/45	525,750	0.23				

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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 - 80.49% <i>(continued)</i>				Government Bonds - 80.49% <i>(continued)</i>			
United Arab Emirates <i>(continued)</i>				Uzbekistan			
USD 200,000	Finance Department Government of Sharjah, 4.000%, 28/07/50	133,000	0.06	USD 600,000	Republic of Uzbekistan International Bond, 5.375%, 20/02/29	568,500	0.25
USD 200,000	Republic of Armenia International Bond, 3.950%, 26/09/29	174,500	0.08	USD 400,000	Republic of Uzbekistan International Bond, 3.700%, 25/11/30	335,750	0.14
USD 300,000	Republic of Armenia International Bond, 3.600%, 02/02/31	244,500	0.11	USD 200,000	Uzbekneftegaz jsc, 4.750%, 16/11/28	165,875	0.07
USD 200,000	UAE International Government Bonds, 4.050%, 07/07/32	196,772	0.08				
USD 200,000	UAE International Government Bonds, 4.917%, 25/09/33	210,378	0.09				
USD 600,000	UAE International Government Bonds, 4.951%, 07/07/52	588,618	0.25				
	Total United Arab Emirates	5,959,747	2.56		Total Uzbekistan	1,070,125	0.46
Uruguay				Vietnam			
USD 50,000	Uruguay Government International Bond, 4.375%, 27/10/27	50,234	0.02	USD 400,000	Vietnam Government International Bond, 4.800%, 19/11/24	394,500	0.17
USD 1,600,000	Uruguay Government International Bond, 4.375%, 23/01/31	1,584,500	0.68				
USD 700,000	Uruguay Government International Bond, 7.875%, 15/01/33	854,438	0.37				
USD 465,000	Uruguay Government International Bond, 5.750%, 28/10/34	503,363	0.21				
USD 150,000	Uruguay Government International Bond, 4.125%, 20/11/45	135,984	0.06				
USD 1,300,000	Uruguay Government International Bond, 5.100%, 18/06/50	1,302,844	0.56				
USD 1,000,000	Uruguay Government International Bond, 4.975%, 20/04/55	975,500	0.42				
	Total Uruguay	5,406,863	2.32		Total Vietnam	394,500	0.17
				Zambia			
				USD 600,000	Zambia Government International Bond, 8.500%, 14/04/24	372,000	0.16
				USD 450,000	Zambia Government International Bond, 8.970%, 30/07/27	277,312	0.12
					Total Zambia	649,312	0.28
					Total Government Bonds	187,324,282	80.49
					Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market	228,133,353	98.03
					TOTAL INVESTMENTS	228,133,353	98.03

Derivatives

Forward Foreign Exchange Contracts Hedge – 0.20%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought GBP / Sold USD, due 04/01/24	Barclays Bank PLC	16,254,867	20,597,000	124,811	0.05
Bought GBP / Sold USD, due 04/01/24	BNP Paribas SA	2,759,116	3,493,000	24,338	0.01
Bought GBP / Sold USD, due 04/01/24	Citibank NA	1,700,406	2,145,000	22,688	0.01
Bought GBP / Sold USD, due 04/01/24	Goldman Sachs International	14,843,235	18,829,000	93,252	0.04
Bought GBP / Sold USD, due 04/01/24	HSBC Bank PLC	14,835,114	18,829,000	82,900	0.04
Bought GBP / Sold USD, due 04/01/24	JPMorgan Chase Bank NA London	1,699,216	2,145,000	21,172	0.01
Bought GBP / Sold USD, due 04/01/24	Merrill Lynch International	14,844,721	18,829,000	95,147	0.04
Bought GBP / Sold USD, due 04/01/24	Westpac Banking Corporation	1,282,497	1,623,000	11,935	0.00
Bought GBP / Sold USD, due 02/02/24	Barclays Bank PLC	17,236,627	21,910,500	66,348	0.03
Bought GBP / Sold USD, due 02/02/24	Goldman Sachs International	16,992,248	21,622,500	42,763	0.02
Bought GBP / Sold USD, due 02/02/24	HSBC Bank PLC	17,002,630	21,622,500	56,000	0.02
Bought GBP / Sold USD, due 02/02/24	Royal Bank of Canada	17,005,372	21,622,500	59,496	0.03
	Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge			700,850	0.30

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – 0.20% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold GBP, due 04/01/24	Barclays Bank PLC	21,622,500	17,013,975	(67,026)	(0.03)
	Goldman Sachs International	21,622,500	16,995,080	(42,938)	(0.02)
Bought USD / Sold GBP, due 04/01/24	HSBC Bank PLC	21,622,500	17,005,371	(56,058)	(0.02)
Bought USD / Sold GBP, due 04/01/24	Royal Bank of Canada	21,622,500	17,008,181	(59,639)	(0.03)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(225,661)	(0.10)
Total Forward Foreign Exchange Contracts Hedge				475,189	0.20

Futures Contracts – 0.02%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
US 10 YEAR T-NOTE, due 19/03/24	USD	26	2,935,156	43,750	0.02
Unrealised Gain on Futures Contracts				43,750	0.02
Total Futures Contracts				43,750	0.02
Other Net Assets/(Liabilities)				4,074,199	1.75
TOTAL NET ASSETS				232,726,491	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 11,500 held as cash at Goldman Sachs & Co.

* Security defaulted.

Schedule of Investments

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 6.47%				Government Bonds - 89.91% <i>(continued)</i>			
Azerbaijan				Bahrain			
USD 300,000	Southern Gas Corridor CJSC, 6.875%, 24/03/26	304,219	0.57	USD 800,000	Bahrain Government International Bond, 5.625%, 30/09/31	750,500	1.40
Total Azerbaijan				USD 200,000	Bahrain Government International Bond, 7.500%, 20/09/47	187,875	0.35
Cayman Islands				USD 1,000,000	CBB International Sukuk Programme Co WLL, 4.500%, 30/03/27	968,750	1.81
USD 300,000	EDO Sukuk Ltd, 5.875%, 21/09/33	308,812	0.58	Total Bahrain			
USD 500,000	Gaci First Investment Co, 4.875%, 14/02/35	487,500	0.91	1,907,125 3.56			
Total Cayman Islands				Bolivia			
796,312 1.49				USD 200,000	Bolivian Government International Bond, 4.500%, 20/03/28	94,600	0.18
Chile				Total Bolivia			
USD 500,000	Corp Nacional del Cobre de Chile, 4.250%, 17/07/42	405,313	0.76	94,600 0.18			
USD 200,000	Empresa Nacional del Petroleo, 3.450%, 16/09/31	167,674	0.31	Brazil			
Total Chile				USD 320,000	Brazilian Government International Bond, 2.875%, 06/06/25	308,600	0.58
572,987 1.07				USD 1,100,000	Brazilian Government International Bond, 6.250%, 18/03/31	1,140,678	2.13
China				USD 660,000	Brazilian Government International Bond, 5.625%, 07/01/41	607,860	1.13
USD 250,000	China Life Insurance Overseas Co Ltd, 5.350%, 15/08/33	252,653	0.47	Total Brazil			
Total China				2,057,138 3.84			
252,653 0.47				Cayman Islands			
Kazakhstan				USD 250,000	Sharjah Sukuk Program Ltd, 3.234%, 23/10/29	223,828	0.42
USD 200,000	Development Bank of Kazakhstan JSC, 5.750%, 12/05/25	198,063	0.37	Total Cayman Islands			
Total Kazakhstan				223,828 0.42			
198,063 0.37				Chile			
Malaysia				USD 200,000	Chile Government International Bond, 2.750%, 31/01/27	188,438	0.35
USD 200,000	Khazanah Capital Ltd, 4.876%, 01/06/33	200,516	0.37	USD 850,000	Chile Government International Bond, 2.550%, 27/07/33	702,047	1.31
Total Malaysia				USD 300,000	Chile Government International Bond, 4.340%, 07/03/42	267,281	0.50
200,516 0.37				USD 350,000	Chile Government International Bond, 5.330%, 05/01/54	347,922	0.65
Peru				Total Chile			
USD 280,000	Petroleos del Peru SA, 4.750%, 19/06/32	197,996	0.37	1,505,688 2.81			
Total Peru				China			
197,996 0.37				USD 250,000	China Development Bank, 0.625%, 09/09/24	242,110	0.45
United Arab Emirates				Total China			
USD 200,000	Abu Dhabi Crude Oil Pipeline LLC, 4.600%, 02/11/47	182,937	0.34	242,110 0.45			
USD 250,000	DP World Ltd/United Arab Emirates, 6.850%, 02/07/37	275,320	0.51	Colombia			
USD 500,000	MDGH GMTN RSC Ltd, 4.375%, 22/11/33	486,430	0.91	USD 200,000	Colombia Government International Bond, 3.875%, 25/04/27	190,563	0.35
Total United Arab Emirates				USD 900,000	Colombia Government International Bond, 7.500%, 02/02/34	948,094	1.77
944,687 1.76				USD 860,000	Colombia Government International Bond, 5.625%, 26/02/44	720,787	1.35
Total Corporate Bonds				Total Colombia			
3,467,433 6.47				1,859,444 3.47			
Government Bonds - 89.91%							
Argentina							
USD 880,000	Argentine Republic Government International Bond, 3.625%, 09/07/35	297,862	0.56				
USD 1,750,000	Argentine Republic Government International Bond, 3.625%, 09/07/46	601,353	1.12				
Total Argentina							
899,215 1.68							

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 89.91% (continued)				Government Bonds - 89.91% (continued)			
Costa Rica				Hungary			
USD 200,000	Costa Rica Government International Bond, 4.375%, 30/04/25	197,500	0.37	USD 900,000	Hungary Government International Bond, 5.250%, 16/06/29	904,977	1.69
USD 800,000	Costa Rica Government International Bond, 7.000%, 04/04/44	834,000	1.56	USD 830,000	Hungary Government International Bond, 7.625%, 29/03/41	992,389	1.85
				USD 250,000	Magyar Export-Import Bank Zrt, 6.125%, 04/12/27	254,338	0.48
Total Costa Rica		1,031,500	1.93	Total Hungary		2,151,704	4.02
Dominican Republic				Indonesia			
USD 550,000	Dominican Republic International Bond, 5.500%, 27/01/25	546,419	1.02	USD 950,000	Indonesia Government International Bond, 2.850%, 14/02/30	857,375	1.60
USD 300,000	Dominican Republic International Bond, 6.000%, 22/02/33	294,756	0.55	USD 700,000	Indonesia Government International Bond, 6.625%, 17/02/37	818,562	1.53
USD 1,000,000	Dominican Republic International Bond, 6.500%, 15/02/48	952,000	1.78	USD 550,000	Indonesia Government International Bond, 5.125%, 15/01/45	568,391	1.06
Total Dominican Republic		1,793,175	3.35	USD 300,000	Perusahaan Penerbit SBSN Indonesia III, 5.400%, 15/11/28	309,000	0.58
Ecuador				Total Indonesia		2,553,328	4.77
USD 350,000	Ecuador Government International Bond, 6.000%, 31/07/30	162,050	0.30	Jamaica			
USD 1,020,000	Ecuador Government International Bond, 3.500%, 31/07/35	361,590	0.68	USD 200,000	Jamaica Government International Bond, 6.750%, 28/04/28	212,214	0.40
Total Ecuador		523,640	0.98	USD 200,000	Jamaica Government International Bond, 7.875%, 28/07/45	244,300	0.45
Egypt				Total Jamaica		456,514	0.85
USD 620,000	Egypt Government International Bond, 7.300%, 30/09/33	408,231	0.76	Jordan			
USD 350,000	Egypt Government International Bond, 6.875%, 30/04/40	210,109	0.39	USD 650,000	Jordan Government International Bond, 7.500%, 13/01/29	657,312	1.23
USD 350,000	Egyptian Financial Co for Sovereign Taskeek, 10.875%, 28/02/26	342,016	0.64	Total Jordan		657,312	1.23
Total Egypt		960,356	1.79	Kazakhstan			
El Salvador				USD 200,000	Kazakhstan Government International Bond, 5.125%, 21/07/25	202,250	0.38
USD 140,000	El Salvador Government International Bond, 6.375%, 18/01/27	122,938	0.23	USD 210,000	Kazakhstan Government International Bond, 6.500%, 21/07/45	239,306	0.44
USD 420,000	El Salvador Government International Bond, 7.625%, 01/02/41	313,425	0.59	Total Kazakhstan		441,556	0.82
Total El Salvador		436,363	0.82	Kenya			
Gabon				USD 250,000	Republic of Kenya Government International Bond, 6.300%, 23/01/34	200,625	0.37
USD 200,000	Gabon Government International Bond, 6.625%, 06/02/31	166,438	0.31	Total Kenya		200,625	0.37
Total Gabon		166,438	0.31	Kuwait			
Ghana				USD 500,000	Kuwait International Government Bond, 3.500%, 20/03/27	488,325	0.91
USD 650,000	Ghana Government International Bond, 0.010%, 07/04/25	245,578	0.46	Total Kuwait		488,325	0.91
USD 700,000	Ghana Government International Bond, 8.750%, 11/03/61	299,906	0.56	Lebanon			
Total Ghana		545,484	1.02	USD 600,000	Lebanon Government International Bond, 7.050%, 02/11/35	35,813	0.07
Guatemala				Total Lebanon		35,813	0.07
USD 280,000	Guatemala Government Bond, 4.375%, 05/06/27	267,960	0.50				
Total Guatemala		267,960	0.50				

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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 - 89.91% <i>(continued)</i>				Government Bonds - 89.91% <i>(continued)</i>			
Malaysia				Philippines			
USD 450,000	Malaysia Wakala Sukuk Bhd, 2.070%, 28/04/31	387,518	0.72	USD 600,000	Philippine Government International Bond, 5.170%, 13/10/27	610,875	1.14
Total Malaysia		387,518	0.72	USD 700,000	Philippine Government International Bond, 5.609%, 13/04/33	746,594	1.40
Mexico				USD 450,000	Philippine Government International Bond, 2.950%, 05/05/45	336,375	0.63
USD 250,000	Mexico Government International Bond, 4.125%, 21/01/26	247,656	0.46	USD 400,000	Philippine Government International Bond, 4.200%, 29/03/47	354,500	0.66
USD 950,000	Mexico Government International Bond, 4.750%, 27/04/32	913,187	1.70	Total Philippines		2,048,344	3.83
USD 900,000	Mexico Government International Bond, 3.771%, 24/05/61	608,344	1.14	Poland			
Total Mexico		1,769,187	3.30	USD 300,000	Bank Gospodarstwa Krajowego, 5.375%, 22/05/33	303,795	0.57
Morocco				USD 750,000	Republic of Poland Government International Bond, 3.250%, 06/04/26	725,887	1.35
USD 350,000	Morocco Government International Bond, 2.375%, 15/12/27	313,031	0.58	USD 500,000	Republic of Poland Government International Bond, 5.500%, 04/04/53	520,205	0.97
USD 200,000	Morocco Government International Bond, 5.500%, 11/12/42	181,375	0.34	Total Poland		1,549,887	2.89
Total Morocco		494,406	0.92	Qatar			
Oman				USD 900,000	Qatar Government International Bond, 3.250%, 02/06/26	873,000	1.63
USD 550,000	Oman Government International Bond, 4.875%, 01/02/25	545,016	1.02	USD 1,320,000	Qatar Government International Bond, 4.400%, 16/04/50	1,217,792	2.27
USD 760,000	Oman Government International Bond, 7.375%, 28/10/32	861,412	1.61	Total Qatar		2,090,792	3.90
USD 300,000	Oman Government International Bond, 6.500%, 08/03/47	305,625	0.57	Romania			
Total Oman		1,712,053	3.20	USD 400,000	Romanian Government International Bond, 6.625%, 17/02/28	413,012	0.77
Panama				USD 950,000	Romanian Government International Bond, 6.000%, 25/05/34	954,940	1.78
USD 500,000	Panama Government International Bond, 3.750%, 16/03/25	485,312	0.91	USD 300,000	Romanian Government International Bond, 7.625%, 17/01/53	335,196	0.63
USD 500,000	Panama Government International Bond, 2.252%, 29/09/32	364,844	0.68	Total Romania		1,703,148	3.18
USD 1,170,000	Panama Government International Bond, 4.500%, 19/01/63	764,522	1.43	Saudi Arabia			
Total Panama		1,614,678	3.02	USD 750,000	Saudi Government International Bond, 4.000%, 17/04/25	737,578	1.38
Paraguay				USD 1,250,000	Saudi Government International Bond, 2.250%, 02/02/33	1,033,203	1.93
USD 350,000	Paraguay Government International Bond, 3.849%, 28/06/33	309,400	0.58	USD 670,000	Saudi Government International Bond, 5.000%, 18/01/53	629,591	1.17
USD 200,000	Paraguay Government International Bond, 6.100%, 11/08/44	196,600	0.37	Total Saudi Arabia		2,400,372	4.48
Total Paraguay		506,000	0.95	Senegal			
Peru				USD 300,000	Senegal Government International Bond, 6.250%, 23/05/33	267,188	0.50
USD 440,000	Peruvian Government International Bond, 7.350%, 21/07/25	453,750	0.85	Total Senegal		267,188	0.50
USD 450,000	Peruvian Government International Bond, 1.862%, 01/12/32	351,563	0.66				
USD 1,000,000	Peruvian Government International Bond, 2.780%, 01/12/60	622,187	1.16				
Total Peru		1,427,500	2.67				

Schedule of Investments (continued)

as at 31 December 2023 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 89.91% (continued)				Government Bonds - 89.91% (continued)			
Serbia				United Arab Emirates			
USD 400,000	Serbia International Bond, 2.125%, 01/12/30	319,832	0.60	USD 950,000	Abu Dhabi Government International Bond, 3.125%, 03/05/26	920,179	1.72
Total Serbia				USD 400,000	Abu Dhabi Government International Bond, 2.700%, 02/09/70	252,692	0.47
South Africa				USD 200,000	Finance Department Government of Sharjah, 3.625%, 10/03/33	169,813	0.32
USD 650,000	Republic of South Africa Government International Bond, 4.300%, 12/10/28	606,937	1.13	USD 300,000	UAE International Government Bonds, 2.875%, 19/10/41	227,925	0.42
USD 400,000	Republic of South Africa Government International Bond, 5.875%, 20/04/32	378,880	0.71	Total United Arab Emirates			
USD 570,000	Republic of South Africa Government International Bond, 5.750%, 30/09/49	454,564	0.85			1,570,609	2.93
Total South Africa				Uruguay			
		1,440,381	2.69	USD 1,150,000	Uruguay Government International Bond, 5.750%, 28/10/34	1,244,875	2.33
Sri Lanka				USD 700,000	Uruguay Government International Bond, 5.100%, 18/06/50	701,531	1.31
USD 850,000	Sri Lanka Government International Bond, 6.850%, 03/11/25	433,234	0.81	Total Uruguay			
Total Sri Lanka						1,946,406	3.64
Trinidad And Tobago				Uzbekistan			
USD 250,000	Trinidad & Tobago Government International Bond, 4.500%, 26/06/30	240,875	0.45	USD 300,000	Republic of Uzbekistan International Bond, 3.700%, 25/11/30	251,813	0.47
Total Trinidad And Tobago				Total Uzbekistan			
		240,875	0.45			251,813	0.47
Turkey				Zambia			
USD 600,000	Hazine Mustesarligi Varlik Kiralama AS, 5.125%, 22/06/26	579,750	1.08	USD 200,000	Zambia Government International Bond, 8.970%, 30/07/27	123,250	0.23
USD 450,000	Turkiye Government International Bond, 6.375%, 14/10/25	450,562	0.84	Total Zambia			
USD 500,000	Turkiye Government International Bond, 5.875%, 26/06/31	466,250	0.87			123,250	0.23
USD 450,000	Turkiye Government International Bond, 5.750%, 11/05/47	351,000	0.66	Total Government Bonds			
Total Turkey						48,140,251	89.91
		1,847,562	3.45	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
Ukraine						51,607,684	96.38
USD 800,000	Ukraine Government International Bond, 7.750%, 01/09/25	235,200	0.44	TOTAL INVESTMENTS			
USD 950,000	Ukraine Government International Bond, 7.750%, 01/09/28	260,775	0.49			51,607,684	96.38
Total Ukraine							
		495,975	0.93				

Derivatives

Forward Foreign Exchange Contracts Hedge – 1.87%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold USD, due 03/01/24	BNP Paribas SA	7,993,284	9,246,000	251,159	0.47
Bought CHF / Sold USD, due 03/01/24	HSBC Bank PLC	7,992,733	9,246,000	250,504	0.47
Bought CHF / Sold USD, due 03/01/24	State Street Bank London	7,993,333	9,246,000	251,218	0.47
Bought CHF / Sold USD, due 03/01/24	Westpac Banking Corporation	7,993,146	9,246,000	250,995	0.47
Bought CHF / Sold USD, due 02/02/24	BNP Paribas SA	7,860,140	9,246,000	121,120	0.22

Schedule of Investments *(continued)*

as at 31 December 2023 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – 1.87% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold USD, due 02/02/24	Goldman Sachs International	7,860,196	9,246,000	121,186	0.23
Bought CHF / Sold USD, due 02/02/24	HSBC Bank PLC	7,859,830	9,246,000	120,751	0.22
Bought CHF / Sold USD, due 02/02/24	State Street Bank London	7,857,040	9,246,000	117,426	0.22
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				1,484,359	2.77

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold CHF, due 03/01/24	BNP Paribas SA	9,246,000	7,884,709	(122,156)	(0.23)
Bought USD / Sold CHF, due 03/01/24	Goldman Sachs International	9,246,000	7,884,711	(122,159)	(0.23)
Bought USD / Sold CHF, due 03/01/24	HSBC Bank PLC	9,246,000	7,884,573	(121,995)	(0.22)
Bought USD / Sold CHF, due 03/01/24	State Street Bank London	9,246,000	7,881,628	(118,496)	(0.22)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(484,806)	(0.90)
Total Forward Foreign Exchange Contracts Hedge				999,553	1.87

Futures Contracts – 0.00%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
US 10 YEAR T-NOTE, due 19/03/24	USD	1	112,890	219	0.00
Unrealised Gain on Futures Contracts				219	0.00
Total Futures Contracts				219	0.00
Other Net Assets/(Liabilities)				934,889	1.75
TOTAL NET ASSETS				53,542,345	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 1,902 held as cash at Goldman Sachs & Co.

Notes to the Financial Statements

for the year ended 31 December 2023

1. Description of the Company

State Street Global Advisors Luxembourg SICAV (the "Company") is a "Société d'Investissement à Capital Variable" ("SICAV") established on 22 September 2008 in accordance with the Luxembourg law of 10 August 1915 in its current version (the "1915 Law") and is authorised as an undertaking for collective investments ("UCITS") under Part I of the law dated 17 December 2010 relating to undertakings for collective investment, as amended (the "2010 Law").

The Company is structured as an umbrella fund. From time to time, funds ("Fund/Funds"), reflecting different investment portfolios, can be created. Each fund can issue different share classes. Events that have occurred during the financial year under review (launches and closures of funds and share classes) have been listed in the report. Please refer to Note 13 for further details.

Investment Objectives

The investment objectives set out below are for information only. The complete investment objectives and investment policy for each Fund are set out in the Prospectus.

Name of the Fund	Investment Objective
State Street Euro Core Treasury Bond Index Fund	To track the performance of the Euro core government bond market.
State Street EMU Government Bond Index Fund	To track the performance of the Euro government bond market.
State Street Euro Inflation Linked Bond Index Fund	To track the performance of the inflation-linked Euro government bond market.
State Street Euro Corporate Bond Screened Index Fund	To track the performance of the fixed-rate, investment grade, Euro-denominated corporate bond market.
State Street SRI Euro Corporate Bond Index Fund	To track the performance of the fixed-rate, investment grade, Euro-denominated sustainable corporate bond market.
State Street Global Treasury Bond Index Fund	To track the performance of the global government bond market.
State Street Global Aggregate Bond Index Fund	To track the performance of the global bond market.
State Street Japan Screened Index Equity Fund	To track the performance of the Japanese equity market.
State Street Switzerland Index Equity Fund	To track the performance of the Swiss equity market.
State Street UK Index Equity Fund	To track the performance of the UK equity market.
State Street US Screened Index Equity Fund	To track the performance of the US equity market.
State Street EMU Screened Index Equity Fund	To track the performance of the Eurozone equity markets.
State Street Europe Screened Index Equity Fund	To track the performance of the European equity markets.
State Street Pacific Ex-Japan Screened Index Equity Fund	To track the performance of the Pacific ex-Japan equity markets.
State Street World Screened Index Equity Fund	To track the performance of global developed equity markets.
State Street World ESG Index Equity Fund	To track the performance of global developed equity markets.
State Street Global Emerging Markets Screened Index Equity Fund	To track the performance of global emerging market equities.
State Street Flexible Asset Allocation Plus Fund	To generate capital growth over the medium to long term through exposure to a broad range of asset classes.
State Street Europe Value Spotlight Fund	To generate capital growth over long term through investment in European equity securities.
State Street Eurozone Value Spotlight Fund	To generate capital growth over long term through investment in Eurozone equity securities.
State Street US Value Spotlight Fund	To generate capital growth over long term through investment in North American equity securities.
State Street Asia Pacific Value Spotlight Fund	To generate capital growth over long term through investment in Asia Pacific equity securities.
State Street Global Value Spotlight Fund	To generate capital growth over long term through investment in global equity securities.

Notes to the Financial Statements

for the year ended 31 December 2023 *(continued)*

1. Description of the Company *(continued)*

Name of the Fund	Investment Objective
State Street Multi-Factor Global ESG Equity Fund	To provide a return in excess of the performance of global equity securities.
State Street Europe ESG Screened Enhanced Equity Fund	To provide a return in excess of the performance of European equity markets.
State Street North America ESG Screened Enhanced Equity Fund	To provide a return in excess of the performance of North American equity markets.
State Street Global ESG Screened Enhanced Equity Fund	To provide a return in excess of the performance of global developed equity markets.
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	To provide a return in excess of the performance of emerging market equities.
State Street Emerging Markets ESG Screened Enhanced Equity Fund	To provide a return in excess of the performance of emerging market equities.
State Street EMU ESG Screened Equity Fund	To provide a return in excess of the performance of Eurozone equity markets.
State Street Europe Small Cap ESG Screened Equity Fund	To provide a return in excess of the performance of European small capitalisation equity markets.
State Street Emerging Markets Small Cap ESG Screened Equity Fund	To provide a return in excess of the performance of emerging market small capitalisation equities.
State Street Global ESG Screened Managed Volatility Equity Fund	To generate lower volatility returns than, and performance comparable to, global equity markets over the long term.
State Street Global ESG Screened Defensive Equity Fund	To generate capital growth over the medium to long term through investment in global equity securities while exhibiting lower volatility and a reduced impact from market drawdowns.
State Street Global Treasury 1-10 Year Bond Index Fund	To track the performance of the global government bond market with a maturity between 1 and 10 years.
State Street Emerging Markets Local Currency Government Bond Index Fund	To track the performance of investible local currency denominated, emerging markets sovereign bonds.
State Street Emerging Markets Opportunities Equity Fund	To generate capital growth over long term through investment in emerging market equities.
State Street Global Opportunities Equity Fund	To generate capital growth over long term through investment in global equity securities.
State Street Sustainable Climate US Corporate Bond Fund	To generate capital growth over the long term through investment in the fixed-rate, investment grade, US Dollar-denominated corporate bond market.
State Street Sustainable Climate Euro Corporate Bond Fund	To generate capital growth over the long term through investment in the fixed-rate, investment grade, Euro-denominated corporate bond market.
State Street Global High Yield Bond Screened Index Fund	To track the performance of the fixed rate global high yield corporate bond market.
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	To track the performance of investible local currency denominated, emerging markets sovereign bonds.
State Street US Opportunities Equity Fund	To generate capital growth over the long term through investments in US equity securities.
State Street China Opportunities Equity Fund	To generate capital growth over the long term through investments in onshore and offshore China equities.
State Street Sustainable Climate World Equity Fund	To generate capital growth over the long term through investment in global equity securities.
State Street Sustainable Climate US Equity Fund	To generate capital growth over the long term through investment in US equity securities.
State Street Emerging Markets Hard Currency Government Bond Index Fund	To track the performance of the U.S. dollar denominated emerging markets government bond market.
State Street Emerging Markets ESG Hard Currency Government Bond Index Fund	To track the performance of the U.S. dollar denominated emerging markets government bond market.

Notes to the Financial Statements

for the year ended 31 December 2023 (*continued*)

2. Summary of Significant Accounting Policies

a) Presentation of Financial Statements

The financial statements are prepared in accordance with Luxembourg legal and regulatory requirements relating to undertakings for collective investment under the going concern basis of accounting except for the funds listed in Note 13, these funds liquidated during the year ended 31 December 2023. As such, the financial statements for these 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 funds published Net Asset Value.

b) Calculation of the Net Asset Value

The Net Asset Value of a fund and the Net Asset Value of the Share classes issued within that fund are determined in the relevant currency on every Dealing Day. The total Net Asset Value of a fund represents the market value of its assets less its liabilities. The Net Asset Value per Share in a Share class issued in a fund is determined by dividing the total Net Asset Value of all Shares in that class within the relevant fund by all outstanding Shares in the same class in the relevant fund. The Net Asset Values of the 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 29 December 2023, the last business day of the year.

c) Investment Valuation

The valuation of securities held by a 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 fund that is not EUR denominated have been converted into EUR at the following exchange rates:

Statement of Net Assets

Australian Dollar (AUD)	1.61889	= Euro (EUR) 1.00000
British Pound (GBP)	0.86653	= Euro (EUR) 1.00000
Canadian Dollar (CAD)	1.45659	= Euro (EUR) 1.00000
Japanese Yen (JPY)	155.63968	= Euro (EUR) 1.00000
Swiss Franc (CHF)	0.92973	= Euro (EUR) 1.00000
US Dollar (USD)	1.10466	= Euro (EUR) 1.00000

Notes to the Financial Statements

for the year ended 31 December 2023 (*continued*)

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

d) Foreign Exchange Transactions (*continued*)

Statement of Operations and Statement of Changes in Net Assets

Australian Dollar (AUD)	1.62238	= Euro (EUR) 1.00
British Pound (GBP)	0.86644	= Euro (EUR) 1.00
Canadian Dollar (CAD)	1.45372	= Euro (EUR) 1.00
Japanese Yen (JPY)	151.37486	= Euro (EUR) 1.00
Swiss Franc (CHF)	0.96793	= Euro (EUR) 1.00
US Dollar (USD)	1.08144	= Euro (EUR) 1.00

Transactions expressed in currencies other than each fund's currency are translated into the respective fund currency at the exchange rates applicable on the transaction dates. Assets and Liabilities designated in currencies other than the fund's currency are translated into the respective fund currency at the exchange rates applicable as of 29 December 2023. Gains and losses on foreign exchange transactions are recognised in the Statement of Changes in Net Assets in determining the results for the accounting year.

e) Options, Futures and Swaps Contracts

Valuation of the derivatives is performed at each valuation date by use of the mark-to-market principle.

The value of futures contracts which are quoted or traded on any exchange is based on the last available price on that exchange on the applicable Valuation Day. The value of futures contracts traded on another market is based on the last available price on this market on the applicable Valuation Day.

In the event that any of these assets on the Valuation Day is not quoted or traded on any exchange or other market or if the price is not representative of the fair value, the value of such an asset is determined prudently and in good faith on the basis of the estimated realisable value.

Futures contracts involve, to varying degrees, risk of loss in excess of the values reflected in the fund Statement of Net Assets. The underlying face amount at value of any open futures contracts at the year-end is shown in the Schedule of Investments of the relevant fund. This amount reflects each contract's exposure to the underlying instrument at the year-end. Losses may arise from changes in the value of the underlying instruments or if the counterparties do not perform under the contract's terms. Gains (losses) are realised upon expiration or closing of the futures contracts.

The risks include price movements in the underlying securities, the possibility there may be an illiquid market, and/or the inability of the counterparties to fulfil their obligations under the contract.

i) Hedges against market risks and risks associated with stock market performance:

For the purpose of hedging against poor market performance, the Company may, for each fund, sell forward transactions and call options on share price indices, bond market indices or other indices or financial instruments or buy put options on share price indices, bond market indices or other indices or buy financial instruments or enter into swaps in which the payments between the Company and the counterparty depend on the development of certain share price indices, bond market indices or other indices or financial instruments.

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

ii) Hedges against interest rate risks:

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

Notes to the Financial Statements

for the year ended 31 December 2023 (*continued*)

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

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

iii) Hedges against inflation risks:

For the purpose of hedging against risks resulting from an unexpected acceleration of inflation, the Company may conclude so-called inflation swaps with highly rated financial institutions specialising in this type of transaction as part of OTC transactions or make use of other instruments to hedge against inflation for each fund.

iv) Hedges against credit default risk and the risk of a deterioration in a borrower's credit standing:

For the purpose of hedging against credit default risk and the risk of losses owing to a deterioration in the borrower's credit standing, the Company may engage in credit options, credit spread swaps ("CSS"), credit default swaps ("CDS"), CDS (index) baskets, credit-linked total return swaps and similar credit derivatives with highly rated financial institutions specialising in these kind of transactions as part of OTC transactions for each fund.

As at 31 December 2023, the Company had outstanding futures contracts that are detailed in the Schedule of Investments. There are no swaps or OTC contracts open at year-end.

f) Repurchase Agreements (Repos)

The Company may as buyer or seller enter into repurchase agreements. A repurchase agreement is an agreement under which, on payment of the purchase price, the Company receives (purchases) securities from a seller who agrees to repurchase them at or within a specified time at a specified price. A repurchase agreement is similar in effect to a loan by the fund to the seller collateralised by the securities. The fund does not record the purchase of the securities received but does record the repurchase agreement as if it were a loan, and is disclosed in the Combined Statement of Net Assets under "Receivable for repurchase agreements", including any interest receivable on such transaction. Because a repurchase agreement between the two specific parties involved is generally for a relatively short time and is not transferable, it is not readily marketable. The fund carries repurchase agreements at cost, which, combined with accrued interest, approximates market value. The interest received is recorded in the Combined Statement of Operations and Changes in Net Assets under "Interest income". There were no outstanding repurchase agreement made by the Company as at 31 December 2023.

g) Forward Foreign Exchange Contracts

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

h) Security transactions and related investment income

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

Notes to the Financial Statements

for the year ended 31 December 2023 (*continued*)

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

i) Organisation Costs

The organisation costs of individual fund 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 fund.

j) To be announced securities

The Company may invest in mortgage-backed securities To Be Announced (“TBA”) commitments. These commitments reflect future dated purchases and sales of agency Mortgage Backed Securities (“MBS”). At year end there were no TBA held.

k) Swing Pricing Adjustment

A fund may suffer dilution of the Net Asset Value per Share due to investors buying or selling Shares in a 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 fund. If on any Valuation Day, the aggregate net transactions in Shares of a fund exceed a pre-determined threshold, as determined and reviewed for each 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 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 fund to fund and will not exceed 3% of the original Net Asset Value per Share. The official Net Asset Value per Share as at year-end, disclosed in the Statistical Information section of this report, may therefore include a Swing Pricing Adjustment, which would not be recognised in the Statement of Net Assets, in the Statement of Operations and in the Statement of Changes in Net assets.

As at year-end, a Swing Pricing Adjustment had been applied to the following Funds as follows:

Funds	Currency	NAV before Swing Pricing Adjustment	Swing Pricing Adjustment	NAV after Swing Pricing Adjustment
State Street Global Aggregate Bond Index Fund	USD	6,675,453,368	6,675,453	6,682,128,821
State Street World Screened Index Equity Fund	USD	4,672,472,863	1,868,989	4,674,341,852
State Street Global Emerging Markets Screened Index Equity Fund	USD	622,915,775	1,121,248	624,037,023
State Street Multi-Factor Global ESG Equity Fund	USD	304,048,002	121,619	304,169,621
State Street Global ESG Screened Enhanced Equity Fund	USD	86,676,854	43,338	86,720,192
State Street Global Treasury 1-10 Year Bond Index Fund	USD	4,765,563,709	1,906,225	4,767,469,934
State Street Emerging Markets Local Currency Government Bond Index Fund	USD	2,274,242,936	1,819,394	2,276,062,330
State Street Emerging Markets Hard Currency Government Bond Index Fund	USD	232,726,491	1,396,365	234,122,856

3. Fees and Expenses

a) Depositary, Central Administrator, Registrar and Transfer Agent and Paying Agent Fees

The fees payable to the Depositary and to the Central Administrator, Registrar and Transfer Agent and Paying Agent are at such rates and/or amounts as may be agreed from time to time with the Company. The maximum fee payable per fund to the Depositary is 0.004% per annum and to the Central Administrator, Registrar and Transfer Agent and Paying Agent is 0.025% per annum (excluding specific fees payable for the processing of multiple Share

Notes to the Financial Statements

for the year ended 31 December 2023 (*continued*)

3. Fees and Expenses (*continued*)

a) Depository, Central Administrator, Registrar and Transfer Agent and Paying Agent Fees (*continued*)

Classes), in each case based on the Net Asset Value of the relevant 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 SICAV for out-of-pocket expenses and disbursements and for charges of any correspondents.

b) Investment Management Fees

The funds listed in this report, funded as at 31 December 2023 and with the following maximum Investment Management Fees:

Name of the Fund	Share Classes	Investment Management Fee in %
State Street Euro Core Treasury Bond Index Fund	Class B (EUR)	0.00%
	Class I (EUR)	0.15%
	Class I Distributing (EUR)	0.15%
	Class P (EUR)	0.30%
State Street EMU Government Bond Index Fund	Class B (EUR)	0.00%
	Class I (EUR)	0.15%
	Class P (EUR)	0.30%
	Class P Distributing (EUR)	0.30%
State Street Euro Inflation Linked Bond Index Fund	Class I (EUR)	0.15%
	Class P (EUR)**	0.30%
State Street Euro Corporate Bond Screened Index Fund	Class B (EUR)	0.00%
	Class I (EUR)	0.15%
	Class I Distributing (EUR)	0.15%
	Class P (EUR)	0.30%
	Class P Distributing (EUR)	0.30%
State Street SRI Euro Corporate Bond Index Fund	Class I (EUR)	0.20%
	Class I Distributing (EUR)	0.20%
	Class S (EUR)	0.05%
	Class A2 (EUR)**	0.07%
	Class A2 Distributing (EUR)**	0.16%
State Street Global Treasury Bond Index Fund	Class B (USD)	0.00%
	Class B Distributing (GBP-Portfolio Hedged)*	0.00%
	Class I (CHF-Portfolio Hedged)	0.18%
	Class I (EUR-Portfolio Hedged)	0.18%
	Class I (GBP-Portfolio Hedged)	0.18%
	Class I (SGD-Portfolio Hedged)	0.18%
	Class I (USD)	0.15%
	Class I Distributing (EUR-Portfolio Hedged)	0.18%
	Class I Distributing (GBP-Portfolio Hedged)	0.18%
	Class I (USD-Portfolio Hedged)	0.18%
Class P (USD)	0.30%	
State Street Global Aggregate Bond Index Fund	Class B Distributing (GBP-Portfolio Hedged)	0.00%
	Class B (GBP-Portfolio Hedged)	0.00%
	Class I (CHF-Portfolio Hedged)	0.18%
	Class I (EUR-Portfolio Hedged)	0.18%
	Class I (GBP-Portfolio Hedged)	0.18%
	Class I (USD)	0.15%
	Class I (USD-Portfolio Hedged)*	0.18%
Class I Distributing (USD-Portfolio Hedged)	0.18%	

Notes to the Financial Statements

for the year ended 31 December 2023 (continued)

3. Fees and Expenses (continued)

b) Investment Management Fees (continued)

Name of the Fund	Share Classes	Investment Management Fee in %
State Street Canada Index Equity Fund	Class I (CAD)**	0.00%
	Class I (EUR)**	0.00%
	Class P (CAD)**	0.00%
State Street Japan Screened Index Equity Fund	Class B (JPY)**	0.00%
	Class B Distributing (GBP)*	0.00%
	Class I (EUR)	0.20%
	Class I (JPY)	0.20%
State Street Switzerland Index Equity Fund	Class P (JPY)	0.60%
	Class A (CHF)	0.30%
	Class I (CHF)	0.20%
	Class P (CHF)	0.60%
	Class P (EUR)	0.60%
State Street UK Index Equity Fund	Class S (CHF)	0.12%
	Class I (EUR)	0.20%
	Class I (GBP)	0.20%
	Class P (GBP)	0.60%
State Street US Screened Index Equity Fund	Class B (USD)	0.00%
	Class B Distributing (GBP)	0.00%
	Class I (EUR)	0.20%
	Class I (EUR NAV Hedged)	0.22%
	Class I (USD)	0.20%
State Street EMU Screened Index Equity Fund	Class P (USD)	0.60%
	Class A (EUR)	0.30%
	Class B (EUR)	0.00%
	Class I (EUR)	0.20%
	Class I Distributing (EUR)	0.20%
State Street Europe Screened Index Equity Fund	Class P (EUR)	0.60%
	Class B (EUR)	0.00%
	Class B Distributing (GBP)	0.00%
	Class I (EUR)	0.20%
State Street Pacific Ex-Japan Screened Index Equity Fund	Class I Distributing (EUR)	0.20%
	Class P (EUR)	0.60%
	Class B (USD)**	0.00%
	Class B Distributing (GBP)*	0.00%
	Class I (EUR)	0.20%
	Class I (USD)	0.20%
	Class P (USD)	0.60%

Notes to the Financial Statements

for the year ended 31 December 2023 (continued)

3. Fees and Expenses (continued)

b) Investment Management Fees (continued)

Name of the Fund	Share Classes	Investment Management Fee in %
State Street World Screened Index Equity Fund	Class B (USD)	0.00%
	Class B (USD-Portfolio Hedged)	0.00%
	Class B Distributing (GBP)*	0.00%
	Class B Distributing (GBP-Portfolio Hedged)*	0.00%
	Class I (EUR)	0.20%
	Class I (EUR-Portfolio Hedged)	0.23%
	Class I (GBP)	0.20%
	Class I (SEK)	0.20%
	Class I (SEK-Portfolio Hedged)	0.23%
	Class I (USD)	0.20%
	Class I Distributing (CHF-Portfolio Hedged)	0.23%
	Class I Distributing (EUR-Portfolio Hedged)	0.23%
	Class I Distributing (GBP-Portfolio Hedged)	0.23%
	Class I Distributing (USD-Portfolio Hedged)	0.23%
	Class I Distributing (USD)*	0.20%
	Class P (EUR-Portfolio Hedged)	0.63%
	Class P (SEK)	0.60%
	Class P (SEK-Portfolio Hedged)	0.63%
State Street World ESG Index Equity Fund	Class B (USD)	0.00%
	Class I (EUR-Portfolio Hedged)	0.23%
State Street Global Emerging Markets Screened Index Equity Fund	Class I (USD)	0.20%
	Class B (USD)	0.00%
	Class B Distributing (GBP)*	0.00%
	Class I (GBP)	0.30%
	Class I (SEK)	0.30%
State Street Flexible Asset Allocation Plus Fund	Class I (USD)	0.30%
	Class P (USD)	1.20%
	Class B (EUR)	0.00%
State Street Europe Value Spotlight Fund	Class I (EUR)	0.55%
	Class P (EUR)	1.10%
	Class B (EUR)	0.00%
State Street Eurozone Value Spotlight Fund	Class I (EUR)	0.75%
	Class P (EUR)	1.50%
	Class B (EUR)	0.00%
State Street US Value Spotlight Fund	Class I (EUR)	0.75%
	Class P (EUR)	1.50%
State Street Asia Pacific Value Spotlight Fund	Class B (EUR)	0.00%
	Class I (USD)	0.75%
State Street Global Value Spotlight Fund	Class B (EUR)	0.00%
	Class I (EUR)	0.75%
	Class I (USD)	0.75%
	Class P (EUR)	1.50%
State Street Multi-Factor Global ESG Equity Fund	Class B (USD)	0.00%
	Class B Distributing (GBP)	0.00%
	Class I (USD)	0.35%

Notes to the Financial Statements

for the year ended 31 December 2023 (continued)

3. Fees and Expenses (continued)

b) Investment Management Fees (continued)

Name of the Fund	Share Classes	Investment Management Fee in %
State Street Europe ESG Screened Enhanced Equity Fund	Class I (EUR)	0.30%
	Class P (EUR)	0.50%
State Street North America ESG Screened Enhanced Equity Fund	Class I (USD)	0.30%
	Class P (USD)	0.50%
State Street Global ESG Screened Enhanced Equity Fund	Class I (USD)	0.35%
	Class I Distributing (USD)	0.35%
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	Class I (EUR)	0.45%
	Class I (USD)	0.45%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	Class B (GBP)	0.00%
	Class B (USD)**	0.00%
	Class I (USD)	0.45%
	Class I (EUR)**	0.45%
	Class P (EUR)	0.95%
	Class P (USD)	0.95%
State Street EMU ESG Screened Equity Fund	Class I (EUR)	0.50%
	Class P (EUR)	1.50%
	Class P Distributing (EUR)	1.50%
State Street Europe Small Cap ESG Screened Equity Fund	Class P (EUR)	1.50%
	Class P Distributing (EUR)	1.50%
State Street Emerging Markets Small Cap ESG Screened Equity Fund	Class A (USD)	1.20%
	Class I (EUR)	1.10%
	Class I (USD)	1.10%
	Class P (USD)	2.20%
State Street Global ESG Screened Managed Volatility Equity Fund	Class A (USD)	0.45%
	Class B (USD)	0.00%
	Class I (EUR)	0.35%
	Class I (EUR-Portfolio Hedged)	0.38%
	Class I (USD)	0.35%
	Class I Distributing (EUR)	0.35%
	Class P (USD)	0.90%
State Street Global ESG Screened Defensive Equity Fund	Class B (EUR)	0.00%
	Class B (USD)**	0.00%
	Class I (USD)	0.75%
State Street Global Treasury 1-10 Year Bond Index Fund	Class I (CHF-Portfolio Hedged)	0.08%
	Class I (EUR-Portfolio Hedged)	0.08%
	Class I (USD)	0.06%
	Class I (USD-Portfolio Hedged)	0.08%
	Class I Distributing (EUR-Portfolio Hedged)	0.08%
	Class I Distributing (GBP-Portfolio Hedged)	0.08%
	Class I Distributing (USD-Portfolio Hedged)	0.08%
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	Class B (USD)	0.00%
	Class I (USD)	0.15%
State Street Emerging Markets Opportunities Equity Fund	Class I (EUR)**	0.75%
	Class I (USD)	0.75%
	Class P (EUR)	1.35%
	Class P (USD)	1.35%
State Street Global Opportunities Equity Fund	Class I (USD)	0.50%
	Class B (USD)**	0.00%

Notes to the Financial Statements

for the year ended 31 December 2023 (continued)

3. Fees and Expenses (continued)

b) Investment Management Fees (continued)

Name of the Fund	Share Classes	Investment Management Fee in %
State Street Sustainable Climate US Corporate Bond Fund	Class I (EUR- Hedged)	0.22%
	Class I (USD)	0.20%
	Class P (USD)**	0.40%
	Class S (USD)	0.15%
State Street Sustainable Climate Euro Corporate Bond Fund	Class B (EUR)	0.00%
	Class I (EUR)	0.20%
	Class I Distributing (EUR)	0.20%
	Class P (EUR)	0.40%
State Street Global High Yield Bond Screened Index Fund	Class S (EUR)	0.15%
	Class B (EUR-Portfolio Hedged)	0.00%
	Class B (USD)	0.00%
	Class I (CHF-Portfolio Hedged)	0.18%
	Class I (EUR-Portfolio Hedged)	0.18%
	Class I (NOK-Portfolio Hedged)	0.18%
	Class I (USD)	0.15%
Class I (USD-Portfolio Hedged)	0.18%	
State Street Emerging Markets Local Currency Government Bond Index Fund	Class I Distributing (GBP-Portfolio Hedged)	0.18%
	Class B (USD)	0.00%
	Class B Distributing (GBP)	0.00%
	Class I (EUR)	0.15%
	Class I (USD)	0.15%
State Street US Opportunities Equity Fund	Class I Distributing (USD)	0.15%
State Street China Opportunities Equity Fund	Class I (USD)	0.50%
State Street Sustainable Climate World Equity Fund	Class I (USD)	0.75%
State Street Sustainable Climate US Equity Fund	Class B Distributing (GBP-Portfolio Hedged)*	0.00%
	Class I (USD)	0.30%
State Street Emerging Markets Hard Currency Government Bond Index Fund	Class I (USD)	0.30%
	Class B (USD)	0.00%
	Class B Distributing (GBP-Portfolio Hedged)*	0.00%
State Street Emerging Markets ESG Hard Currency Government Bond Index Fund	Class I (USD)	0.15%
	Class I (CHF-Portfolio Hedged)*	0.17%
	Class I (USD)*	0.15%

*This share class launched during the year ended 31 December 2023. Please refer to Note 13 for further details.

**This share class closed during the year ended 31 December 2023. Please refer to Note 13 for further details.

These Investment Management Fees will be accrued daily based on the Net Asset Value of the 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 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 fund set forth in the Prospectus.

The Management Company has agreed to reimburse such portions of its fees as is necessary to ensure that the total expense ratio attributable to all Shares shall currently not exceed the following rates set forth below. The Shareholders will be given prior notification if the Management Company is ceasing these reimbursements in the future.

Notes to the Financial Statements

for the year ended 31 December 2023 (continued)

3. Fees and Expenses (continued)

b) Investment Management Fees (continued)

Name of the Fund	Share Classes	TER as at 31 December 2023	Maximum TER in %
State Street Euro Core Treasury Bond Index Fund	Class B (EUR)	0.05%	0.07%
	Class I (EUR)	0.20%	0.22%
	Class I Distributing (EUR)	0.20%	0.22%
	Class P (EUR)	0.35%	0.40%
State Street EMU Government Bond Index Fund	Class B (EUR)	(0.19%)	0.05%
	Class I (EUR)	0.02%	0.20%
	Class P (EUR)	0.11%	0.40%
	Class P Distributing (EUR)	0.11%	0.40%
State Street Euro Inflation Linked Bond Index Fund	Class I (EUR)	0.25%	0.25%
	Class P (EUR)**	N/A	N/A
State Street Euro Corporate Bond Screened Index Fund	Class B (EUR)	0.04%	0.04%
	Class I (EUR)	0.19%	0.19%
	Class I Distributing (EUR)	0.19%	0.19%
	Class P (EUR)	0.34%	0.40%
	Class P Distributing (EUR)	0.34%	0.40%
State Street SRI Euro Corporate Bond Index Fund	Class I (EUR)	0.26%	0.26%
	Class I Distributing (EUR)	0.26%	0.26%
	Class S (EUR)	0.11%	0.11%
	Class A2 (EUR)**	N/A	N/A
	Class A2 Distributing (EUR)	0.13%	0.11%
State Street Global Treasury Bond Index Fund	Class B (USD)	0.05%	0.06%
	Class B Distributing (GBP-Portfolio Hedged)	0.05%	0.07%
	Class I (CHF-Portfolio Hedged)	0.23%	0.25%
	Class I (EUR-Portfolio Hedged)	0.23%	0.25%
	Class I (GBP-Portfolio Hedged)	0.23%	0.25%
	Class I (SGD-Portfolio Hedged)	0.23%	0.25%
	Class I (USD)	0.20%	0.21%
	Class I (USD-Portfolio Hedged)	0.23%	0.25%
	Class I Distributing (EUR-Portfolio Hedged)	0.23%	0.25%
	Class I Distributing (GBP-Portfolio Hedged)	0.23%	0.25%
	Class P (USD)	0.35%	0.40%
	State Street Global Aggregate Bond Index Fund	Class B (GBP-Portfolio Hedged)	0.03%
Class B Distributing (GBP-Portfolio Hedged)		0.03%	0.06%
Class I (CHF-Portfolio Hedged)		0.21%	0.24%
Class I (EUR-Portfolio Hedged)		0.21%	0.24%
Class I (GBP-Portfolio Hedged)		0.21%	0.24%
Class I (USD)		0.18%	0.20%
Class I (USD-Portfolio Hedged)*		0.21%	0.24%
Class I Distributing (USD-Portfolio Hedged)		0.21%	0.24%
State Street Canada Index Equity Fund	Class I (CAD)**	N/A	N/A
	Class I (EUR)**	N/A	N/A
	Class P (CAD)**	N/A	N/A
State Street Japan Screened Index Equity Fund	Class B (JPY)**	N/A	N/A
	Class B Distributing (GBP)*	0.10%	0.10%
	Class I (EUR)	0.30%	0.30%
	Class I (JPY)	0.30%	0.30%
	Class P (JPY)	0.70%	0.70%

Notes to the Financial Statements

for the year ended 31 December 2023 (continued)

3. Fees and Expenses (continued)

b) Investment Management Fees (continued)

Name of the Fund	Share Classes	TER as at 31 December 2023	Maximum TER in %
State Street Switzerland Index Equity Fund	Class A (CHF)	0.40%	0.40%
	Class I (CHF)	0.30%	0.30%
	Class P (CHF)	0.70%	0.70%
	Class P (EUR)	0.69%	0.70%
	Class S (CHF)	0.17%	0.17%
State Street UK Index Equity Fund	Class I (EUR)	0.30%	0.30%
	Class I (GBP)	0.30%	0.30%
	Class P (GBP)	0.70%	0.70%
State Street US Screened Index Equity Fund	Class B (USD)	0.04%	0.05%
	Class B Distributing (GBP)	0.04%	0.06%
	Class I (EUR NAV Hedged)	0.26%	0.28%
	Class I (EUR)	0.24%	0.25%
	Class I (USD)	0.24%	0.25%
State Street EMU Screened Index Equity Fund	Class P (USD)	0.64%	0.70%
	Class A (EUR)	0.40%	0.40%
	Class B (EUR)	0.06%	0.06%
	Class I (EUR)	0.26%	0.26%
	Class I Distributing (EUR)	0.26%	0.26%
State Street Europe Screened Index Equity Fund	Class P (EUR)	0.70%	0.70%
	Class B (EUR)	0.05%	0.05%
	Class B Distributing (GBP)*	0.05%	0.06%
	Class I (EUR)	0.25%	0.25%
	Class I Distributing (EUR)	0.25%	0.25%
State Street Pacific Ex-Japan Screened Index Equity Fund	Class P (EUR)	0.67%	0.70%
	Class B Distributing (GBP)*	(0.86%)	0.10%
	Class B (USD)**	N/A	N/A
	Class I (EUR)	0.18%	0.30%
	Class I (USD)	0.17%	0.30%
State Street World Screened Index Equity Fund	Class P (USD)	0.56%	0.70%
	Class B (GBP-Distributing Hedged)*	0.04%	0.05%
	Class B Distributing (GBP)*	0.03%	0.04%
	Class B (USD)	0.04%	0.04%
	Class B (USD-Portfolio Hedged)	0.04%	0.05%
	Class I (EUR)	0.24%	0.24%
	Class I (EUR-Portfolio Hedged)	0.27%	0.28%
	Class I (GBP)	0.24%	0.24%
	Class I (SEK)	0.23%	0.24%
	Class I (SEK-Portfolio Hedged)	0.27%	0.28%
	Class I (USD)	0.24%	0.24%
	Class I Distributing (CHF-Portfolio Hedged)	0.27%	0.28%
	Class I Distributing (EUR-Portfolio Hedged)	0.27%	0.28%
	Class I Distributing (GBP-Portfolio Hedged)	0.27%	0.28%
	Class I Distributing (USD)*	0.22%	0.24%
	Class I Distributing (USD-Portfolio Hedged)	0.27%	0.28%
	Class P (EUR-Portfolio Hedged)	0.67%	0.73%
	Class P (SEK)	0.63%	0.70%
	Class P (SEK-Portfolio Hedged)	0.67%	0.73%
	Class P (USD)	0.64%	0.70%
Class S (USD)	0.10%	0.10%	
	Class S Distributing (USD)	0.10%	0.10%

Notes to the Financial Statements

for the year ended 31 December 2023 (continued)

3. Fees and Expenses (continued)

b) Investment Management Fees (continued)

Name of the Fund	Share Classes	TER as at 31 December 2023	Maximum TER in %
State Street World ESG Index Equity Fund	Class B (USD)	0.05%	0.07%
	Class I (EUR-Portfolio Hedged)	0.29%	0.31%
	Class I (USD)	0.25%	0.27%
State Street Global Emerging Markets Screened Index Equity Fund	Class B Distributing (GBP)*	0.09%	0.10%
	Class B (USD)	0.10%	0.10%
	Class I (GBP)	0.40%	0.40%
	Class I (SEK)	0.40%	0.40%
	Class I (USD)	0.40%	0.40%
	Class P (USD)	1.35%	1.35%
State Street Flexible Asset Allocation Plus Fund	Class B (EUR)	0.10%	0.10%
	Class I (EUR)	0.65%	0.65%
	Class P (EUR)	1.24%	1.24%
State Street Europe Value Spotlight Fund	Class B (EUR)	0.10%	0.10%
	Class I (EUR)	0.85%	0.85%
	Class P (EUR)	1.64%	1.64%
State Street Eurozone Value Spotlight Fund	Class B (EUR)	0.10%	0.10%
	Class I (EUR)	0.85%	0.85%
	Class P (EUR)	1.64%	1.64%
State Street US Value Spotlight Fund	Class B (EUR)	0.10%	0.10%
	Class I (USD)	0.85%	0.85%
State Street Asia Pacific Value Spotlight Fund	Class B (EUR)	0.10%	0.10%
	Class I (USD)	0.85%	0.85%
State Street Global Value Spotlight Fund	Class B (EUR)	0.10%	0.10%
	Class I (EUR)	0.85%	0.85%
	Class I (USD)	0.85%	0.85%
	Class P (EUR)	1.64%	1.64%
State Street Multi-Factor Global ESG Equity Fund	Class B (USD)	0.07%	0.10%
	Class B Distributing (GBP)*	0.10%	0.10%
	Class I (USD)	0.45%	0.45%
State Street Europe ESG Screened Enhanced Equity Fund	Class I (EUR)	0.38%	0.40%
	Class P (EUR)	0.40%	0.64%
State Street North America ESG Screened Enhanced Equity Fund	Class I (USD)	0.36%	0.40%
	Class P (USD)	(0.44%)	0.64%
State Street Global ESG Screened Enhanced Equity Fund	Class I (USD)	0.45%	0.45%
	Class I Distributing (USD)	0.45%	0.45%
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	Class I (EUR)	0.55%	0.70%
	Class I (USD)	0.55%	0.70%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	Class B (GBP)	0.06%	0.25%
	Class B (USD)**	N/A	N/A
	Class I (EUR)	0.57%	0.70%
	Class I (USD)	0.52%	0.70%
	Class P (EUR)	1.06%	1.24%
	Class P (USD)	1.11%	1.24%
State Street EMU ESG Screened Equity Fund	Class I (EUR)	0.60%	0.60%
	Class P (EUR)	1.64%	1.64%
	Class P Distributing (EUR)	1.64%	1.64%
State Street Europe Small Cap ESG Screened Equity Fund	Class P (EUR)	1.64%	1.64%
	Class P Distributing (EUR)	1.64%	1.64%

Notes to the Financial Statements

for the year ended 31 December 2023 (continued)

3. Fees and Expenses (continued)

b) Investment Management Fees (continued)

Name of the Fund	Share Classes	TER as at 31 December 2023	Maximum TER in %
State Street Emerging Markets Small Cap ESG Screened Equity Fund	Class A (USD)	1.48%	1.49%
	Class I (EUR)	1.35%	1.35%
	Class I (USD)	1.34%	1.35%
	Class P (USD)	2.48%	2.49%
State Street Global ESG Screened Managed Volatility Equity Fund	Class A (USD)	0.56%	0.59%
	Class B (USD)	0.09%	0.10%
	Class I (EUR)	0.43%	0.45%
	Class I (EUR-Portfolio Hedged)	0.46%	0.48%
	Class I (USD)	0.43%	0.45%
	Class I Distributing (EUR)	0.43%	0.45%
State Street Global ESG Screened Defensive Equity Fund	Class P (USD)	1.03%	1.04%
	Class B (EUR)	0.10%	0.10%
	Class B (USD)**	N/A	N/A
State Street Global Treasury 1-10 Year Bond Index Fund	Class I (USD)	0.85%	0.85%
	Class I (CHF-Portfolio Hedged)	0.12%	0.15%
	Class I (EUR-Portfolio Hedged)	0.13%	0.15%
	Class I (USD)	0.11%	0.12%
	Class I (USD-Portfolio Hedged)	0.13%	0.15%
	Class I Distributing (EUR-Portfolio Hedged)	0.13%	0.15%
	Class I Distributing (GBP-Portfolio Hedged)	0.13%	0.15%
	Class I Distributing (USD-Portfolio Hedged)	0.13%	0.15%
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	Class B (USD)	0.00%	0.15%
	Class I (USD)	0.15%	0.30%
State Street Emerging Markets Opportunities Equity Fund	Class I (EUR)**	N/A	N/A
	Class I (USD)	0.43%	1.00%
	Class P (EUR)	1.09%	1.64%
	Class P (USD)	1.05%	1.64%
State Street Global Opportunities Equity Fund	Class B (USD)**	N/A	N/A
	Class I (USD)	0.60%	0.60%
State Street Sustainable Climate US Corporate Bond Fund	Class I (USD)	0.20%	0.30%
	Class I (EUR-Hedged)	0.26%	0.33%
	Class P (USD)**	N/A	N/A
	Class S (USD)	0.13%	0.25%
State Street Sustainable Climate Euro Corporate Bond Fund	Class B (EUR)	(0.02%)	0.10%
	Class I (EUR)	0.20%	0.30%
	Class I Distributing (EUR)	0.23%	0.30%
	Class P (EUR)	0.49%	0.54%
	Class S (EUR)	0.12%	0.25%
State Street Global High Yield Bond Screened Index Fund	Class B (EUR-Portfolio Hedged)	0.11%	0.11%
	Class B (USD)	0.10%	0.10%
	Class I (CHF-Portfolio Hedged)	0.29%	0.29%
	Class I (EUR-Portfolio Hedged)	0.29%	0.29%
	Class I (NOK-Portfolio Hedged)	0.29%	0.29%
	Class I (USD)	0.25%	0.25%
	Class I (USD-Portfolio Hedged)	0.29%	0.29%
	Class I Distributing (GBP-Portfolio Hedged)	0.28%	0.29%

Notes to the Financial Statements

for the year ended 31 December 2023 (*continued*)

3. Fees and Expenses (*continued*)

b) Investment Management Fees (*continued*)

Name of the Fund	Share Classes	TER as at 31 December 2023	Maximum TER in %
State Street Emerging Markets Local Currency Government Bond Index Fund	Class B Distributing (GBP)*	0.11%	0.15%
	Class B (USD)	0.09%	0.15%
	Class I (EUR)	0.24%	0.30%
	Class I (USD)	0.26%	0.30%
	Class I Distributing (USD)	0.24%	0.30%
State Street US Opportunities Equity Fund	Class I (USD)	0.60%	0.60%
State Street China Opportunities Equity Fund	Class I (USD)	(0.51%)	0.90%
State Street Sustainable Climate World Equity Fund	Class B Distributing (GBP-Portfolio Hedged)*	0.11%	0.11%
	Class I (USD)	0.38%	0.40%
State Street Sustainable Climate US Equity Fund	Class I (USD)	0.40%	0.40%
State Street Emerging Markets Hard Currency Government Bond Index Fund	Class B (USD)	0.10%	0.10%
	Class B Distributing (GBP-Portfolio Hedged)*	0.04%	0.11%
	Class I (USD)	0.20%	0.25%
State Street Emerging Markets ESG Hard Currency Government Bond Index Fund	Class I (CHF-Portfolio Hedged)*	0.30%***	0.28%
	Class I (USD)*	0.27%***	0.25%

*This share class launched during the year ended 31 December 2023. Please refer to Note 13 for further details.

**This share class closed during the year ended 31 December 2023. Please refer to Note 13 for further details.

***The Year end TER is greater than the Maximum TER because these two share classes was launched on the 15 December 2023, this is annualization of 10 days of activity which is causing these rounding issues.

c) Other expenses

Other expenses as reported on the Combined Statement of Operations include but are not limited to costs related to registration fees, translation fees and publication fees.

d) Director fees

The aggregate amount of Directors' remuneration for the year ended 31 December 2023 was € 45,000 per each director. 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 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.

Notes to the Financial Statements

for the year ended 31 December 2023 (*continued*)

4. Taxation (*continued*)

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 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 fund which replicate the performance of an index is not subject to taxe d'abonnement. The subscription tax (taxe d'abonnement) is a registration fee established on the negotiability of securities issued by Undertakings for Collective Investment.

As at 31 December 2023, the following Share Classes are not subject to taxe d'abonnement:

Name of the Fund	Share Classes
State Street Euro Core Treasury Bond Index Fund	Class B (EUR)
	Class I (EUR)
	Class I Distributing (EUR)
	Class P (EUR)
State Street EMU Government Bond Index Fund	Class B (EUR)
	Class I (EUR)
	Class P (EUR)
	Class P Distributing (EUR)
State Street Euro Inflation Linked Bond Index Fund	Class I (EUR)
State Street Euro Corporate Bond Screened Index Fund	Class B (EUR)
	Class I (EUR)
	Class P (EUR)
	Class P Distributing (EUR)
State Street SRI Euro Corporate Bond Index Fund	Class A2 Distributing (EUR)
	Class I (EUR)
	Class I Distributing (EUR)
	Class S (EUR)
State Street Global Treasury Bond Index Fund	Class B (USD)
	Class B Distributing (GBP-Portfolio Hedged)
	Class I (CHF-Portfolio Hedged)
	Class I (EUR-Portfolio Hedged)
	Class I (GBP-Portfolio Hedged)
	Class I (SGD-Portfolio Hedged)
	Class I (USD)
	Class I (USD-Portfolio Hedged)
	Class I Distributing (EUR-Portfolio Hedged)
	Class I Distributing (GBP-Portfolio Hedged)
	Class P (USD)
State Street Global Aggregate Bond Index Fund	Class B (GBP-Portfolio Hedged)
	Class B Distributing (GBP-Portfolio Hedged)
	Class I (CHF-Portfolio Hedged)
	Class I (EUR-Portfolio Hedged)
	Class I (GBP-Portfolio Hedged)
	Class I (USD)
	Class I (USD-Portfolio Hedged)
Class I Distributing (USD-Portfolio Hedged)	

Notes to the Financial Statements

for the year ended 31 December 2023 (*continued*)

4. Taxation (*continued*)

Name of the Fund	Share Classes
State Street Japan Screened Index Equity Fund	Class B Distributing (GBP)
	Class I (EUR)
	Class I (JPY)
	Class P (JPY)
State Street Switzerland Index Equity Fund	Class A (CHF)
	Class I (CHF)
	Class P (CHF)
	Class P (EUR)
	Class S (CHF)
State Street UK Index Equity Fund	Class I (EUR)
	Class I (GBP)
	Class P (GBP)
State Street US Screened Index Equity Fund	Class B (USD)
	Class B Distributing (GBP)
	Class I (EUR)
	Class I (EUR-NAV Hedged)
	Class I (USD)
State Street EMU Screened Index Equity Fund	Class P (USD)
	Class A (EUR)
	Class B (EUR)
	Class I (EUR)
	Class I Distributing (EUR)
State Street Europe Screened Index Equity Fund	Class P (EUR)
	Class B (EUR)
	Class B Distributing (GBP)
	Class I (EUR)
State Street Pacific Ex-Japan Screened Index Equity Fund	Class I Distributing (EUR)
	Class P (EUR)
	Class B (EUR)
	Class B Distributing (GBP)
State Street World Screened Index Equity Fund	Class I (EUR)
	Class I (USD)
	Class P (USD)
	Class B (USD)
	Class B (USD-Portfolio Hedged)
	Class B Distributing (GBP - Portfolio Hedged)
	Class B Distributing (GBP)
	Class I (EUR)
	Class I (EUR-Portfolio Hedged)
	Class I (GBP)
	Class I (SEK)
	Class I (SEK-Portfolio Hedged)
	Class I (USD)
	Class I Distributing (CHF-Portfolio Hedged)
Class I Distributing (EUR-Portfolio Hedged)	
Class I Distributing (GBP-Portfolio Hedged)	
Class I Distributing (USD)	
Class I Distributing (USD-Portfolio Hedged)	
Class P (EUR-Portfolio Hedged)	
Class P (SEK)	
Class P (SEK-Portfolio Hedged)	
Class P (USD)	
Class S (USD)	
Class S Distributing (USD)	

Notes to the Financial Statements

for the year ended 31 December 2023 (continued)

4. Taxation (continued)

Name of the Fund	Share Classes
State Street World ESG Index Equity Fund	Class B (USD)
	Class I (EUR-Portfolio Hedged)
	Class I (USD)
State Street Global Emerging Markets Screened Index Equity Fund	Class B (USD)
	Class B Distributing (GBP)
	Class I (GBP)
	Class I (SEK)
	Class I (USD)
State Street Global Treasury 1-10 Year Bond Index Fund	Class P (USD)
	Class I (CHF-Portfolio Hedged)
	Class I (EUR-Portfolio Hedged)
	Class I (USD)
	Class I (USD-Portfolio Hedged)
	Class I Distributing (EUR-Portfolio Hedged)
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	Class I Distributing (GBP-Portfolio Hedged)
	Class I Distributing (USD-Portfolio Hedged)
State Street Global High Yield Bond Screened Index Fund	Class B (USD)
	Class I (USD)
	Class B (EUR-Portfolio Hedged)
	Class B (USD)
	Class I (CHF-Portfolio Hedged)
	Class I (EUR-Portfolio Hedged)
	Class I (NOK-Portfolio Hedged)
	Class I (USD)
Class I (USD-Portfolio Hedged)	
State Street Emerging Markets Local Currency Government Bond Index Fund	Class I Distributing (GBP-Portfolio Hedged)
	Class B (USD)
	Class B Distributing (GBP)
	Class I (EUR)
State Street Emerging Markets Hard Currency Government Bond Index Fund	Class I (USD)
	Class I Distributing (USD)
	Class B (USD)
State Street Emerging Markets ESG Hard Currency Government Bond Index Fund	Class B Distributing (GBP-Portfolio Hedged)*
	Class I (USD)
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	Class I (CHF-Portfolio Hedged)
	Class I (USD)

*This share class launched during the year ended 31 December 2023. Please refer to Note 13 for further details.

5. Changes in Investment Portfolio

The list containing all sales and purchases of the investment portfolio during the year ended 31 December 2023 is available at the registered offices of the Company where it may be inspected and copies may be obtained.

6. Transaction Costs

For the year from 01 January 2023 to 31 December 2023, the Company incurred transaction costs related to purchase and sale of transferable securities. The below table represents the transaction costs that can be isolated.

Name of the Fund	Fund Base Currency	Transaction Costs
State Street Global Treasury Bond Index Fund	USD	2,590
State Street Global Aggregate Bond Index Fund	USD	5,767
State Street Canada Index Equity Fund ^(b)	CAD	12,832

Notes to the Financial Statements

for the year ended 31 December 2023 (*continued*)

6. Transaction Costs (*continued*)

Name of the Fund	Fund Base Currency	Transaction Costs
State Street Japan Screened Index Equity Fund	JPY	1,931,854
State Street Switzerland Index Equity Fund	CHF	63,908
State Street UK Index Equity Fund	GBP	151,873
State Street US Screened Index Equity Fund	USD	10,903
State Street EMU Screened Index Equity Fund	EUR	84,505
State Street Europe Screened Index Equity Fund	EUR	245,053
State Street Pacific Ex-Japan Screened Index Equity Fund	USD	12,085
State Street World Screened Index Equity Fund	USD	195,146
State Street World ESG Index Equity Fund	USD	423,411
State Street Global Emerging Markets Screened Index Equity Fund	USD	499,899
State Street Flexible Asset Allocation Plus Fund	EUR	277
State Street Europe Value Spotlight Fund	EUR	49,623
State Street Eurozone Value Spotlight Fund	EUR	25,737
State Street US Value Spotlight Fund	USD	3,806
State Street Asia Pacific Value Spotlight Fund	USD	39,122
State Street Global Value Spotlight Fund	EUR	112,582
State Street Multi-Factor Global ESG Equity Fund	USD	175,853
State Street Europe ESG Screened Enhanced Equity Fund	EUR	315,374
State Street North America ESG Screened Enhanced Equity Fund	USD	47,948
State Street Global ESG Screened Enhanced Equity Fund	USD	26,656
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	USD	1,038,209
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	886,956
State Street EMU ESG Screened Equity Fund	EUR	38,125
State Street Europe Small Cap ESG Screened Equity Fund	EUR	36,584
State Street Emerging Markets Small Cap ESG Screened Equity Fund	USD	216,417
State Street Global ESG Screened Managed Volatility Equity Fund	USD	50,297
State Street Global ESG Screened Defensive Equity Fund	USD	47,224
State Street Global Treasury 1-10 Year Bond Index Fund	USD	42,821
State Street Emerging Markets Opportunities Equity Fund	USD	62,134
State Street Global Opportunities Equity Fund	USD	64,239
State Street US Opportunities Equity Fund	USD	633
State Street China Opportunities Equity Fund	USD	3,730
State Street Sustainable Climate World Equity Fund	USD	71,201
State Street Sustainable Climate US Equity Fund	USD	113

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

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

7. Dividends distributed

During the year ended 31 December 2023, the Company resolved to pay to the Shareholders of the funds mentioned below, dividends as follows:

Fund	Class	Ex-dividend date	Payment date	Currency	Dividend Per Share	Dividends distributed
State Street Emerging Markets Local Currency Government Bond Index Fund	Class I Distributing (USD)	18 April 2023	20 April 2023	USD	0.39	191,363

Notes to the Financial Statements

for the year ended 31 December 2023 (continued)

7. Dividends distributed (continued)

Fund	Class	Ex-dividend date	Payment date	Currency	Dividend Per Share	Dividends distributed
State Street EMU ESG Screened Equity Fund	Class P Distributing (EUR)	18 April 2023	20 April 2023	EUR	0.22	41,460
State Street EMU Screened Index Equity Fund	Class I Distributing (EUR)	18 April 2023	20 April 2023	EUR	0.29	196,641
State Street EMU Government Bond Index Fund	Class P Distributing (EUR)	18 April 2023	20 April 2023	EUR	0.02	20,933
State Street Euro Core Treasury Bond Index Fund	Class I Distributing (EUR)	18 April 2023	20 April 2023	EUR	0.01	21,188
State Street Euro Corporate Bond Screened Index Fund	Class P Distributing (EUR)	18 April 2023	20 April 2023	EUR	0.09	132,896
State Street Euro Corporate Bond Screened Index Fund	Class I Distributing (EUR)	18 April 2023	20 April 2023	EUR	0.11	970,519
State Street SRI Euro Corporate Bond Index Fund	Class I Distributing (EUR)	18 April 2023	20 April 2023	EUR	0.09	12,886
State Street SRI Euro Corporate Bond Index Fund	Class A2 Distributing (EUR)	18 April 2023	20 April 2023	EUR	0.09	1,714,611
State Street Europe Screened Index Equity Fund	Class I Distributing (EUR)	18 April 2023	20 April 2023	EUR	0.35	4,305,749
State Street Europe Small Cap ESG Screened Equity Fund	Class P Distributing (EUR)	18 April 2023	20 April 2023	EUR	0.34	32,090
State Street Global ESG Screened Enhanced Equity Fund	Class I Distributing (USD)	18 April 2023	20 April 2023	USD	0.23	11,254
State Street Global ESG Screened Managed Volatility Equity Fund	Class I Distributing (EUR)	18 April 2023	20 April 2023	EUR	0.24	869,061
State Street Global Treasury 1-10 Year Bond Index Fund	Class I Distributing (USD-Portfolio Hedged)	18 April 2023	20 April 2023	USD	0.08	1,089,848
State Street Global Treasury 1-10 Year Bond Index Fund	Class I Distributing (GBP-Portfolio Hedged)	18 April 2023	20 April 2023	GBP	0.07	2,589,621
State Street Global Treasury 1-10 Year Bond Index Fund	Class I Distributing (EUR-Portfolio Hedged)	18 April 2023	20 April 2023	EUR	0.07	180,305
State Street Global Treasury Bond Index Fund	Class I Distributing (GBP-Portfolio Hedged)	18 April 2023	20 April 2023	GBP	0.10	847,887
State Street Global Treasury Bond Index Fund	Class I Distributing (EUR-Portfolio Hedged)	18 April 2023	20 April 2023	EUR	0.9	14,006

Notes to the Financial Statements

for the year ended 31 December 2023 (*continued*)

7. Dividends distributed (*continued*)

Fund	Class	Ex-dividend date	Payment date	Currency	Dividend Per Share	Dividends distributed
State Street Sustainable Climate Euro Corporate Bond Fund	Class I Distributing (EUR)	18 April 2023	20 April 2023	EUR	0.05	27,762
State Street World Screened Index Equity Fund	Class I Distributing (EUR-Portfolio Hedged)	18 April 2023	20 April 2023	EUR	0.03	4,219
State Street World Screened Index Equity Fund	Class I Distributing (USD-Portfolio Hedged)	18 April 2023	20 April 2023	USD	0.13	392,644
State Street World Screened Index Equity Fund	Class I Distributing (CHF-Portfolio Hedged)	18 April 2023	20 April 2023	CHF	0.12	638,051
State Street World Screened Index Equity Fund	Class I Distributing (GBP-Portfolio Hedged)	18 April 2023	20 April 2023	GBP	0.13	72,566
State Street World Screened Index Equity Fund	Class S Distributing (USD)	18 April 2023	20 April 2023	USD	0.20	2,197,378
State Street Global High Yield Bond Screened Index Fund	Class I Distributing (GBP-Portfolio Hedged)	18 April 2023	20 April 2023	GBP	0.48	6,972,749

8. Currency Adjustment

The opening value of the Company has been restated at the exchange rate ruling at 31 December 2023. The resulting loss of € 851,594,762 represents the movement in exchange rates between 01 January 2023 and 31 December 2023. This is a translation loss, which has no impact on the Net Asset Value of the individual funds.

9. Cross investments

A fund may acquire shares of one or more other funds of the Company (the target fund), provided that there shall be no duplication of fees between the fees at the level of the fund that invested in the target fund and the fees at the level of the target fund.

The value of those cross-investments per fund as at 31 December 2023 amounted to:

Name of the Fund	Currency	Market Value in EUR
State Street Emerging Markets Local Currency Government Bond Index Fund	USD	5,805,326
State Street Global High Yield Bond Screened Index Fund	EUR	4,872,236
	Total	10,677,562

At 31 December 2023 the total of cross funds' investments amounts to EUR 10,677,562 and therefore total combined NAV as at year-end without cross-investments would amount to EUR 31,812,374,213.

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

Notes to the Financial Statements

for the year ended 31 December 2023 (*continued*)

10. Securities Lending (*continued*)

if either admitted to official listing on a stock exchange in a Member State or non-Member State or traded on a market which is regulated, operating regularly, officially recognised and open to the public in a Member State or non-Member State. "Member State" means a member state of the European Union.

The following table summarises the value of securities lent, analysed by borrowing counterparty as at 31 December 2023:

Fund name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31 December 2023	% of Total Net assets	% of the fund's total lendable assets*
State Street Euro Core Treasury Bond Index Fund	EUR	Barclays PLC	United Kingdom	34,653,405	5.32%	5.37%
State Street Euro Core Treasury Bond Index Fund	EUR	BNP Paribas SA	France	8,633,475	1.33%	1.34%
State Street Euro Core Treasury Bond Index Fund	EUR	Goldman Sachs International	United Kingdom	7,108,779	1.09%	1.1%
State Street Euro Core Treasury Bond Index Fund	EUR	HSBC Bank PLC	United Kingdom	24,627,306	3.78%	3.82%
State Street Euro Core Treasury Bond Index Fund	EUR	Merrill Lynch International	United Kingdom	16,406,815	2.52%	2.54%
State Street Euro Core Treasury Bond Index Fund	EUR	Morgan Stanley & Co. International PLC	United Kingdom	3,400,763	0.52%	0.53%
State Street EMU Government Bond Index Fund	EUR	Merrill Lynch International	United Kingdom	4,241,767	1.6%	1.62%
State Street EMU Government Bond Index Fund	EUR	Morgan Stanley & Co. International PLC	United Kingdom	762,390	0.29%	0.29%
State Street Euro Inflation Linked Bond Index Fund	EUR	Merrill Lynch International	United Kingdom	2,118,488	3.08%	3.09%
State Street Euro Corporate Bond Screened Index Fund	EUR	Barclays PLC	United Kingdom	18,194,010	2.13%	2.16%
State Street Euro Corporate Bond Screened Index Fund	EUR	BNP Paribas SA	France	4,246,620	0.5%	0.5%
State Street Euro Corporate Bond Screened Index Fund	EUR	Citigroup Global Markets Ltd	United Kingdom	5,561,853	0.65%	0.66%
State Street Euro Corporate Bond Screened Index Fund	EUR	Goldman Sachs International	United Kingdom	2,061,734	0.24%	0.24%
State Street Euro Corporate Bond Screened Index Fund	EUR	HSBC Bank PLC	United Kingdom	1,271,878	0.15%	0.15%
State Street Euro Corporate Bond Screened Index Fund	EUR	ING Bank NV	Netherlands	893,183	0.1%	0.11%
State Street Euro Corporate Bond Screened Index Fund	EUR	Merrill Lynch International	United Kingdom	2,012,271	0.24%	0.24%

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for the year ended 31 December 2023 (continued)

10. Securities Lending (continued)

Fund name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31 December 2023	% of Total Net assets	% of the fund's total lendable assets*
State Street Euro Corporate Bond Screened Index Fund	EUR	Morgan Stanley & Co. International PLC	United Kingdom	1,532,000	0.18%	0.18%
State Street Euro Corporate Bond Screened Index Fund	EUR	Nomura International PLC	United Kingdom	258,478	0.03%	0.03%
State Street Euro Corporate Bond Screened Index Fund	EUR	RBC Europe Ltd	United Kingdom	4,927,700	0.58%	0.58%
State Street Euro Corporate Bond Screened Index Fund	EUR	UBS AG	Switzerland	603,769	0.07%	0.07%
State Street SRI Euro Corporate Bond Index Fund	EUR	Barclays PLC	United Kingdom	5,002,660	1.61%	1.64%
State Street SRI Euro Corporate Bond Index Fund	EUR	BNP Paribas SA	France	1,557,512	0.5%	0.51%
State Street SRI Euro Corporate Bond Index Fund	EUR	Goldman Sachs International	United Kingdom	706,377	0.23%	0.23%
State Street SRI Euro Corporate Bond Index Fund	EUR	HSBC Bank PLC	United Kingdom	176,534	0.06%	0.06%
State Street SRI Euro Corporate Bond Index Fund	EUR	Merrill Lynch International	United Kingdom	210,998	0.07%	0.07%
State Street SRI Euro Corporate Bond Index Fund	EUR	Morgan Stanley & Co. International PLC	United Kingdom	825,620	0.27%	0.27%
State Street SRI Euro Corporate Bond Index Fund	EUR	Nomura International PLC	United Kingdom	172,319	0.06%	0.06%
State Street SRI Euro Corporate Bond Index Fund	EUR	RBC Europe Ltd	United Kingdom	1,423,340	0.46%	0.47%
State Street SRI Euro Corporate Bond Index Fund	EUR	UBS AG	Switzerland	387,527	0.12%	0.13%
State Street Global Treasury Bond Index Fund	USD	Barclays Capital Securities Ltd	United Kingdom	15,114,255	0.75%	0.77%
State Street Global Treasury Bond Index Fund	USD	Barclays PLC	United Kingdom	262,970,626	13.12%	13.33%
State Street Global Treasury Bond Index Fund	USD	BNP Paribas SA	France	7,424,132	0.37%	0.38%
State Street Global Treasury Bond Index Fund	USD	Citigroup Global Markets Ltd	United Kingdom	6,151,226	0.31%	0.31%
State Street Global Treasury Bond Index Fund	USD	Goldman Sachs International	United Kingdom	4,378,171	0.22%	0.22%

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for the year ended 31 December 2023 (continued)

10. Securities Lending (continued)

Fund name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31 December 2023	% of Total Net assets	% of the fund's total lendable assets*
State Street Global Treasury Bond Index Fund	USD	HSBC Bank PLC	United Kingdom	55,264,132	2.76%	2.8%
State Street Global Treasury Bond Index Fund	USD	Merrill Lynch International	United Kingdom	47,632,885	2.38%	2.42%
State Street Global Treasury Bond Index Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	3,656,939	0.18%	0.19%
State Street Global Treasury Bond Index Fund	USD	Nomura International PLC	United Kingdom	6,255,616	0.31%	0.32%
State Street Global Treasury Bond Index Fund	USD	RBC Europe Ltd	United Kingdom	14,926,917	0.74%	0.76%
State Street Global Treasury Bond Index Fund	USD	UBS AG	Switzerland	5,897,931	0.29%	0.3%
State Street Global Aggregate Bond Index Fund	USD	Barclays Capital Securities Ltd	United Kingdom	8,894,782	0.13%	0.14%
State Street Global Aggregate Bond Index Fund	USD	Barclays PLC	United Kingdom	454,892,456	6.81%	6.94%
State Street Global Aggregate Bond Index Fund	USD	BNP Paribas SA	France	14,395,034	0.22%	0.22%
State Street Global Aggregate Bond Index Fund	USD	Citigroup Global Markets Ltd	United Kingdom	27,442,139	0.41%	0.42%
State Street Global Aggregate Bond Index Fund	USD	Goldman Sachs International	United Kingdom	24,323,916	0.36%	0.37%
State Street Global Aggregate Bond Index Fund	USD	HSBC Bank PLC	United Kingdom	76,237,887	1.14%	1.16%
State Street Global Aggregate Bond Index Fund	USD	Merrill Lynch International	United Kingdom	92,481,894	1.39%	1.41%
State Street Global Aggregate Bond Index Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	11,731,859	0.18%	0.18%
State Street Global Aggregate Bond Index Fund	USD	Nomura International PLC	United Kingdom	35,435,739	0.53%	0.54%
State Street Global Aggregate Bond Index Fund	USD	RBC Europe Ltd	United Kingdom	23,923,805	0.36%	0.36%
State Street Global Aggregate Bond Index Fund	USD	UBS AG	Switzerland	10,972,803	0.16%	0.17%
State Street Japan Screened Index Equity Fund	JPY	Barclays Capital Securities Ltd	United Kingdom	411,121,843	1.61%	1.64%

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for the year ended 31 December 2023 (continued)

10. Securities Lending (continued)

Fund name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31 December 2023	% of Total Net assets	% of the fund's total lendable assets*
State Street Japan Screened Index Equity Fund	JPY	BNP Paribas Arbitrage SNC	France	6,338,510	0.02%	0.03%
State Street Japan Screened Index Equity Fund	JPY	Citigroup Global Markets Ltd	United Kingdom	380,070,704	1.49%	1.52%
State Street Japan Screened Index Equity Fund	JPY	Goldman Sachs International	United Kingdom	201,062,063	0.79%	0.8%
State Street Japan Screened Index Equity Fund	JPY	HSBC Bank PLC	United Kingdom	4,008,013	0.02%	0.02%
State Street Japan Screened Index Equity Fund	JPY	JP Morgan Securities PLC	United Kingdom	451,230,797	1.77%	1.8%
State Street Japan Screened Index Equity Fund	JPY	Merrill Lynch International	United Kingdom	44,358,254	0.17%	0.18%
State Street Japan Screened Index Equity Fund	JPY	Morgan Stanley & Co. International PLC	United Kingdom	85,349,680	0.33%	0.34%
State Street Japan Screened Index Equity Fund	JPY	Societe Generale SA	France	170,349,450	0.67%	0.68%
State Street Japan Screened Index Equity Fund	JPY	UBS AG	Switzerland	258,692,707	1.01%	1.03%
State Street Switzerland Index Equity Fund	CHF	Barclays Capital Securities Ltd	United Kingdom	65,715	0.03%	0.03%
State Street Switzerland Index Equity Fund	CHF	UBS AG	Switzerland	88,599	0.04%	0.04%
State Street UK Index Equity Fund	GBP	Barclays Capital Securities Ltd	United Kingdom	167,415	0.18%	0.18%
State Street UK Index Equity Fund	GBP	Societe Generale SA	France	391,649	0.41%	0.42%
State Street UK Index Equity Fund	GBP	UBS AG	Switzerland	118,132	0.12%	0.13%
State Street US Screened Index Equity Fund	USD	Barclays PLC	United Kingdom	7,942,720	0.49%	0.5%
State Street US Screened Index Equity Fund	USD	HSBC Bank PLC	United Kingdom	307,294	0.02%	0.02%
State Street US Screened Index Equity Fund	USD	Merrill Lynch International	United Kingdom	175,623	0.01%	0.01%
State Street US Screened Index Equity Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	72,431	0%	0%
State Street US Screened Index Equity Fund	USD	Societe Generale SA	France	15,192,973	0.95%	0.95%

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for the year ended 31 December 2023 (continued)

10. Securities Lending (continued)

Fund name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31 December 2023	% of Total Net assets	% of the fund's total lendable assets*
State Street US Screened Index Equity Fund	USD	UBS AG	Switzerland	260,225	0.02%	0.02%
State Street EMU Screened Index Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	1,029,969	0.39%	0.39%
State Street EMU Screened Index Equity Fund	EUR	HSBC Bank PLC	United Kingdom	27,819	0.01%	0.01%
State Street EMU Screened Index Equity Fund	EUR	JP Morgan Securities PLC	United Kingdom	679,417	0.25%	0.26%
State Street EMU Screened Index Equity Fund	EUR	Morgan Stanley & Co. International PLC	United Kingdom	128,097	0.05%	0.05%
State Street EMU Screened Index Equity Fund	EUR	Societe Generale SA	France	848,864	0.32%	0.32%
State Street EMU Screened Index Equity Fund	EUR	UBS AG	Switzerland	1,030,740	0.39%	0.39%
State Street Europe Screened Index Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	1,692,344	0.27%	0.27%
State Street Europe Screened Index Equity Fund	EUR	BNP Paribas Arbitrage SNC	France	263,491	0.04%	0.04%
State Street Europe Screened Index Equity Fund	EUR	Citigroup Global Markets Ltd	United Kingdom	199,892	0.03%	0.03%
State Street Europe Screened Index Equity Fund	EUR	Goldman Sachs International	United Kingdom	139,362	0.02%	0.02%
State Street Europe Screened Index Equity Fund	EUR	HSBC Bank PLC	United Kingdom	278,066	0.04%	0.04%
State Street Europe Screened Index Equity Fund	EUR	JP Morgan Securities PLC	United Kingdom	724,048	0.11%	0.12%
State Street Europe Screened Index Equity Fund	EUR	Morgan Stanley & Co. International PLC	United Kingdom	149,229	0.02%	0.02%
State Street Europe Screened Index Equity Fund	EUR	Societe Generale SA	France	846,678	0.13%	0.13%
State Street Europe Screened Index Equity Fund	EUR	UBS AG	Switzerland	5,140,665	0.81%	0.82%
State Street Pacific Ex-Japan Screened Index Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	169,869	0.25%	0.26%
State Street Pacific Ex-Japan Screened Index Equity Fund	USD	BNP Paribas Arbitrage SNC	France	329,463	0.49%	0.5%

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for the year ended 31 December 2023 (continued)

10. Securities Lending (continued)

Fund name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31 December 2023	% of Total Net assets	% of the fund's total lendable assets*
State Street Pacific Ex-Japan Screened Index Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	22,339	0.03%	0.03%
State Street Pacific Ex-Japan Screened Index Equity Fund	USD	Goldman Sachs International	United Kingdom	1,875,385	2.81%	2.83%
State Street Pacific Ex-Japan Screened Index Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	206,308	0.31%	0.31%
State Street Pacific Ex-Japan Screened Index Equity Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	14,797	0.02%	0.02%
State Street Pacific Ex-Japan Screened Index Equity Fund	USD	UBS AG	Switzerland	291,765	0.44%	0.44%
State Street World Screened Index Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	13,088,923	0.28%	0.28%
State Street World Screened Index Equity Fund	USD	Barclays PLC	United Kingdom	17,458,442	0.37%	0.38%
State Street World Screened Index Equity Fund	USD	BNP Paribas Arbitrage SNC	France	1,897,742	0.04%	0.04%
State Street World Screened Index Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	6,632,383	0.14%	0.14%
State Street World Screened Index Equity Fund	USD	Goldman Sachs International	United Kingdom	36,845,032	0.79%	0.8%
State Street World Screened Index Equity Fund	USD	HSBC Bank PLC	United Kingdom	1,593,961	0.03%	0.03%
State Street World Screened Index Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	5,890,983	0.13%	0.13%
State Street World Screened Index Equity Fund	USD	Merrill Lynch International	United Kingdom	3,109,177	0.07%	0.07%
State Street World Screened Index Equity Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	406,791	0.01%	0.01%
State Street World Screened Index Equity Fund	USD	Societe Generale SA	France	22,914,135	0.49%	0.49%
State Street World Screened Index Equity Fund	USD	UBS AG	Switzerland	22,352,074	0.48%	0.48%
State Street World ESG Index Equity Fund	USD	Barclays PLC	United Kingdom	9,191,543	0.38%	0.38%
State Street World ESG Index Equity Fund	USD	BNP Paribas Arbitrage SNC	France	990,896	0.04%	0.04%
State Street World ESG Index Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	3,722,656	0.15%	0.16%

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for the year ended 31 December 2023 (continued)

10. Securities Lending (continued)

Fund name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31 December 2023	% of Total Net assets	% of the fund's total lendable assets*
State Street World ESG Index Equity Fund	USD	Goldman Sachs International	United Kingdom	19,029,727	0.79%	0.8%
State Street World ESG Index Equity Fund	USD	HSBC Bank PLC	United Kingdom	2,143,919	0.09%	0.09%
State Street World ESG Index Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	4,050,391	0.17%	0.17%
State Street World ESG Index Equity Fund	USD	Merrill Lynch International	United Kingdom	3,334,739	0.14%	0.14%
State Street World ESG Index Equity Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	540,563	0.02%	0.02%
State Street World ESG Index Equity Fund	USD	Societe Generale SA	France	26,878,211	1.12%	1.13%
State Street World ESG Index Equity Fund	USD	UBS AG	Switzerland	13,891,095	0.58%	0.58%
State Street Global Emerging Markets Screened Index Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	804,729	0.13%	0.13%
State Street Global Emerging Markets Screened Index Equity Fund	USD	Barclays PLC	United Kingdom	181	0%	0%
State Street Global Emerging Markets Screened Index Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	38,916	0.01%	0.01%
State Street Global Emerging Markets Screened Index Equity Fund	USD	Goldman Sachs International	United Kingdom	1,222,070	0.2%	0.2%
State Street Global Emerging Markets Screened Index Equity Fund	USD	HSBC Bank PLC	United Kingdom	827,351	0.13%	0.13%
State Street Global Emerging Markets Screened Index Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	1,071,793	0.17%	0.17%
State Street Global Emerging Markets Screened Index Equity Fund	USD	Merrill Lynch International	United Kingdom	96,805	0.02%	0.02%
State Street Global Emerging Markets Screened Index Equity Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	679,853	0.11%	0.11%
State Street Global Emerging Markets Screened Index Equity Fund	USD	Societe Generale SA	France	61,836	0.01%	0.01%
State Street Global Emerging Markets Screened Index Equity Fund	USD	UBS AG	Switzerland	519,304	0.08%	0.08%

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for the year ended 31 December 2023 (continued)

10. Securities Lending (continued)

Fund name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31 December 2023	% of Total Net assets	% of the fund's total lendable assets*
State Street Flexible Asset Allocation Plus Fund	EUR	Barclays PLC	United Kingdom	90,543	0.05%	0.05%
State Street Flexible Asset Allocation Plus Fund	EUR	UBS AG	Switzerland	178,724	0.09%	0.1%
State Street Multi-Factor Global ESG Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	3,588,737	1.18%	1.19%
State Street Multi-Factor Global ESG Equity Fund	USD	Barclays PLC	United Kingdom	1,882,930	0.62%	0.63%
State Street Multi-Factor Global ESG Equity Fund	USD	BNP Paribas Arbitrage SNC	France	212,300	0.07%	0.07%
State Street Multi-Factor Global ESG Equity Fund	USD	Goldman Sachs International	United Kingdom	2,812,753	0.93%	0.94%
State Street Multi-Factor Global ESG Equity Fund	USD	HSBC Bank PLC	United Kingdom	423,410	0.14%	0.14%
State Street Multi-Factor Global ESG Equity Fund	USD	Macquarie Bank Ltd	Australia	308,970	0.1%	0.1%
State Street Multi-Factor Global ESG Equity Fund	USD	Merrill Lynch International	United Kingdom	14,983	0%	0%
State Street Multi-Factor Global ESG Equity Fund	USD	UBS AG	Switzerland	292,079	0.1%	0.1%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	1,228,067	0.34%	0.35%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	BNP Paribas Arbitrage SNC	France	409,049	0.11%	0.12%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	Citigroup Global Markets Ltd	United Kingdom	28,356	0.01%	0.01%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	JP Morgan Securities PLC	United Kingdom	22,844	0.01%	0.01%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	Societe Generale SA	France	538,432	0.15%	0.15%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	UBS AG	Switzerland	2,664,856	0.75%	0.75%
State Street North America ESG Screened Enhanced Equity Fund	USD	Barclays PLC	United Kingdom	1,749,814	0.3%	0.3%
State Street North America ESG Screened Enhanced Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	460,362	0.08%	0.08%

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for the year ended 31 December 2023 (continued)

10. Securities Lending (continued)

Fund name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31 December 2023	% of Total Net assets	% of the fund's total lendable assets*
State Street North America ESG Screened Enhanced Equity Fund	USD	Goldman Sachs International	United Kingdom	5,189,963	0.89%	0.9%
State Street North America ESG Screened Enhanced Equity Fund	USD	HSBC Bank PLC	United Kingdom	53,441	0.01%	0.01%
State Street North America ESG Screened Enhanced Equity Fund	USD	Societe Generale SA	France	7,136,816	1.22%	1.24%
State Street North America ESG Screened Enhanced Equity Fund	USD	UBS AG	Switzerland	205,014	0.03%	0.04%
State Street Global ESG Screened Enhanced Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	364,308	0.42%	0.43%
State Street Global ESG Screened Enhanced Equity Fund	USD	Barclays PLC	United Kingdom	380,608	0.44%	0.45%
State Street Global ESG Screened Enhanced Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	375,473	0.43%	0.44%
State Street Global ESG Screened Enhanced Equity Fund	USD	Credit Suisse International	United Kingdom	139,189	0.16%	0.16%
State Street Global ESG Screened Enhanced Equity Fund	USD	Goldman Sachs International	United Kingdom	280,944	0.32%	0.33%
State Street Global ESG Screened Enhanced Equity Fund	USD	HSBC Bank PLC	United Kingdom	271,139	0.31%	0.32%
State Street Global ESG Screened Enhanced Equity Fund	USD	Macquarie Bank Ltd	Australia	78,542	0.09%	0.09%
State Street Global ESG Screened Enhanced Equity Fund	USD	UBS AG	Switzerland	295,723	0.34%	0.35%
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	USD	HSBC Bank PLC	United Kingdom	3,038,271	0.35%	0.36%
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	1,656,006	0.19%	0.2%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	BNP Paribas Arbitrage SNC	France	201,693	0.04%	0.04%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	4,593	0%	0%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	Goldman Sachs International	United Kingdom	974,752	0.17%	0.18%

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for the year ended 31 December 2023 (continued)

10. Securities Lending (continued)

Fund name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31 December 2023	% of Total Net assets	% of the fund's total lendable assets*
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	HSBC Bank PLC	United Kingdom	317,422	0.06%	0.06%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	985,179	0.17%	0.18%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	Macquarie Bank Ltd	Australia	9,696	0%	0%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	Merrill Lynch International	United Kingdom	1,554,945	0.28%	0.28%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	1,357,133	0.24%	0.25%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	UBS AG	Switzerland	444,812	0.08%	0.08%
State Street EMU ESG Screened Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	473,233	1.78%	1.79%
State Street EMU ESG Screened Equity Fund	EUR	BNP Paribas Arbitrage SNC	France	144,914	0.55%	0.55%
State Street EMU ESG Screened Equity Fund	EUR	HSBC Bank PLC	United Kingdom	473,164	1.78%	1.79%
State Street EMU ESG Screened Equity Fund	EUR	Macquarie Bank Ltd	Australia	6,699	0.03%	0.03%
State Street EMU ESG Screened Equity Fund	EUR	Merrill Lynch International	United Kingdom	10,681	0.04%	0.04%
State Street EMU ESG Screened Equity Fund	EUR	UBS AG	Switzerland	561,941	2.12%	2.13%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	256,562	1.18%	1.19%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	HSBC Bank PLC	United Kingdom	60,307	0.28%	0.28%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	JP Morgan Securities PLC	United Kingdom	166,408	0.76%	0.77%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	Merrill Lynch International	United Kingdom	13,297	0.06%	0.06%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	Societe Generale SA	France	131,853	0.6%	0.61%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	UBS AG	Switzerland	484,032	2.22%	2.25%
State Street Emerging Markets Small Cap ESG Screened Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	324,007	0.14%	0.14%

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for the year ended 31 December 2023 (continued)

10. Securities Lending (continued)

Fund name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31 December 2023	% of Total Net assets	% of the fund's total lendable assets*
State Street Emerging Markets Small Cap ESG Screened Equity Fund	USD	Credit Suisse International	United Kingdom	12	0%	0%
State Street Emerging Markets Small Cap ESG Screened Equity Fund	USD	HSBC Bank PLC	United Kingdom	276,779	0.12%	0.12%
State Street Emerging Markets Small Cap ESG Screened Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	224,344	0.1%	0.1%
State Street Global ESG Screened Managed Volatility Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	152,980	0.05%	0.06%
State Street Global ESG Screened Managed Volatility Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	1,662,854	0.6%	0.6%
State Street Global ESG Screened Managed Volatility Equity Fund	USD	Credit Suisse International	United Kingdom	451,470	0.16%	0.16%
State Street Global ESG Screened Managed Volatility Equity Fund	USD	Goldman Sachs International	United Kingdom	615,566	0.22%	0.22%
State Street Global ESG Screened Managed Volatility Equity Fund	USD	HSBC Bank PLC	United Kingdom	2,324,034	0.83%	0.84%
State Street Global ESG Screened Managed Volatility Equity Fund	USD	Merrill Lynch International	United Kingdom	536,196	0.19%	0.19%
State Street Global ESG Screened Managed Volatility Equity Fund	USD	UBS AG	Switzerland	2,703,308	0.97%	0.98%
State Street Global ESG Screened Defensive Equity Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	1,358,656	1.25%	1.26%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	Barclays Capital Securities Ltd	United Kingdom	49,392,162	1.04%	1.05%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	Barclays PLC	United Kingdom	601,236,588	12.62%	12.81%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	BNP Paribas SA	France	85,264,725	1.79%	1.82%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	Citigroup Global Markets Ltd	United Kingdom	32,542,575	0.68%	0.69%

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for the year ended 31 December 2023 (continued)

10. Securities Lending (continued)

Fund name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31 December 2023	% of Total Net assets	% of the fund's total lendable assets*
State Street Global Treasury 1-10 Year Bond Index Fund	USD	Goldman Sachs International	United Kingdom	9,315,524	0.2%	0.2%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	HSBC Bank PLC	United Kingdom	114,928,565	2.41%	2.45%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	JP Morgan Securities PLC	United Kingdom	7,450,030	0.16%	0.16%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	Merrill Lynch International	United Kingdom	95,827,193	2.01%	2.04%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	RBC Europe Ltd	United Kingdom	32,524,426	0.68%	0.69%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	UBS AG	Switzerland	13,201,180	0.28%	0.28%
State Street Emerging Markets Local Currency Government Bond Index Fund	USD	Barclays PLC	United Kingdom	12,400,796	0.55%	0.56%
State Street Emerging Markets Local Currency Government Bond Index Fund	USD	BNP Paribas SA	France	46,070,135	2.03%	2.1%
State Street Emerging Markets Local Currency Government Bond Index Fund	USD	JP Morgan Securities PLC	United Kingdom	21,914,028	0.96%	1%
State Street Sustainable Climate Euro Corporate Bond Fund	EUR	BNP Paribas SA	France	3,484,605	1.26%	1.28%
State Street Sustainable Climate Euro Corporate Bond Fund	EUR	Merrill Lynch International	United Kingdom	1,291,447	0.47%	0.47%
State Street Sustainable Climate Euro Corporate Bond Fund	EUR	UBS AG	Switzerland	446,820	0.16%	0.16%
State Street Global High Yield Bond Screened Index Fund	USD	BNP Paribas SA	France	631,899	0.12%	0.12%
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	USD	Barclays PLC	United Kingdom	1,749,512	0.48%	0.49%
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	USD	BNP Paribas SA	France	9,361,800	2.56%	2.62%

Notes to the Financial Statements

for the year ended 31 December 2023 (continued)

10. Securities Lending (continued)

Fund name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31 December 2023	% of Total Net assets	% of the fund's total lendable assets*
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	USD	JP Morgan Securities PLC	United Kingdom	3,866,693	1.06%	1.08%

* Total lendable assets represent the aggregate value of assets types forming part of the SICAV securities lending program.

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

As at 31 December 2023 the securities lending income generated by the SICAV is split as follows:

Name of the 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	141,743	35,409	106,334
State Street EMU Government Bond Index Fund	EUR	26,857	6,678	20,179
State Street Euro Inflation Linked Bond Index Fund	EUR	2,765	691	2,074
State Street Euro Corporate Bond Screened Index Fund	EUR	207,061	51,673	155,388
State Street SRI Euro Corporate Bond Index Fund	EUR	74,827	18,660	56,167
State Street Global Treasury Bond Index Fund	USD	705,019	176,136	528,883
State Street Global Aggregate Bond Index Fund	USD	1,319,296	329,631	989,665
State Street Canada Index Equity Fund**	CAD	162,740	40,643	122,097
State Street Japan Screened Index Equity Fund	JPY	20,699,907	5,167,308	15,532,599
State Street Switzerland Index Equity Fund	CHF	473,440	119,604	353,836
State Street UK Index Equity Fund	GBP	728	180	548
State Street US Screened Index Equity Fund	USD	65,610	16,392	49,218
State Street EMU Screened Index Equity Fund	EUR	53,385	13,323	40,062
State Street Europe Screened Index Equity Fund	EUR	306,867	76,673	230,194
State Street Pacific Ex-Japan Screened Index Equity Fund	USD	8,355	2,082	6,273
State Street World Screened Index Equity Fund	USD	1,415,352	353,646	1,061,706
State Street World ESG Index Equity Fund	USD	592,266	147,887	444,379
State Street Global Emerging Markets Screened Index Equity Fund	USD	96,470	24,073	72,397
State Street Flexible Asset Allocation Plus Fund	EUR	1,606	401	1,205
State Street Multi-Factor Global ESG Equity Fund	USD	113,443	28,318	85,125
State Street Europe ESG Screened Enhanced Equity Fund	EUR	176,137	44,013	132,124
State Street North America ESG Screened Enhanced Equity Fund	USD	81,768	20,426	61,342
State Street Global ESG Screened Enhanced Equity Fund	USD	23,596	5,856	17,740
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	USD	73,455	18,356	55,099
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	168,864	42,192	126,672
State Street EMU ESG Screened Equity Fund	EUR	10,017	2,495	7,522

Notes to the Financial Statements

for the year ended 31 December 2023 (continued)

10. Securities Lending (continued)

Name of the Fund	Currency	Gross income of Securities Lending	Direct and indirect Costs and Fees of Securities Lending	Net income of Securities Lending
State Street Europe Small Cap ESG Screened Equity Fund	EUR	14,470	3,591	10,879
State Street Emerging Markets Small Cap ESG Screened Equity Fund	USD	15,716	3,926	11,790
State Street Global ESG Screened Managed Volatility Equity Fund	USD	171,358	42,805	128,553
State Street Global ESG Screened Defensive Equity Fund	USD	64,514	16,122	48,392
State Street Global Treasury 1-10 Year Bond Index Fund	USD	1,353,326	338,220	1,015,106
State Street Emerging Markets Local Currency Government Bond Index Fund	USD	110,993	27,740	83,253
State Street Sustainable Climate US Corporate Bond Fund	USD	488	122	366
State Street Sustainable Climate Euro Corporate Bond Fund	EUR	15,649	3,904	11,745
State Street Global High Yield Bond Screened Index Fund	USD	14,518	3,622	10,896
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	USD	26,426	6,597	19,829

** This Fund was liquidated during the year. Please refer to Note 13 for further details.

11. Connected Parties Transactions

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

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

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

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

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

Notes to the Financial Statements

for the year ended 31 December 2023 (*continued*)

12. Soft Commissions

There were no soft commission arrangements entered into by the Management Company or the applicable Investment Manager and/or Sub-Portfolio Manager with brokers during the financial year ending 31 December 2023.

13. Significant events

State Street Canada Index Equity Fund was liquidated on 14 June 2023.

No new Fund launched during the year 2023

New prospectus was issued on 30 June 2023.

New prospectus for the Fund was issued on 1 January 2023, with the reclassification of the following funds from article 9 to article 8:

State Street Sustainable Climate US Equity Fund

State Street Sustainable Climate World Equity Fund

State Street Sustainable Climate US Corporate Bond Fund

State Street Sustainable Climate Euro Corporate Bond Fund

On 9 March 2023, Nasdaq delisted shares of Silicon Valley Bank Financial Group (ticker: SIVB) after deposit outflows and securities losses before the Silicon Valley Bank fell under the control of the Federal Deposit Insurance Corporation ("FDIC"). The Company had immaterial holdings in SIVB. The SVB Bank common stock resumed trading on 28 March 2023. On 31 March 2023 all of the SVB common stocks have been sold out. The SVB Bank pricing remained orderly throughout the period from 9 March 2023 and continue to be valued in line with the market prices.

On 13 March 2023, Nasdaq suspended trading of equity securities of Signature Bank of New York (ticker: SBNY) before the Signature Bank of New York fell under the control of the FDIC. The Company had immaterial holdings in SBNY. The Signature Bank common stock resumed trading on 28 March 2023. On 31 March 2023 all of the SBNY common stocks have been sold out. The Signature Bank bonds pricing remained orderly throughout the period from 9 March 2023 and continue to be valued in line with the market prices.

On 19 March 2023, it was announced Credit Suisse and UBS have entered into a merger agreement following the intervention of the Swiss Federal Department of Finance, the Swiss National Bank and the Swiss Financial Market Supervisory Authority ("FINMA"). UBS will be the surviving entity upon closing of the merger transaction. It was announced that FINMA had determined that Credit Suisse's Tier 1 Capital Notes would be written down to zero. The Company held no Tier 1 capital holding notes and had immaterial holdings in Credit Suisse affiliated securities.

Israel/Palestine conflict

The European Valuation Committee and Enterprise Risk Management reviewed exposures to the recent conflict in Israel (which are not deemed material) and continues to monitor the situation. There has been no impact to distribution or investors and no pass through to global markets.

The following share classes launched during the financial year:

Name of the Fund	Fund Base Currency	Class of Shares / Currency	Launch Date
State Street Sustainable Climate World Equity Fund	GBP	Class B Distributing (GBP-Portfolio Hedged)	3 January 2023
State Street World Screened Index Equity Fund	GBP	Class B Distributing (GBP-Portfolio Hedged)	3 January 2023

Notes to the Financial Statements

for the year ended 31 December 2023 (*continued*)

13. Significant events (*continued*)

Name of the Fund	Fund Base Currency	Class of Shares / Currency	Launch Date
State Street Global Aggregate Bond Index Fund	USD	Class I (USD-Portfolio Hedged)	27 March 2023
State Street Emerging Markets Hard Currency Government Bond Index Fund	GBP	Class B Distributing (GBP-Portfolio Hedged)	26 April 2023
State Street Global Emerging Markets Screened Index Equity Fund	GBP	Class B Distributing (GBP)	27 April 2023
State Street Japan Screened Index Equity Fund	GBP	Class B Distributing (GBP)	27 April 2023
State Street Pacific Ex-Japan Screened Index Equity Fund	GBP	Class B Distributing (GBP)	27 April 2023
State Street World Screened Index Equity Fund	GBP	Class B Distributing (GBP)	28 April 2023
State Street World Screened Index Equity Fund	USD	Class I Distributing (USD)	11 July 2023
State Street Emerging Markets ESG Hard Currency Government Bond Index Fund	CHF	Class I (CHF-Portfolio Hedged)	15 December 2023
State Street Emerging Markets ESG Hard Currency Government Bond Index Fund	USD	Class I (USD)	15 December 2023

The following share classes closed during the financial year:

Name of the Fund	Fund Base Currency	Class of Shares / Currency	Close Date
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	Class B (USD)	3 April 2023
State Street Global ESG Screened Defensive Equity Fund	USD	Class B (USD)	4 April 2023
State Street Global Opportunities Equity Fund	USD	Class B (USD)	4 April 2023
State Street SRI Euro Corporate Bond Index Fund	EUR	Class A2 (EUR)	15 May 2023
State Street Canada Index Equity Fund	CAD	Class I (CAD)	14 June 2023
State Street Canada Index Equity Fund	CAD	Class I (EUR)	14 June 2023
State Street Canada Index Equity Fund	CAD	Class P (CAD)	14 June 2023
State Street Sustainable Climate US Corporate Bond Fund	USD	Class P (USD)	2 October 2023
State Street Emerging Markets Opportunities Equity Fund	USD	Class I (EUR)	27 October 2023
State Street Euro Inflation Linked Bond Index Fund	EUR	Class P (EUR)	1 December 2023
State Street Japan Screened Index Equity Fund	JPY	Class B (JPY)	20 December 2023
State Street Pacific Ex-Japan Screened Index Equity Fund	USD	Class B (USD)	20 December 2023

14. Subsequent events

The new Luxembourg SICAV prospectus was issued on 14 February 2024.

15. Sustainable Finance Disclosure regulation ("SFDR")

Information on environmental and/or social characteristics and/or sustainable investments are available in the unaudited Sustainable Finance Disclosure Regulation Section and its relevant annexes where applicable.

Appendix I - Risk Disclosure Information (Unaudited) for the year ended 31 December 2023

The Company is calculating the Global Exposure of the funds using the Commitment Approach.

Appendix II - Index Tracking Error (Unaudited) for the year ended 31 December 2023

Fund	Tracking Index	Tracking Difference - gross of fees (%)	Anticipated Level Tracking Error (%)	Actual Level Tracking Error (%)	Comment
State Street Switzerland Index Equity Fund	MSCI Switzerland	0.11	1.00	0.07	The tracking difference is mainly attributable to the tax benefit of the Fund compared the Index, and a combination of other small factors including cash drag, security selection and compounding.
State Street EMU Screened Index Equity Fund	MSCI EMU EX UNGC AND CW INDEX	0.61	1.00	0.2	The tracking difference is mainly attributable to the tax benefit of the Fund compared the Index, and a combination of other small factors including cash drag, security selection and compounding.
State Street Pacific Ex-Japan Screened Index Equity Fund	MSCI PACIFIC EX JAPAN EX UNGC AND CW INDEX	0.17	1.00	0.06	The Fund outperformed slightly the MSCI Benchmark due to tax benefits and small factors including cash drag and security selection.
State Street Europe Screened Index Equity Fund	MSCI EUROPE EX UNGC AND CW INDEX	0.36	1.00	0.14	The tracking difference is mainly attributable to the tax benefit of the Fund compared the Index, and a combination of other small factors including cash drag, security selection and compounding.
State Street Euro Corporate Bond Screened Index Fund	BLOOMBERG EURO-AGGREGATE : CORPORATES	0.25	1.00	0.08	The Fund benefited from sampling and trading efficiencies due to a series of redemptions throughout the year . The Fund outperformed 25 bps driven by the Fund's security selection which is induced by the sampling method.
State Street World Screened Index Equity Fund	MSCI WORLD EX UNGC AND CW INDEX	0.15	1.00	0.05	The tracking difference is attributable mainly to tax benefits but also there is combination of small factors including cash drag, security mis weights and compounding.
State Street Global Aggregate Bond Index Fund	Bloomberg Barclays Global Aggregate Bond Index	-0.09	1.00	0.05	The financial markets have continued to experience increased volatility in 2023, this has translated into a somewhat higher tracking on the Funds. The Fund nevertheless performed in line with expectations for this type of strategy.
State Street Euro Core Treasury Bond Index Fund	Bloomberg Global Treasury 40% Germany 40% France 20% Netherlands Custom Index	0.02	1.00	0.01	N/A

Appendix II - Index Tracking Error (Unaudited)(continued)
for the year ended 31 December 2023

Fund	Tracking Index	Tracking Difference - gross of fees (%)	Anticipated Level Tracking Error (%)	Actual Level Tracking Error (%)	Comment
State Street SRI Euro Corporate Bond Index Fund	Markit iBoxx Euro Sustainable Corporate Bond Custom Index	0.28	1.00	0.08	The Fund benefited from sampling and trading efficiencies due to a series of redemptions throughout the year. The Fund outperformed 28 bps driven by the Fund's security selection which is induced by the sampling method.
State Street Global Treasury Bond Index Fund	Bloomberg Global Treasury Index	-0.03	1.00	0.04	N/A
State Street EMU Government Bond Index Fund	FTSE EMU Government Bond Index	0.28	1.00	0.09	The Fund had few redemptions during the year that were traded better than the valuation price. The gain from this has remained in the Fund based on the swing pricing methodology, resulting in a positive tracking for the Fund.
State Street Euro Inflation Linked Bond Index Fund	Bloomberg Barclays Eurozone All Consumer Price Index (CPI) Inflation-Linked Bond Index	0.09	1.00	0.09	The Fund had few redemptions during the year that were traded better than the valuation price. The gain from this has remained in the Fund based on the swing pricing methodology, resulting in a positive tracking for the Fund.
State Street Global Emerging Markets Screened Index Equity Fund	MSCI EM (EMERGING MARKETS) EX UNGC AND CW INDEX	0.14	1.00	0.13	The tracking difference is attributable to a combination of other small factors including security misweights, tax and transaction costs.
State Street World ESG Index Equity Fund	MSCI World ESG Universal Index	0.18	1.00	0.05	The tracking difference is attributable to a combination of small factors including cash drag, security mis weights, compounding and tax benefits.
State Street UK Index Equity Fund	MSCI United Kingdom	-0.05	1.00	0.07	The tracking difference is mainly attributable to a combination of few factors: futures impact, fx impact, security misweights, withholding tax and transaction costs.
State Street US Screened Index Equity Fund	MSCI USA EX UNGC AND CW INDEX	0.11	1.00	0.05	The tracking difference is attributable a combination of small factors including cash drag, security selection, tax and compounding.
State Street Japan Screened Index Equity Fund	MSCI JAPAN EX UNGC AND CW INDEX	0.14	1.00	0.09	The tracking difference is attributable to a combination of small factors including cash drag, security mis weights, security lending revenue, compounding and tax benefits.

Appendix II - Index Tracking Error (Unaudited)(continued)
for the year ended 31 December 2023

Fund	Tracking Index	Tracking Difference - gross of fees (%)	Anticipated Level Tracking Error (%)	Actual Level Tracking Error (%)	Comment
State Street Emerging Markets Local Currency Government Bond Index Fund	J.P. Morgan Government Bond Index - Emerging Markets Global Diversified	0.19	1.00	0.23	The contributors were mainly driven by asset allocation gains due to slight underweight to Russian bonds. Small detractor from FX allocation, due to offsetting RUB overweight (via FX fnds) to neutralise risk from underweight Russian bonds.
State Street Global Treasury 1-10 Year Bond Index Fund	Bloomberg Global Treasury Index	-0.02	1.00	0.03	N/A
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	J.P. Morgan ESG-Government Bond Index Emerging Markets Global Diversified	0.14	1.00	0.16	The outperformance was primarily due to security selection, exposure to EGP forwards, and intraday gains.
State Street Global High Yield Bond Screened Index Fund	ICE BoFA Global High Yield Constrained Index	0.40	1.00	0.23	The Fund is small relative to its underlying exposure, more-over the portfolios is heavily sampled due to the ESG POV Screens, which result in material idiosyncratic issuer under-weights which have to be offset by a series of smaller the overweights which are at the higher end of the FI Beta teams risk metrics.
State Street Emerging Markets Hard Currency Government Bond Index Fund	J.P. Morgan Emerging Markets Bond Index Global Diversified index	0.20	1.00	0.29	The outperformance was primarily due to security selection. The AUM of this Fund scaled up over the course of 2023 but the Fund's AUM was still relatively small through this period and thus the Fund relied on sampling.
State Street Emerging Markets ESG Hard Currency Government Bond Index Fund	J.P. Morgan ESG EMBI Global Diversified Index	N/A	1.00	N/A	Not a full year

Appendix III - Note for investors in Switzerland

for the year ended 31 December 2023

For shares distributed in or from Switzerland, State Street Fondsleitung AG, Beethovenstrasse 19, Postfach, 8027 Zurich, Switzerland is the Representative Agent in Switzerland while State Street Bank GmbH, Munchen, Zweigniederlassung Zurich, Beethovenstrasse 19, 8027 Zurich, Switzerland is the Paying Agent in Switzerland.

Place of performance and jurisdiction for shares sold in and from Switzerland is the registered office of the Representative Agent in Switzerland.

The prospectus, the Key Investor Information Document (KIID), the Articles of Association and the annual and semi-annual reports as well as the list of the purchase and sales carried out during the business year may be obtained without charge from the Representative Agent in Switzerland.

The publication of information is purely for information purposes. It does not constitute an offer to subscribe for, or redeem Shares at the published Subscription Price or Redemption Price or Net Asset Value per Share.

Payments/compensations (trailer fees) are paid out from the management fee for the distribution/marketing of the investment fund to distributors and asset managers. Reimbursements are granted out of the management fee to institutional investors and are calculated in accordance with SFAMA guidance.

Total Expense Ratio (TER)

In Switzerland the “total expense ratio” (TER) taking account of Swiss requirements is reported and explained in each of the annual and semi-annual reports as well as in the KIID. The way of calculating the TER and the performance of the 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 Fund	Share classes	TER as at 31 December 2023
State Street Euro Core Treasury Bond Index Fund	Class B (EUR)	0.05%
	Class I (EUR)	0.20%
	Class I Distributing (EUR)	0.20%
	Class P (EUR)	0.35%
State Street EMU Government Bond Index Fund	Class B (EUR)	(0.19%)
	Class I (EUR)	0.02%
	Class P (EUR)	0.11%
	Class P Distributing (EUR)	0.11%
State Street Euro Inflation Linked Bond Index Fund	Class I (EUR)	0.25%
	Class P (EUR)**	N/A
State Street Euro Corporate Bond Screened Index Fund	Class B (EUR)	0.04%
	Class I (EUR)	0.19%
	Class I Distributing (EUR)	0.19%
	Class P (EUR)	0.34%
	Class P Distributing (EUR)	0.34%
State Street SRI Euro Corporate Bond Index Fund	Class I (EUR)	0.26%
	Class I Distributing (EUR)	0.26%
	Class S (EUR)	0.11%
	Class A2 (EUR)**	N/A
	Class A2 Distributing (EUR)	0.13%

Appendix III - Note for investors in Switzerland (continued)

for the year ended 31 December 2023

Total Expense Ratio (TER) (continued)

Name of the Fund	Share classes	TER as at 31 December 2023
State Street Global Treasury Bond Index Fund	Class B (USD)	0.05%
	Class B Distributing (GBP-Portfolio Hedged)	0.05%
	Class I (CHF-Portfolio Hedged)	0.23%
	Class I (EUR-Portfolio Hedged)	0.23%
	Class I (GBP-Portfolio Hedged)	0.23%
	Class I (SGD-Portfolio Hedged)	0.23%
	Class I (USD)	0.20%
	Class I (USD-Portfolio Hedged)	0.23%
	Class I Distributing (EUR-Portfolio Hedged)	0.23%
	Class I Distributing (GBP-Portfolio Hedged)	0.23%
	Class P (USD)	0.35%
State Street Global Aggregate Bond Index Fund	Class B (GBP-Portfolio Hedged)	0.03%
	Class B Distributing (GBP-Portfolio Hedged)	0.03%
	Class I (CHF-Portfolio Hedged)	0.21%
	Class I (EUR-Portfolio Hedged)	0.21%
	Class I (GBP-Portfolio Hedged)	0.21%
	Class I (USD)	0.18%
	Class I (USD-Portfolio Hedged)*	0.21%
Class I Distributing (USD-Portfolio Hedged)	0.21%	
State Street Canada Index Equity Fund	Class I (CAD)**	N/A
	Class I (EUR)**	N/A
	Class P (CAD)**	N/A
State Street Japan Screened Index Equity Fund	Class B (JPY)**	N/A
	Class B Distributing (GBP)*	0.10%
	Class I (EUR)	0.30%
	Class I (JPY)	0.30%
State Street Switzerland Index Equity Fund	Class P (JPY)	0.70%
	Class A (CHF)	0.40%
	Class I (CHF)	0.30%
	Class P (CHF)	0.70%
	Class P (EUR)	0.69%
State Street UK Index Equity Fund	Class S (CHF)	0.17%
	Class I (EUR)	0.30%
	Class I (GBP)	0.30%
State Street US Screened Index Equity Fund	Class P (GBP)	0.70%
	Class B (USD)	0.04%
	Class B Distributing (GBP)	0.04%
	Class I (EUR NAV Hedged)	0.26%
	Class I (EUR)	0.24%
	Class I (USD)	0.24%
State Street EMU Screened Index Equity Fund	Class P (USD)	0.64%
	Class A (EUR)	0.40%
	Class B (EUR)	0.06%
	Class I (EUR)	0.26%
	Class I Distributing (EUR)	0.26%
	Class P (EUR)	0.70%

Appendix III - Note for investors in Switzerland (continued)

for the year ended 31 December 2023

Total Expense Ratio (TER) (continued)

Name of the Fund	Share classes	TER as at 31 December 2023
State Street Europe Screened Index Equity Fund	Class B (EUR)	0.05%
	Class B Distributing (GBP)*	0.05%
	Class I (EUR)	0.25%
	Class I Distributing (EUR)	0.25%
	Class P (EUR)	0.67%
State Street Pacific Ex-Japan Screened Index Equity Fund	Class B Distributing (GBP)*	(0.86%)
	Class B (USD)**	N/A
	Class I (EUR)	0.18%
	Class I (USD)	0.17%
	Class P (USD)	0.56%
State Street World Screened Index Equity Fund	Class B (GBP-Distributing Hedged)*	0.04%
	Class B Distributing (GBP)*	0.03%
	Class B (USD)	0.04%
	Class B (USD-Portfolio Hedged)	0.04%
	Class I (EUR)	0.24%
	Class I (EUR-Portfolio Hedged)	0.27%
	Class I (GBP)	0.24%
	Class I (SEK)	0.23%
	Class I (SEK-Portfolio Hedged)	0.27%
	Class I (USD)	0.24%
	Class I Distributing (CHF-Portfolio Hedged)	0.27%
	Class I Distributing (EUR-Portfolio Hedged)	0.27%
	Class I Distributing (GBP-Portfolio Hedged)	0.27%
	Class I Distributing (USD)*	0.22%
	Class I Distributing (USD-Portfolio Hedged)	0.27%
	Class P (EUR-Portfolio Hedged)	0.67%
	Class P (SEK)	0.63%
	Class P (SEK-Portfolio Hedged)	0.67%
Class P (USD)	0.64%	
Class S (USD)	0.10%	
Class S Distributing (USD)	0.10%	
State Street World ESG Index Equity Fund	Class B (USD)	0.05%
	Class I (EUR-Portfolio Hedged)	0.29%
	Class I (USD)	0.25%
State Street Global Emerging Markets Screened Index Equity Fund	Class B Distributing (GBP)*	0.09%
	Class B (USD)	0.10%
	Class I (GBP)	0.40%
	Class I (SEK)	0.40%
	Class I (USD)	0.40%
	Class P (USD)	1.35%
State Street Flexible Asset Allocation Plus Fund	Class B (EUR)	0.10%
	Class I (EUR)	0.65%
	Class P (EUR)	1.24%
State Street Europe Value Spotlight Fund	Class B (EUR)	0.10%
	Class I (EUR)	0.85%
	Class P (EUR)	1.64%

Appendix III - Note for investors in Switzerland (continued)

for the year ended 31 December 2023

Total Expense Ratio (TER) (continued)

Name of the Fund	Share classes	TER as at 31 December 2023
State Street Eurozone Value Spotlight Fund	Class B (EUR)	0.10%
	Class I (EUR)	0.85%
	Class P (EUR)	1.64%
State Street US Value Spotlight Fund	Class B (EUR)	0.10%
	Class I (USD)	0.85%
State Street Asia Pacific Value Spotlight Fund	Class B (EUR)	0.10%
	Class I (USD)	0.85%
State Street Global Value Spotlight Fund	Class B (EUR)	0.10%
	Class I (EUR)	0.85%
	Class I (USD)	0.85%
	Class P (EUR)	1.64%
State Street Multi-Factor Global ESG Equity Fund	Class B (USD)	0.07%
	Class B Distributing (GBP)*	0.10%
	Class I (USD)	0.45%
State Street Europe ESG Screened Enhanced Equity Fund	Class I (EUR)	0.38%
	Class P (EUR)	0.40%
State Street North America ESG Screened Enhanced Equity Fund	Class I (USD)	0.36%
	Class P (USD)	(0.44%)
State Street Global ESG Screened Enhanced Equity Fund	Class I (USD)	0.45%
	Class I Distributing (USD)	0.45%
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	Class I (EUR)	0.55%
	Class I (USD)	0.55%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	Class B (GBP)	0.06%
	Class B (USD)**	N/A
	Class I (EUR)	0.57%
	Class I (USD)	0.52%
	Class P (EUR)	1.06%
	Class P (USD)	1.11%
State Street EMU ESG Screened Equity Fund	Class I (EUR)	0.60%
	Class P (EUR)	1.64%
	Class P Distributing (EUR)	1.64%
State Street Europe Small Cap ESG Screened Equity Fund	Class P (EUR)	1.64%
	Class P Distributing (EUR)	1.64%
State Street Emerging Markets Small Cap ESG Screened Equity Fund	Class A (USD)	1.48%
	Class I (EUR)	1.35%
	Class I (USD)	1.34%
	Class P (USD)	2.48%
State Street Global ESG Screened Managed Volatility Equity Fund	Class A (USD)	0.56%
	Class B (USD)	0.09%
	Class I (EUR)	0.43%
	Class I (EUR-Portfolio Hedged)	0.46%
	Class I (USD)	0.43%
	Class I Distributing (EUR)	0.43%
State Street Global ESG Screened Defensive Equity Fund	Class P (USD)	1.03%
	Class B (EUR)	0.10%
	Class B (USD)**	N/A
	Class I (USD)	0.85%

Appendix III - Note for investors in Switzerland (continued)

for the year ended 31 December 2023

Total Expense Ratio (TER) (continued)

Name of the Fund	Share classes	TER as at 31 December 2023
State Street Global Treasury 1-10 Year Bond Index Fund	Class I (CHF-Portfolio Hedged)	0.12%
	Class I (EUR-Portfolio Hedged)	0.13%
	Class I (USD)	0.11%
	Class I (USD-Portfolio Hedged)	0.13%
	Class I Distributing (EUR-Portfolio Hedged)	0.13%
	Class I Distributing (GBP-Portfolio Hedged)	0.13%
	Class I Distributing (USD-Portfolio Hedged)	0.13%
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	Class B (USD)	0.00%
	Class I (USD)	0.15%
State Street Emerging Markets Opportunities Equity Fund	Class I (EUR)**	N/A
	Class I (USD)	0.43%
	Class P (EUR)	1.09%
	Class P (USD)	1.05%
State Street Global Opportunities Equity Fund	Class B (USD)**	N/A
	Class I (USD)	0.60%
State Street Sustainable Climate US Corporate Bond Fund	Class I (USD)	0.20%
	Class I (EUR-Hedged)	0.26%
	Class P (USD)**	N/A
	Class S (USD)	0.13%
State Street Sustainable Climate Euro Corporate Bond Fund	Class B (EUR)	(0.02%)
	Class I (EUR)	0.20%
	Class I Distributing (EUR)	0.23%
	Class P (EUR)	0.49%
	Class S (EUR)	0.12%
State Street Global High Yield Bond Screened Index Fund	Class B (EUR-Portfolio Hedged)	0.11%
	Class B (USD)	0.10%
	Class I (CHF-Portfolio Hedged)	0.29%
	Class I (EUR-Portfolio Hedged)	0.29%
	Class I (NOK-Portfolio Hedged)	0.29%
	Class I (USD)	0.25%
	Class I (USD-Portfolio Hedged)	0.29%
State Street Emerging Markets Local Currency Government Bond Index Fund	Class I Distributing (GBP-Portfolio Hedged)	0.28%
	Class B Distributing (GBP)*	0.11%
	Class B (USD)	0.09%
	Class I (EUR)	0.24%
	Class I (USD)	0.26%
State Street US Opportunities Equity Fund	Class I Distributing (USD)	0.24%
	Class I (USD)	0.60%
State Street China Opportunities Equity Fund	Class I (USD)	(0.51%)
State Street Sustainable Climate World Equity Fund	Class B Distributing (GBP-Portfolio Hedged)*	0.11%
	Class I (USD)	0.38%
State Street Sustainable Climate US Equity Fund	Class I (USD)	0.40%
State Street Emerging Markets Hard Currency Government Bond Index Fund	Class B (USD)	0.10%
	Class B Distributing (GBP-Portfolio Hedged)*	0.04%
	Class I (USD)	0.20%

Appendix III - Note for investors in Switzerland (continued)

for the year ended 31 December 2023

Total Expense Ratio (TER) (continued)

Name of the Fund	Share classes	TER as at 31 December 2023
State Street Emerging Markets ESG Hard Currency Government Bond Index Fund	Class I (CHF-Portfolio Hedged)*	0.30%
	Class I (USD)*	0.27%

* This share class launched during the year ended 31 December 2023. Please refer to Note 13 for further details.

** This share class closed during the year ended 31 December 2023. Please refer to Note 13 for further details.

Performance

The performance of each Share Class corresponds to the change in net asset value during the observation period adjusted for gross distribution if a distributing Share class, expressed in the Share Class' currency.

Name of the Fund	Share classes	NAV as of 31 Dec 22	NAV as of 31 Dec 23	Performance 2021	Performance 2022	Performance 2023
State Street Global Aggregate Bond Index Fund	Class B (GBP-Portfolio Hedged)	9.72	10.31	-1.60%	-12.05%	5.97%
	Class B Distributing (GBP Portfolio Hedged)	9.96	10.58	N/A	N/A	6.03%
	Class I (USD)	9.69	10.23	-4.92%	-16.30%	5.42%
	Class I (CHF-Portfolio Hedged)	9.42	9.63	-2.70%	-13.66%	2.09%
	Class I (EUR-Portfolio Hedged)	9.86	10.29	-2.41%	-13.25%	4.29%
	Class I (GBP-Portfolio Hedged)	10.44	11.05	-1.78%	-12.24%	5.78%
	Class I (USD-Portfolio Hedged)	11.28	12.06	-1.57%	-11.34%	6.76%
	Class I Distributing (USD-Portfolio Hedged)*	N/A	10.40	N/A	N/A	8.10%
State Street Japan Screened Index Equity Fund	Class B Distributing (GBP)*	N/A	11.00	N/A	N/A	2.26%
	Class I (EUR)	14.21	16.48	12.73%	-11.45%	-7.19%
	Class I (JPY)	14.82	19.00	4.77%	-4.78%	1.60%
	Class P (JPY)	14.40	18.39	4.35%	-5.15%	3.55%
State Street Switzerland Index Equity Fund	Class A (CHF)	9.18	9.63	N/A	N/A	0.15%
	Class I (CHF)	14.53	15.27	22.55%	-17.23%	11.14%
	Class P (EUR)	15.61	17.34	27.41%	-13.5%	4.64%
	Class P (CHF)	14.12	14.77	22.06%	-17.56%	5.18%
	Class S (CHF)	12.99	13.66	22.71%	-17.13%	7.28%
State Street UK Index Equity Fund	Class I (GBP)	15.82	16.98	19.24%	6.86%	9.85%
	Class I (EUR)	13.14	14.43	27.12%	1.13%	6.86%
	Class P (GBP)	15.38	16.43	18.76%	6.44%	26.74%

Appendix III - Note for investors in Switzerland (continued)

for the year ended 31 December 2023

Performance (continued)

Name of the Fund	Share classes	NAV as of 31 Dec 22	NAV as of 31 Dec 23	Performance 2021	Performance 2022	Performance 2023
State Street US Screened Index Equity Fund	Class B (USD)	21.61	27.38	26.78%	-20.12%	19.58%
	Class B Distributing (GBP)	9.99	11.95	N/A	N/A	26.48%
	Class I (USD)	21.29	26.93	26.53%	-20.28%	22.24%
	Class I (EUR)	22.29	27.25	36.14%	-15.05%	23.07%
	Class I (EUR-NAV Hedged)	18.24	22.44	25.41%	-22.77%	25.98%
	Class P (USD)	20.68	26.06	22.36%	-20.60%	19.09%
State Street EMU Screened Index Equity Fund	Class A (EUR)	10.65	12.68	N/A	-12.58%	19.50%
	Class B (EUR)	14.95	17.87	23.13%	-12.28%	19.26%
State Street EMU Screened Index Equity Fund	Class I (EUR)	14.73	17.57	22.88%	-12.46%	19.26%
State Street EMU Screened Index Equity Fund	Class I Distributing (EUR)	10.91	12.71	22.88%	-12.46%	18.73%
	Class P (EUR)	14.29	16.97	22.36%	-12.84%	16.35%
State Street Europe Screened Index Equity Fund	Class B (EUR)	13.90	16.17	25.31%	-10.32%	13.64%
	Class B Distributing (GBP)	9.88	11.23	N/A	N/A	16.12%
	Class I (EUR)	14.52	16.86	25.06%	-10.48%	16.12%
	Class I Distributing (EUR)	12.62	14.29	25.06%	-10.50%	15.63%
	Class P (EUR)	14.09	16.30	24.54%	-10.88%	3.14%
State Street Pacific Ex-Japan Screened Index equity Fund	Class B Distributing (GBP)*	N/A	10.10	N/A	N/A	-7.19%
State Street Pacific Ex-Japan Screened Index equity Fund	Class I (USD)	15.62	16.43	4.77%	-8.41%	1.60%
	Class I (EUR)	12.70	12.92	12.73%	-2.41%	3.55%
	Class P (USD)	15.17	15.90	21.37%	-8.77%	0.15%

Appendix III - Note for investors in Switzerland (continued)

for the year ended 31 December 2023

Performance (continued)

Name of the Fund	Share classes	NAV as of 31 Dec 22	NAV as of 31 Dec 23	Performance 2021	Performance 2022	Performance 2023
State Street World Screened Index Equity Fund	Class B (GBP-Distributing Hedged)*	N/A	12.27	N/A	N/A	24.08%
	Class B Distributing (GBP)*	N/A	11.15	N/A	N/A	24.58%
	Class B (USD)	18.58	23.06	22.11%	-18.54%	21.04%
	Class B (USD-Portfolio Hedged)	18.28	22.78	24.66%	-15.81%	23.83%
	Class I Distributing (EUR-Portfolio Hedged)	10.12	12.23	N/A	N/A	19.63%
	Class I (USD)	18.30	22.67	21.87%	-18.74%	21.10%
	Class I (EUR)	19.17	22.94	31.12%	-13.36%	16.85%
	Class I (EUR-Portfolio Hedged)	12.03	14.57	22.75%	-18.42%	24.26%
	Class I (GBP)	14.74	17.23	22.99%	-8.44%	18.50%
	Class I Distributing (USD-Portfolio Hedged)	8.97	11.00	N/A	-16.02%	22.62%
	Class I Distributing (CHF-Portfolio Hedged)	8.60	10.07	N/A	-18.86%	20.77%
	Class I Distributing (GBP-Portfolio Hedged)	8.79	10.63	N/A	-17.76%	23.34%
	Class I Distributing (USD)*	N/A	10.87	N/A	N/A	20.58%
	Class I (SEK)	101.21	121.27	N/A	-6.42%	23.75%
	Class I (SEK-Portfolio Hedged)	91.99	111.13	N/A	-18.79%	20.29%
	Class P (USD)	17.77	21.93	21.37%	-19.02%	24.00%
	Class P (EUR-Portfolio Hedged)	16.36	19.73	22.75%	-18.71%	24.00%
	Class P (SEK-Portfolio Hedged)	86.64	104.26	N/A	-19.04%	19.77%
	Class P (SEK)	103.78	123.85	N/A	-6.82%	20.87%
Class S (USD)	12.17	15.10	22.03%	-18.58%	19.30%	
Class S Distributing (USD)	11.94	14.58	22.03%	-18.58%	24.00%	
State Street World ESG Index Equity Fund	Class B (USD)	19.75	24.49	22.97%	-18.66%	9.51%
	Class I (USD)	18.54	22.95	22.70%	-18.82%	3.33%
	Class I (EUR-Portfolio Hedged)	11.95	14.45	24.51%	-18.18%	6.10%
State Street Global Emerging Markets Screened Index Equity Fund	Class B Distributing (GBP)*	N/A	10.51	N/A	N/A	8.47%
	Class B (USD)	14.30	15.74	-2.57%	-20.97%	11.94%
	Class I (USD)	13.99	15.35	-2.86%	-21.21%	11.32%
	Class I (GBP)	9.00	9.32	-1.96%	-11.28%	10.67%
	Class I (SEK)	89.13	94.57	N/A	-9.32%	21.10%
Class P (USD)	13.08	14.21	-3.78%	-21.95%	20.13%	
State Street Flexible Asset Allocation Plus Fund	Class B (EUR)	11.63	13.02	13.30%	-10.70%	19.16%
	Class I (EUR)	11.11	12.37	12.68%	-11.19%	26.22%
	Class P (EUR)	10.67	11.80	12.02%	-11.71%	25.27%

Appendix III - Note for investors in Switzerland (continued)

for the year ended 31 December 2023

Performance (continued)

Name of the Fund	Share classes	NAV as of 31 Dec 22	NAV as of 31 Dec 23	Performance 2021	Performance 2022	Performance 2023
State Street Europe Value Spotlight Fund	Class B (EUR)	15.91	19.27	16.22%	-2.92%	24.29%
	Class I (EUR)	10.97	13.17	15.34%	-3.65%	12.38%
	Class P (EUR)	13.72	16.35	14.46%	-4.40%	15.44%
State Street Eurozone Value Spotlight Fund	Class B (EUR)	18.53	23.38	21.71%	-4.40%	11.01%
	Class I (EUR)	15.55	19.47	20.79%	-4.85%	14.04%
	Class P (EUR)	15.49	19.25	19.77%	-5.86%	10.32%
State Street US Value Spotlight Fund	Class B (EUR)	19.57	21.99	37.29%	4.08%	9.50%
	Class I (USD)	16.06	18.54	26.65%	-3.06%	13.32%
State Street Asia Pacific Value Spotlight Fund	Class B (EUR)	17.96	19.93	-2.16%	1.53%	8.63%
	Class I (USD)	14.91	17.00	-5.75%	-5.42%	19.00%
State Street Global Value Spotlight Fund	Class B (EUR)	24.18	26.67	15.61%	-0.71%	12.30%
	Class I (EUR)	19.67	21.53	14.73%	-1.67%	18.57%
	Class I (USD)	8.82	10.00	N/A	-7.51%	16.15%
	Class P (EUR)	18.79	20.41	13.85%	-2.23%	15.88%
State Street Multi-Factor Global ESG Equity Fund	Class B (USD)	13.49	16.06	23.88%	-18.92%	24.53%
	Class B Distributing (GBP)	9.97	11.20	N/A	N/A	24.24%
	Class I (USD)	14.61	17.33	23.44%	-19.25%	23.73%
State Street Europe ESG Screened Enhanced Equity Fund	Class I (EUR)	14.38	16.70	26.43%	-10.04%	23.72%
	Class P (EUR)	12.50	14.48	26.13%	-10.25%	11.34%
State Street North America ESG Screened Enhanced Equity Fund	Class I (USD)	19.28	24.01	29.31%	-18.60%	7.57%
	Class P (USD)	18.92	23.51	29.01%	-18.78%	8.16%
State Street Global ESG Screened Enhanced Equity Fund	Class I (USD)	16.83	20.84	23.86%	-17.53%	8.16%
	Class I Distributing (USD)	15.12	18.46	23.87%	-17.54%	8.32%
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	Class I (USD)	12.40	13.81	0.67%	-20.81%	-3.04%
	Class I (EUR)	10.30	11.08	8.32%	-15.62%	8.31%
State Street SRI Euro Corporate Bond Index Fund	Class I (EUR)	11.85	12.82	-1.33%	-13.92%	-7.19%
	Class I Distributing (EUR)	10.23	10.97	-1.33%	-13.93%	7.53%
	Class S (EUR)	8.53	9.24	-1.19%	-13.78%	13.43%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	Class A2 Distributing (EUR)	9.11	9.77	-1.18%	-13.79%	12.82%
	Class B (GBP)	10.55	11.34	2.35%	-9.98%	18.06%
	Class I (USD)	14.19	16.09	0.96%	-20.42%	16.85%
	Class I (EUR)	14.63	16.04	8.62%	-15.20%	16.85%
State Street EMU ESG Screened Equity Fund	Class P (USD)	13.51	15.24	0.41%	-20.84%	11.47%
	Class P (EUR)	10.69	11.65	8.04%	-15.65%	11.47%
	Class I (EUR)	31.43	37.11	26.40%	-13.78%	31.39%
	Class P (EUR)	12.05	14.08	25.09%	-14.65%	31.58%
	Class P Distributing (EUR)	11.62	13.34	25.10%	-14.65%	27.12%

Appendix III - Note for investors in Switzerland (continued)

for the year ended 31 December 2023

Performance (continued)

Name of the Fund	Share classes	NAV as of 31 Dec 22	NAV as of 31 Dec 23	Performance 2021	Performance 2022	Performance 2023
State Street Europe Small Cap ESG Screened Equity Fund	Class P (EUR)	12.98	14.47	31.97%	-17.70%	30.09%
	Class P Distributing (EUR)	11.14	12.07	31.97%	-17.70%	3.86%
State Street Emerging Markets Small Cap ESG Screened Equity Fund	Class A (USD)	12.15	15.96	21.63%	-15.63%	1.51%
	Class I (USD)	15.14	19.92	21.80%	-15.53%	3.68%
	Class I (EUR)	12.79	16.26	31.05%	-9.99%	3.71%
	Class P (USD)	11.80	15.34	20.42%	-16.46%	5.12%
State Street Global Treasury 1-10 Year Bond Index Fund	Class I (USD)	8.85	9.20	-1.22%	-12.36%	5.86%
	Class I (CHF-Portfolio Hedged)	8.96	9.10	-2.30%	-8.31%	5.90%
	Class I (EUR-Portfolio Hedged)	9.07	9.40	-2.04%	-7.92%	12.83%
	Class I Distributing (EUR-Portfolio Hedged)	8.97	9.23	-2.07%	-7.94%	6.46%
	Class I Distributing (GBP-Portfolio Hedged)	9.28	9.68	-1.38%	-6.65%	12.66%
	Class I (USD-Portfolio Hedged)	9.54	10.10	-1.22%	-5.95%	8.84%
	Class I Distributing (USD-Portfolio Hedged)	9.47	9.95	-1.16%	-5.91%	12.66%
State Street Emerging Markets Local Currency Government Bond Index Fund	Class B Distributing (GBP)	10.01	10.67	N/A	N/A	2.26%
	Class B (USD)	8.52	9.62	N/A	-11.43%	9.06%
	Class I Distributing (USD)	7.86	8.45	N/A	-11.55%	4.71%
	Class I (EUR)	8.86	9.66	-2.16%	-5.77%	8.44%
	Class I (USD)	8.63	9.73	-9.07%	-11.56%	1.60%
State Street Emerging Markets Opportunities Equity Fund	Class I (USD)	9.71	10.59	-6.08%	-22.9%	-14.39%
	Class P (USD)	7.60	8.24	N/A	-23.38%	5.56%
	Class P (EUR)	8.06	8.44	N/A	-18.36%	8.33%
State Street Global Opportunities Equity Fund	Class I (USD)	11.04	14.60	19.15%	-21.82%	8.39%
State Street China Opportunities Equity Fund	Class I (USD)	7.59	6.50	N/A	N/A	27.29%
State Street Sustainable Climate US Corporate Bond Fund	Class I (EUR-NAV Hedged)	8.21	8.67	N/A	-17.94%	8.31%
	Class I (USD)	8.64	9.36	N/A	-15.72%	8.10%
	Class S (USD)	8.65	9.38	N/A	-15.67%	8.15%
State Street US Opportunities Equity Fund	Class I (USD)	8.34	10.61	N/A	N/A	7.79%
State Street Sustainable Climate Euro Corporate Bond Fund	Class B (EUR)	9.04	9.79	N/A	N/A	10.65%
	Class I (EUR)	8.59	9.28	N/A	-14.13%	13.69%
	Class I Distributing (EUR)	9.05	9.73	N/A	N/A	13.52%
	Class S (EUR)	8.60	9.30	N/A	-14.08%	10.45%
	Class P (EUR)	8.52	9.18	N/A	-14.33%	8.15%

Appendix III - Note for investors in Switzerland (continued)

for the year ended 31 December 2023

Performance (continued)

Name of the Fund	Share classes	NAV as of 31 Dec 22	NAV as of 31 Dec 23	Performance 2021	Performance 2022	Performance 2023
State Street Global High Yield Bond Screened Index Fund	Class B (EUR-Portfolio Hedged)	8.64	9.56	N/A	-13.63%	13.02%
	Class B (USD)	8.70	9.89	N/A	-13.25%	12.07%
	Class I (USD)	8.58	9.74	N/A	-13.99%	10.93%
	Class I (EUR-Portfolio Hedged)	8.61	9.51	N/A	-13.75%	14.18%
	Class I (CHF-Portfolio Hedged)	8.58	9.28	N/A	-13.99%	14.01%
	Class I (USD-Portfolio Hedged)	8.88	10.04	N/A	-11.60%	11.10%
	Class I Distributing (GBP-Portfolio Hedged)	8.48	8.98	N/A	-12.82%	11.21%
	Class I (NOK-Portfolio Hedged)	87.70	97.29	N/A	N/A	6.07%
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	Class B (USD)	10.08	11.51	N/A	N/A	5.91%
	Class I (USD)	8.90	10.15	N/A	-11.67%	5.91%
State Street Emerging Markets Hard Currency Government Bond Index Fund	Class B (USD)	10.97	12.26	N/A	N/A	5.76%
	Class B Distributing (GBP-Portfolio Hedged)*	N/A	10.80	N/A	N/A	7.40%
	Class I (USD)	10.97	12.28	N/A	N/A	7.30%
State Street Euro Core Treasury Bond Index Fund	Class B (EUR)	10.16	10.78	-3.47%	-18.82%	7.08%
	Class I (EUR)	10.98	11.63	-3.61%	-18.94%	7.08%
	Class I Distributing (EUR)	9.24	9.77	-3.61%	-18.94%	5.79%
	Class P (EUR)	9.94	10.51	-3.76%	-19.07%	3.55%
State Street EMU Government Bond Index Fund	Class B (EUR)	11.10	11.92	-3.60%	-18.54%	8.39%
	Class I (EUR)	11.34	12.16	-3.75%	-18.66%	8.23%
	Class P (EUR)	12.00	12.85	-3.91%	-18.82%	8.23%
	Class P Distributing (EUR)	9.40	10.04	-3.94%	-18.82%	8.05%
State Street Euro Inflation Linked Bond Index Fund	Class I (EUR)	11.62	12.30	6.04%	-9.83%	8.07%
State Street Euro Corporate Bond Screened Index Fund	Class B (EUR)	11.83	12.82	-0.96%	-13.55%	5.71%
	Class I (EUR)	13.57	14.69	-1.11%	-13.68%	3.94%
	Class I Distributing (EUR)	8.90	9.51	-1.11%	-13.68%	1.83%
	Class P (EUR)	10.53	11.38	-1.26%	-13.81%	3.98%
	Class P Distributing (EUR)	8.66	9.26	-1.26%	-13.81%	4.02%

Appendix III - Note for investors in Switzerland (continued)

for the year ended 31 December 2023

Performance (continued)

Name of the Fund	Share classes	NAV as of 31 Dec 22	NAV as of 31 Dec 23	Performance 2021	Performance 2022	Performance 2023
State Street Global Treasury Bond Index Fund	Class B (USD)	9.09	9.45	-6.67%	-17.47%	5.45%
	Class B Distributing (GBP-Hedged)	9.97	10.54	-2.06%	N/A	5.46%
	Class I (USD)	9.93	10.32	-6.81%	-17.6%	6.33%
	Class I (CHF-Portfolio Hedged)	8.84	9.00	-3.25%	-13.36%	3.78%
	Class I (EUR-Portfolio Hedged)	10.02	10.41	-2.94%	-12.95%	4.84%
	Class I Distributing (EUR-Portfolio Hedged)	8.69	8.95	-2.06%	-12.99%	2.41%
	Class I (GBP-Portfolio Hedged)	9.56	10.08	-2.27%	-11.82%	2.89%
	Class I Distributing (GBP-Portfolio Hedged)	9.13	9.53	-2.30%	-11.90%	-0.93%
	Class I (USD-Portfolio Hedged)	12.40	13.18	-2.07%	-10.88%	-0.93%
	Class P (USD)	9.75	10.12	-6.96%	-17.75%	0.91%
	Class I (SGD-Portfolio Hedged)	8.74	9.17	N/A	-11.19%	2.54%
State Street Global ESG Screened Managed Volatility Equity Fund	Class A (USD)	15.56	15.93	12.58%	-4.06%	1.92%
	Class B (USD)	23.75	24.44	13.13%	-3.60%	4.02%
	Class I (EUR)	18.95	18.77	21.30%	2.37%	0.15%
	Class I Distributing (EUR)	14.05	13.69	21.29%	2.36%	6.86%
	Class I (EUR-Hedged)	10.13	10.22	N/A	-3.24%	25.55%
	Class I (USD)	28.01	28.72	12.73%	-3.92%	23.11%
	Class P (USD)	18.75	19.11	12.07%	-4.43%	1.92%
State Street Global ESG Screened Defensive Equity Fund	Class B (EUR)	12.26	12.75	28.91%	-2.35%	4.02%
	Class I (USD)	14.97	16.00	18.91%	-9.05%	6.86%
State Street Sustainable Climate US Equity Fund	Class I (USD)	9.86	12.37	N/A	N/A	25.55%
State Street Sustainable Climate World Equity Fund	Class I (USD)	8.67	10.68	N/A	N/A	23.11%
	Class B Distributing (GBP-Portfolio Hedged)*	N/A	12.24	N/A	N/A	N/A
State Street Emerging Markets ESG Hard Currency Government Bond Index Fund	Class I (CHF-Portfolio Hedged)*	N/A	10.00	N/A	N/A	N/A
	Class I (USD)*	N/A	10.03	N/A	N/A	N/A

The Statement of Operations of each fund is shown on pages 36 to 43 of this report.

* This share class launched during the year ended 31 December 2023. Please refer to Note 13 for further details.

Appendix IV - Securities Financing Transactions

for the year ended 31 December 2023

Securities on Loan

The following table provides an analysis of the amount of securities on loan as a proportion of total lendable assets and as a proportion of the fund's assets under management, as at 31 December 2023:

	Amount	% of Assets under Management	% of Lendable Assets
State Street Euro Core Treasury Bond Index Fund (in EUR)	94,830,543	14.56%	14.71%
State Street EMU Government Bond Index Fund (in EUR)	5,004,157	1.89%	1.91%
State Street Euro Inflation Linked Bond Index Fund (in EUR)	2,118,488	3.08%	3.09%
State Street Euro Corporate Bond Screened Index Fund (in EUR)	41,563,496	4.86%	4.93%
State Street SRI Euro Corporate Bond Index Fund (in EUR)	10,462,887	3.37%	3.43%
State Street Global Treasury Bond Index Fund (in USD)	429,672,830	21.44%	21.79%
State Street Global Aggregate Bond Index Fund (in USD)	780,732,314	11.70%	11.91%
State Street Japan Screened Index Equity Fund (in JPY)	2,012,582,021	7.89%	8.03%
State Street Switzerland Index Equity Fund (in CHF)	154,314	0.07%	0.07%
State Street UK Index Equity Fund (in GBP)	677,196	0.71%	0.72%
State Street US Screened Index Equity Fund (in USD)	23,951,266	1.49%	1.50%
State Street EMU Screened Index Equity Fund (in EUR)	3,744,906	1.40%	1.41%
State Street Europe Screened Index Equity Fund (in EUR)	9,433,775	1.49%	1.50%
State Street Pacific Ex-Japan Screened Index Equity Fund (in USD)	2,909,926	4.36%	4.40%
State Street World Screened Index Equity Fund (in USD)	132,189,643	2.83%	2.86%
State Street World ESG Index Equity Fund (in USD)	83,773,740	3.48%	3.51%
State Street Global Emerging Markets Screened Index Equity Fund (in USD)	5,322,838	0.85%	0.86%
State Street Flexible Asset Allocation Plus Fund (in EUR)	269,267	0.14%	0.16%
State Street Multi-Factor Global ESG Equity Fund (in USD)	9,536,162	3.14%	3.17%
State Street Europe ESG Screened Enhanced Equity Fund (in EUR)	4,891,604	1.37%	1.38%
State Street North America ESG Screened Enhanced Equity Fund (in USD)	14,795,410	2.52%	2.56%
State Street Global ESG Screened Enhanced Equity Fund (in USD)	2,185,926	2.52%	2.59%
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund (in USD)	4,694,277	0.54%	0.56%
State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)	5,850,225	1.04%	1.07%
State Street EMU ESG Screened Equity Fund (in EUR)	1,670,632	6.29%	6.33%
State Street Europe Small Cap ESG Screened Equity Fund (in EUR)	1,112,459	5.10%	5.17%
State Street Emerging Markets Small Cap ESG Screened Equity Fund (in USD)	825,142	0.35%	0.36%

Appendix IV - Securities Financing Transactions *(continued)*

for the year ended 31 December 2023

Securities on Loan *(continued)*

	Amount	% of Assets under Management	% of Lendable Assets
State Street Global ESG Screened Managed Volatility Equity Fund (in USD)	8,446,408	3.03%	3.05%
State Street Global ESG Screened Defensive Equity Fund (in USD)	1,358,656	1.25%	1.26%
State Street Global Treasury 1-10 Year Bond Index Fund (in USD)	1,041,682,968	21.86%	22.20%
State Street Emerging Markets Local Currency Government Bond Index Fund (in USD)	80,384,959	3.53%	3.66%
State Street Sustainable Climate Euro Corporate Bond Fund (in EUR)	5,222,872	1.89%	1.91%
State Street Global High Yield Bond Screened Index Fund (in USD)	631,899	0.12%	0.12%
State Street Emerging Markets ESG Local Currency Government Bond Index Fund (in USD)	14,978,005	4.09%	4.19%

The following table provides an analysis of the counterparties for securities lending transactions, as at 31 December 2023, showing the top ten counterparties for each Fund:

	Market value of the securities lending
State Street Euro Core Treasury Bond Index Fund (in EUR)	
Barclays PLC	34,653,405
HSBC Bank PLC	24,627,306
Merrill Lynch International	16,406,815
BNP Paribas SA	8,633,475
Goldman Sachs International	7,108,779
Morgan Stanley & Co. International PLC	3,400,763
Total	94,830,543
State Street EMU Government Bond Index Fund (in EUR)	
Merrill Lynch International	4,241,767
Morgan Stanley & Co. International PLC	762,390
Total	5,004,157
State Street Euro Inflation Linked Bond Index Fund (in EUR)	
Merrill Lynch International	2,118,488
Total	2,118,488

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2023

Securities on Loan (*continued*)

	Market value of the securities lending
State Street Euro Corporate Bond Screened Index Fund (in EUR)	
Barclays PLC	18,194,010
Citigroup Global Markets Ltd	5,561,853
RBC Europe Ltd	4,927,700
BNP Paribas SA	4,246,620
Goldman Sachs International	2,061,734
Merrill Lynch International	2,012,271
Morgan Stanley & Co. International PLC	1,532,000
HSBC Bank PLC	1,271,878
ING Bank NV	893,183
UBS AG	603,769
<i>Others</i>	258,478
Total	41,563,496
State Street SRI Euro Corporate Bond Index Fund (in EUR)	
Barclays PLC	5,002,660
BNP Paribas SA	1,557,512
RBC Europe Ltd	1,423,340
Morgan Stanley & Co. International PLC	825,620
Goldman Sachs International	706,377
UBS AG	387,527
Merrill Lynch International	210,998
HSBC Bank PLC	176,534
Nomura International PLC	172,319
Total	10,462,887
State Street Global Treasury Bond Index Fund (in USD)	
Barclays PLC	262,970,626
HSBC Bank PLC	55,264,132
Merrill Lynch International	47,632,885
Barclays Capital Securities Ltd	15,114,255
RBC Europe Ltd	14,926,917
BNP Paribas SA	7,424,132
Nomura International PLC	6,255,616
Citigroup Global Markets Ltd	6,151,226
UBS AG	5,897,931
Goldman Sachs International	4,378,171
<i>Others</i>	3,656,939
Total	429,672,830

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2023

Securities on Loan (*continued*)

	Market value of the securities lending
State Street Global Aggregate Bond Index Fund (in USD)	
Barclays PLC	454,892,456
Merrill Lynch International	92,481,894
HSBC Bank PLC	76,237,887
Nomura International PLC	35,435,739
Citigroup Global Markets Ltd	27,442,139
Goldman Sachs International	24,323,916
RBC Europe Ltd	23,923,805
BNP Paribas SA	14,395,034
Morgan Stanley & Co. International PLC	11,731,859
UBS AG	10,972,803
<i>Others</i>	8,894,782
Total	780,732,314
State Street Japan Screened Index Equity Fund (in JPY)	
JP Morgan Securities PLC	451,230,797
Barclays Capital Securities Ltd	411,121,843
Citigroup Global Markets Ltd	380,070,704
UBS AG	258,692,707
Goldman Sachs International	201,062,063
Societe Generale SA	170,349,450
Morgan Stanley & Co. International PLC	85,349,680
Merrill Lynch International	44,358,254
BNP Paribas Arbitrage SNC	6,338,510
HSBC Bank PLC	4,008,013
Total	2,012,582,021
State Street Switzerland Index Equity Fund (in CHF)	
UBS AG	88,599
Barclays Capital Securities Ltd	65,715
Total	154,314
State Street UK Index Equity Fund (in GBP)	
Societe Generale SA	391,649
Barclays Capital Securities Ltd	167,415
UBS AG	118,132
Total	677,196

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2023

Securities on Loan (*continued*)

	Market value of the securities lending
State Street US Screened Index Equity Fund (in USD)	
Societe Generale SA	15,192,973
Barclays PLC	7,942,720
HSBC Bank PLC	307,294
UBS AG	260,225
Merrill Lynch International	175,623
Morgan Stanley & Co. International PLC	72,431
Total	23,951,266
State Street EMU Screened Index Equity Fund (in EUR)	
UBS AG	1,030,740
Barclays Capital Securities Ltd	1,029,969
Societe Generale SA	848,864
JP Morgan Securities PLC	679,417
Morgan Stanley & Co. International PLC	128,097
HSBC Bank PLC	27,819
Total	3,744,906
State Street Europe Screened Index Equity Fund (in EUR)	
UBS AG	5,140,665
Barclays Capital Securities Ltd	1,692,344
Societe Generale SA	846,678
JP Morgan Securities PLC	724,048
HSBC Bank PLC	278,066
BNP Paribas Arbitrage SNC	263,491
Citigroup Global Markets Ltd	199,892
Morgan Stanley & Co. International PLC	149,229
Goldman Sachs International	139,362
Total	9,433,775
State Street Pacific Ex-Japan Screened Index Equity Fund (in USD)	
Goldman Sachs International	1,875,385
BNP Paribas Arbitrage SNC	329,463
UBS AG	291,765
JP Morgan Securities PLC	206,308
Barclays Capital Securities Ltd	169,869
Citigroup Global Markets Ltd	22,339
Morgan Stanley & Co. International PLC	14,797
Total	2,909,926

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2023

Securities on Loan (*continued*)

	Market value of the securities lending
State Street World Screened Index Equity Fund (in USD)	
Goldman Sachs International	36,845,032
Societe Generale SA	22,914,135
UBS AG	22,352,074
Barclays PLC	17,458,442
Barclays Capital Securities Ltd	13,088,923
Citigroup Global Markets Ltd	6,632,383
JP Morgan Securities PLC	5,890,983
Merrill Lynch International	3,109,177
BNP Paribas Arbitrage SNC	1,897,742
HSBC Bank PLC	1,593,961
<i>Others</i>	406,791
Total	132,189,643
State Street World ESG Index Equity Fund (in USD)	
Societe Generale SA	26,878,211
Goldman Sachs International	19,029,727
UBS AG	13,891,095
Barclays PLC	9,191,543
JP Morgan Securities PLC	4,050,391
Citigroup Global Markets Ltd	3,722,656
Merrill Lynch International	3,334,739
HSBC Bank PLC	2,143,919
BNP Paribas Arbitrage SNC	990,896
Morgan Stanley & Co. International PLC	540,563
Total	83,773,740
State Street Global Emerging Markets Screened Index Equity Fund (in USD)	
Goldman Sachs International	1,222,070
JP Morgan Securities PLC	1,071,793
HSBC Bank PLC	827,351
Barclays Capital Securities Ltd	804,729
Morgan Stanley & Co. International PLC	679,853
UBS AG	519,304
Merrill Lynch International	96,805
Societe Generale SA	61,836
Citigroup Global Markets Ltd	38,916
Barclays PLC	181
Total	5,322,838
State Street Flexible Asset Allocation Plus Fund (in EUR)	
UBS AG	178,724
Barclays PLC	90,543
Total	269,267

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2023

Securities on Loan (*continued*)

	Market value of the securities lending
State Street Multi-Factor Global ESG Equity Fund (in USD)	
Barclays Capital Securities Ltd	3,588,737
Goldman Sachs International	2,812,753
Barclays PLC	1,882,930
HSBC Bank PLC	423,410
Macquarie Bank Ltd	308,970
UBS AG	292,079
BNP Paribas Arbitrage SNC	212,300
Merrill Lynch International	14,983
Total	9,536,162
State Street Europe ESG Screened Enhanced Equity Fund (in EUR)	
UBS AG	2,664,856
Barclays Capital Securities Ltd	1,228,067
Societe Generale SA	538,432
BNP Paribas Arbitrage SNC	409,049
Citigroup Global Markets Ltd	28,356
JP Morgan Securities PLC	22,844
Total	4,891,604
State Street North America ESG Screened Enhanced Equity Fund (in USD)	
Societe Generale SA	7,136,816
Goldman Sachs International	5,189,963
Barclays PLC	1,749,814
Citigroup Global Markets Ltd	460,362
UBS AG	205,014
HSBC Bank PLC	53,441
Total	14,795,410
State Street Global ESG Screened Enhanced Equity Fund (in USD)	
Barclays PLC	380,608
Citigroup Global Markets Ltd	375,473
Barclays Capital Securities Ltd	364,308
UBS AG	295,723
Goldman Sachs International	280,944
HSBC Bank PLC	271,139
Credit Suisse International	139,189
Macquarie Bank Ltd	78,542
Total	2,185,926
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund (in USD)	
HSBC Bank PLC	3,038,271
JP Morgan Securities PLC	1,656,006
Total	4,694,277

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2023

Securities on Loan (*continued*)

	Market value of the securities lending
State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)	
Merrill Lynch International	1,554,945
Morgan Stanley & Co. International PLC	1,357,133
JP Morgan Securities PLC	985,179
Goldman Sachs International	974,752
UBS AG	444,812
HSBC Bank PLC	317,422
BNP Paribas Arbitrage SNC	201,693
Macquarie Bank Ltd	9,696
Citigroup Global Markets Ltd	4,593
Total	5,850,225
State Street EMU ESG Screened Equity Fund (in EUR)	
UBS AG	561,941
Barclays Capital Securities Ltd	473,233
HSBC Bank PLC	473,164
BNP Paribas Arbitrage SNC	144,914
Merrill Lynch International	10,681
Macquarie Bank Ltd	6,699
Total	1,670,632
State Street Europe Small Cap ESG Screened Equity Fund (in EUR)	
UBS AG	484,032
Barclays Capital Securities Ltd	256,562
JP Morgan Securities PLC	166,408
Societe Generale SA	131,853
HSBC Bank PLC	60,307
Merrill Lynch International	13,297
Total	1,112,459
State Street Emerging Markets Small Cap ESG Screened Equity Fund (in USD)	
Citigroup Global Markets Ltd	324,007
HSBC Bank PLC	276,779
JP Morgan Securities PLC	224,344
Credit Suisse International	12
Total	825,142

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2023

Securities on Loan (*continued*)

	Market value of the securities lending
State Street Global ESG Screened Managed Volatility Equity Fund (in USD)	
UBS AG	2,703,308
HSBC Bank PLC	2,324,034
Citigroup Global Markets Ltd	1,662,854
Goldman Sachs International	615,566
Merrill Lynch International	536,196
Credit Suisse International	451,470
Barclays Capital Securities Ltd	152,980
Total	8,446,408
State Street Global ESG Screened Defensive Equity Fund (in USD)	
Morgan Stanley & Co. International PLC	1,358,656
Total	1,358,656
State Street Global Treasury 1-10 Year Bond Index Fund (in USD)	
Barclays PLC	601,236,588
HSBC Bank PLC	114,928,565
Merrill Lynch International	95,827,193
BNP Paribas SA	85,264,725
Barclays Capital Securities Ltd	49,392,162
Citigroup Global Markets Ltd	32,542,575
RBC Europe Ltd	32,524,426
UBS AG	13,201,180
Goldman Sachs International	9,315,524
JP Morgan Securities PLC	7,450,030
Total	1,041,682,968
State Street Emerging Markets Local Currency Government Bond Index Fund (in USD)	
BNP Paribas SA	46,070,135
JP Morgan Securities PLC	21,914,028
Barclays PLC	12,400,796
Total	80,384,959
State Street Sustainable Climate Euro Corporate Bond Fund (in EUR)	
BNP Paribas SA	3,484,605
Merrill Lynch International	1,291,447
UBS AG	446,820
Total	5,222,872
State Street Global High Yield Bond Screened Index Fund (in USD)	
BNP Paribas SA	631,899
Total	631,899

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 2023

Securities on Loan (continued)

	Market value of the securities lending
State Street Emerging Markets ESG Local Currency Government Bond Index Fund (in USD)	
BNP Paribas SA	9,361,800
JP Morgan Securities PLC	3,866,693
Barclays PLC	1,749,512
Total	14,978,005

The following table provides an analysis of the country of the counterparties and the maturity tenor for the securities lending transactions, as at 31 December 2023, showing the top ten countries for each Fund:

	State Street Euro Core Treasury Bond Index Fund (in EUR)	State Street EMU Government Bond Index Fund (in EUR)	State Street Euro Inflation Linked Bond Index Fund (in EUR)
Maturity tenor by securities lending transactions			
Above one year	94,830,543	5,004,157	2,118,488
Total	94,830,543	5,004,157	2,118,488
Maturity tenor by Country			
France	8,633,475	0	0
United Kingdom	86,197,068	5,004,157	2,118,488
Total	94,830,543	5,004,157	2,118,488

	State Street Euro Corporate Bond Screened Index Fund (in EUR)	State Street SRI Euro Corporate Bond Index Fund (in EUR)	State Street Global Treasury Bond Index Fund (in USD)
Maturity tenor by securities lending transactions			
Above one year	41,563,496	10,462,887	429,672,830
Total	41,563,496	10,462,887	429,672,830
Maturity tenor by Country			
France	4,246,620	1,557,513	7,424,132
Netherlands	893,183	0	0
Switzerland	603,769	387,527	5,897,931
United Kingdom	35,819,924	8,517,847	416,350,767
Total	41,563,496	10,462,887	429,672,830

	State Street Global Aggregate Bond Index Fund (in USD)	State Street Japan Screened Index Equity Fund (in JPY)	State Street Switzerland Index Equity Fund (in CHF)
Maturity tenor by securities lending transactions			
Above one year	780,732,314	0	0
Open maturity	0	2,012,582,021	154,314
Total	780,732,314	2,012,582,021	154,314

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 2023

Securities on Loan (continued)

	State Street Global Aggregate Bond Index Fund (in USD)	State Street Japan Screened Index Equity Fund (in JPY)	State Street Switzerland Index Equity Fund (in CHF)
Maturity tenor by Country			
France	14,395,034	176,687,960	0
Switzerland	10,972,803	258,692,707	88,599
United Kingdom	755,364,477	1,577,201,354	65,715
Total	780,732,314	2,012,582,021	154,314

	State Street UK Index Equity Fund (in GBP)	State Street US Screened Index Equity Fund (in USD)	State Street EMU Screened Index Equity Fund (in EUR)
Maturity tenor by securities lending transactions			
Open maturity	677,196	23,951,266	3,744,906
Total	677,196	23,951,266	3,744,906

	State Street UK Index Equity Fund (in GBP)	State Street US Screened Index Equity Fund (in USD)	State Street EMU Screened Index Equity Fund (in EUR)
Maturity tenor by Country			
France	391,649	15,192,973	848,864
Switzerland	118,132	260,225	1,030,740
United Kingdom	167,415	8,498,068	1,865,302
Total	677,196	23,951,266	3,744,906

	State Street Europe Screened Index Equity Fund (in EUR)	State Street Pacific Ex-Japan Screened Index Equity Fund (in USD)	State Street World Screened Index Equity Fund (in USD)
Maturity tenor by securities lending transactions			
Open maturity	9,433,775	2,909,926	132,189,643
Total	9,433,775	2,909,926	132,189,643

	State Street Europe Screened Index Equity Fund (in EUR)	State Street Pacific Ex-Japan Screened Index Equity Fund (in USD)	State Street World Screened Index Equity Fund (in USD)
Maturity tenor by Country			
France	1,110,169	329,463	24,811,877
Switzerland	5,140,666	291,765	22,352,074
United Kingdom	3,182,940	2,288,698	85,025,692
Total	9,433,775	2,909,926	132,189,643

	State Street World ESG Index Equity Fund (in USD)	State Street Global Emerging Markets Screened Index Equity Fund (in USD)	State Street Flexible Asset Allocation Plus Fund (in EUR)
Maturity tenor by securities lending transactions			
Above one year	0	0	269,267
Open maturity	83,773,740	5,322,838	0
Total	83,773,740	5,322,838	269,267

	State Street World ESG Index Equity Fund (in USD)	State Street Global Emerging Markets Screened Index Equity Fund (in USD)	State Street Flexible Asset Allocation Plus Fund (in EUR)
Maturity tenor by Country			
France	27,869,108	61,836	0
Switzerland	13,891,095	519,304	178,724
United Kingdom	42,013,537	4,741,698	90,543
Total	83,773,740	5,322,838	269,267

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 2023

Securities on Loan (continued)

	State Street Multi-Factor Global ESG Equity Fund (in USD)	State Street Europe ESG Screened Enhanced Equity Fund (in EUR)	State Street North America ESG Screened Enhanced Equity Fund (in USD)
Maturity tenor by securities lending transactions			
Open maturity	9,536,162	4,891,604	14,795,410
Total	9,536,162	4,891,604	14,795,410
Maturity tenor by Country			
Australia	308,970	0	0
France	212,300	947,481	7,136,817
Switzerland	292,079	2,664,856	205,014
United Kingdom	8,722,813	1,279,267	7,453,579
Total	9,536,162	4,891,604	14,795,410

	State Street Global ESG Screened Enhanced Equity Fund (in USD)	State Street Sustainable Climate Emerging Markets Enhanced Equity Fund (in USD)	State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)
Maturity tenor by securities lending transactions			
Open maturity	2,185,926	4,694,277	5,850,225
Total	2,185,926	4,694,277	5,850,225
Maturity tenor by Country			
Australia	78,542	0	9,696
France	0	0	201,693
Switzerland	295,723	0	444,812
United Kingdom	1,811,661	4,694,277	5,194,024
Total	2,185,926	4,694,277	5,850,225

	State Street EMU ESG Screened Equity Fund (in EUR)	State Street Europe Small Cap ESG Screened Equity Fund (in EUR)	State Street Emerging Markets Small Cap ESG Screened Equity Fund (in USD)
Maturity tenor by securities lending transactions			
Open maturity	1,670,632	1,112,459	825,142
Total	1,670,632	1,112,459	825,142
Maturity tenor by Country			
Australia	6,699	0	0
France	144,914	131,853	0
Switzerland	561,942	484,033	0
United Kingdom	957,077	496,573	825,142
Total	1,670,632	1,112,459	825,142

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2023

Securities on Loan (*continued*)

	State Street Global ESG Screened Managed Volatility Equity Fund (in USD)	State Street Global ESG Screened Defensive Equity Fund (in USD)	State Street Global Treasury 1-10 Year Bond Index Fund (in USD)
Maturity tenor by securities lending transactions			
Above one year	0	0	1,041,682,968
Open maturity	8,446,408	1,358,656	0
Total	8,446,408	1,358,656	1,041,682,968
Maturity tenor by Country			
France	0	0	85,264,725
Switzerland	2,703,309	0	13,201,180
United Kingdom	5,743,099	1,358,656	943,217,063
Total	8,446,408	1,358,656	1,041,682,968

	State Street Emerging Markets Local Currency Government Bond Index Fund (in USD)	State Street Sustainable Climate Euro Corporate Bond Fund (in EUR)	State Street Global High Yield Bond Screened Index Fund (in USD)
Maturity tenor by securities lending transactions			
Above one year	80,384,959	5,222,872	631,899
Total	80,384,959	5,222,872	631,899
Maturity tenor by Country			
France	46,070,135	3,484,605	631,899
Switzerland	0	446,820	0
United Kingdom	34,314,824	1,291,447	0
Total	80,384,959	5,222,872	631,899

	State Street Emerging Markets ESG Local Currency Government Bond Index Fund (in USD)
Maturity tenor by securities lending transactions	
One to three months*	3,734,211
Above one year	11,243,794
Total	14,978,005
Maturity tenor by Country	
France	9,361,800
United Kingdom	5,616,205
Total	14,978,005

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2023

Securities on Loan (*continued*)

The following table provides an analysis of the issuers of non-cash collateral received* by the Funds in respect of securities lending transactions, as at 31 December 2023, showing the top ten issuers for each Fund:

	Non-cash collateral received*
State Street Euro Core Treasury Bond Index Fund (in EUR)	
Government of Japan	19,726,136
Government of United Kingdom	14,573,864
Government of United States	11,187,986
Government of Germany	10,826,378
Government of France	6,574,103
Government of European Union	5,966,136
Government of Netherlands	5,327,358
Asian Development Bank	5,324,948
European Investment Bank	4,380,798
Government of Belgium	3,060,323
<i>Others</i>	13,113,251
Total	100,061,281
State Street EMU Government Bond Index Fund (in EUR)	
Government of Japan	1,154,985
Government of European Union	1,058,888
European Investment Bank	492,534
Asian Development Bank	948,083
Government of United States	439,150
Government of France	339,112
Government of United Kingdom	258,999
Government of Germany	210,619
Inter-American Development Bank	177,164
Government of Netherlands	92,074
<i>Others</i>	81,329
Total	5,252,937
State Street Euro Inflation Linked Bond Index Fund (in EUR)	
Government of European Union	765,569
Asian Development Bank	682,351
Government of United Kingdom	129,166
European Investment Bank	354,485
Inter-American Development Bank	127,508
Government of Germany	58,771
Government of United States	56,828
International Bank for Reconstruction & Development	25,544
Government of Austria	15,011
Government of France	1,501
Total	2,216,734

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2023

	Non-cash collateral received*
State Street Euro Corporate Bond Screened Index Fund (in EUR)	
Government of United Kingdom	7,570,868
Government of France	7,013,506
Government of Japan	4,799,179
Government of Germany	6,624,082
Government of United States	3,451,255
Government of European Union	2,631,022
Asian Development Bank	2,077,651
Government of Netherlands	1,718,034
Government of the Hong Kong	1,210,290
Inter-American Development Bank	853,573
<i>Others</i>	5,505,470
Total	43,454,930
State Street SRI Euro Corporate Bond Index Fund (in EUR)	
Government of France	2,399,914
Government of United Kingdom	2,236,985
Government of United States	1,059,742
Government of Germany	2,114,841
Government of Japan	946,750
Government of Netherlands	536,971
Government of the Hong Kong	418,891
Government of European Union	142,833
Government of Austria	116,629
Asian Development Bank	68,028
<i>Others</i>	876,880
Total	10,918,464
State Street Global Treasury Bond Index Fund (in USD)	
Government of United Kingdom	38,630,922
Government of Japan	34,447,790
Netflix Inc	19,117,552
Microsoft Corp	26,545,079
Spotify Technology SA	17,204,646
Snowflake Inc	17,067,946
NVIDIA Corp	16,647,363
Costco Wholesale Corp	15,375,239
Hologic Inc	11,714,390
VeriSign Inc	10,919,361
<i>Others</i>	259,421,325
Total	467,091,613

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2023

	Non-cash collateral received*
State Street Global Aggregate Bond Index Fund (in USD)	
Government of Japan	82,729,736
Government of United Kingdom	78,499,384
Netflix Inc	32,792,302
Microsoft Corp	44,936,272
Spotify Technology SA	29,511,097
Snowflake Inc	29,276,617
NVIDIA Corp	28,555,191
Costco Wholesale Corp	26,373,120
Hologic Inc	20,093,672
Government of France	20,065,346
<i>Others</i>	451,632,575
Total	844,465,312
State Street Japan Screened Index Equity Fund (in JPY)	
Government of United Kingdom	368,216,677
Government of France	307,508,340
Government of Germany	233,554,111
Government of United States	240,144,608
Government of Belgium	147,287,839
Government of Canada	78,383,768
Government of Sweden	66,892,646
Government of Netherlands	53,105,157
Microsoft Corp	38,890,794
Enel SpA	34,365,469
<i>Others</i>	563,993,834
Total	2,132,343,243
State Street Switzerland Index Equity Fund (in CHF)	
Government of United Kingdom	31,762
Government of Belgium	26,311
SCREEN Holdings Co Ltd	13,117
Government of France	15,603
Government of United States	11,446
RWE AG	7,825
Fujitsu Ltd	6,947
Hitachi Construction Machinery Co Ltd	5,065
Akzo Nobel NV	4,939
Government of Germany	4,669
<i>Others</i>	35,875
Total	163,559

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2023

	Non-cash collateral received*
State Street UK Index Equity Fund (in GBP)	
UniCredit SpA	73,590
SCREEN Holdings Co Ltd	43,292
ITOCHU Corp	28,642
Anheuser-Busch InBev SA/NV	34,720
RWE AG	25,829
Meituan	23,759
Fujitsu Ltd	22,930
Origin Energy Ltd	21,617
MEG Energy Corp	18,604
CSL Ltd	18,190
<i>Others</i>	<i>416,042</i>
Total	727,215
State Street US Screened Index Equity Fund (in USD)	
BHP Group Ltd	3,451,652
Macquarie Group Ltd	3,306,871
Coles Group Ltd	1,148,164
Toyota Tsusho Corp	1,432,613
National Australia Bank Ltd	1,031,321
Tencent Holdings Ltd	940,851
Government of United States	798,864
Kansai Electric Power Co Inc/The	617,101
Samsara Inc	501,840
Dell Technologies Inc	487,449
<i>Others</i>	<i>12,709,088</i>
Total	26,425,814
State Street EMU Screened Index Equity Fund (in EUR)	
SCREEN Holdings Co Ltd	224,380
UniCredit SpA	202,686
Government of United States	146,038
Microsoft Corp	166,432
RWE AG	133,867
Fujitsu Ltd	118,841
Verizon Communications Inc	115,927
Government of Canada	107,105
Government of Netherlands	105,357
Government of Belgium	100,722
<i>Others</i>	<i>2,619,135</i>
Total	4,040,490

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2023

	Non-cash collateral received*
State Street Europe Screened Index Equity Fund (in EUR)	
Microsoft Corp	682,074
Verizon Communications Inc	584,594
Government of United Kingdom	398,660
AT&T Inc	431,742
SCREEN Holdings Co Ltd	374,433
Government of France	366,452
Nintendo Co Ltd	351,877
Government of Germany	331,697
Medtronic PLC	326,963
LVMH Moet Hennessy Louis Vuitton SE	313,996
<i>Others</i>	<i>6,021,441</i>
Total	10,183,929
State Street Pacific Ex-Japan Screened Index Equity Fund (in USD)	
Government of United Kingdom	847,435
Government of United States	634,438
Government of Germany	373,669
Government of France	465,479
Government of Belgium	146,590
Government of Canada	76,450
UnitedHealth Group Inc	43,435
Chr Hansen Holding A/S	35,606
Merck & Co Inc	35,606
Amazon.com Inc	35,606
<i>Others</i>	<i>401,401</i>
Total	3,095,715
State Street World Screened Index Equity Fund (in USD)	
Government of United Kingdom	20,065,770
Government of United States	15,136,937
Government of Germany	11,444,796
Government of France	13,369,424
Government of Belgium	3,896,244
UniCredit SpA	2,970,159
Microsoft Corp	2,627,063
BHP Group Ltd	1,863,858
Government of Sweden	1,629,761
Macquarie Group Ltd	1,593,132
<i>Others</i>	<i>67,114,313</i>
Total	141,711,457

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2023

	Non-cash collateral received*
State Street World ESG Index Equity Fund (in USD)	
Government of United Kingdom	10,019,920
Government of United States	7,221,222
Government of Germany	5,453,968
Government of France	7,168,809
UniCredit SpA	3,059,855
BHP Group Ltd	2,412,819
Macquarie Group Ltd	2,100,251
Government of Belgium	1,997,922
Microsoft Corp	1,489,224
Anheuser-Busch InBev SA/NV	1,477,108
<i>Others</i>	47,881,154
Total	90,282,252
State Street Global Emerging Markets Screened Index Equity Fund (in USD)	
Government of United Kingdom	1,049,935
Government of France	741,443
Government of Germany	535,747
Government of United States	716,476
Government of Belgium	462,725
Government of Canada	206,712
Government of Austria	165,846
Government of Sweden	131,076
Enel SpA	71,743
Alfa Laval AB	71,743
<i>Others</i>	1,456,715
Total	5,610,161
State Street Flexible Asset Allocation Plus Fund (in EUR)	
Government of Germany	70,024
Government of United Kingdom	55,131
Government of Austria	31,166
Government of France	37,171
Government of Netherlands	28,786
Singapore Government Bond	23,743
Government of United States	20,303
Government of the Hong Kong	798
Government of Finland	432
Government of Australia	52
<i>Others</i>	11,248
Total	278,854

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2023

	Non-cash collateral received*
State Street Multi-Factor Global ESG Equity Fund (in USD)	
Government of United Kingdom	1,799,353
Government of France	1,272,029
Government of United States	761,577
Government of Germany	1,210,410
Government of Belgium	623,164
Government of Sweden	469,628
Government of Canada	222,160
SCREEN Holdings Co Ltd	181,268
Samsara Inc	128,043
Dell Technologies Inc	124,371
<i>Others</i>	3,338,272
Total	10,130,275
State Street Europe ESG Screened Enhanced Equity Fund (in EUR)	
Microsoft Corp	380,464
SCREEN Holdings Co Ltd	319,153
UniCredit SpA	236,143
Verizon Communications Inc	298,754
AT&T Inc	215,797
RWE AG	190,409
Nintendo Co Ltd	179,825
Fujitsu Ltd	169,037
Medtronic PLC	167,093
LVMH Moet Hennessy Louis Vuitton SE	160,466
<i>Others</i>	2,944,898
Total	5,262,039
State Street North America ESG Screened Enhanced Equity Fund (in USD)	
Government of United Kingdom	2,125,332
Government of United States	1,504,453
BHP Group Ltd	1,101,751
Government of France	1,214,995
Government of Germany	1,092,357
Macquarie Group Ltd	1,024,368
Toyota Tsusho Corp	443,780
UniCredit SpA	432,528
Coles Group Ltd	357,424
National Australia Bank Ltd	346,237
<i>Others</i>	6,422,724
Total	16,065,949

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2023

	Non-cash collateral received*
State Street Global ESG Screened Enhanced Equity Fund (in USD)	
Government of United Kingdom	330,234
Government of France	252,491
Government of Germany	152,798
Government of United States	198,883
Government of Belgium	69,150
SCREEN Holdings Co Ltd	48,915
Microsoft Corp	38,057
LVMH Moet Hennessy Louis Vuitton SE	29,611
RWE AG	29,183
Government of Sweden	28,671
<i>Others</i>	<i>1,154,831</i>
Total	2,332,824
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund (in USD)	
GSK PLC	317,656
National Grid PLC	317,656
Alphabet Inc	317,656
Experian PLC	317,656
Compass Group PLC	317,656
Diageo PLC	317,655
Whitbread PLC	317,655
Auto Trader Group PLC	276,420
Flutter Entertainment PLC	259,633
Enel SpA	182,021
<i>Others</i>	<i>2,055,103</i>
Total	4,996,767
State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)	
Government of France	1,125,290
Government of United Kingdom	889,408
Government of United States	679,098
Government of Germany	781,016
Government of Belgium	578,626
Government of Netherlands	442,869
Government of Austria	368,302
Enel SpA	90,456
Alfa Laval AB	90,456
Dechra Pharmaceuticals PLC	90,456
<i>Others</i>	<i>1,061,522</i>
Total	6,197,499

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2023

	Non-cash collateral received*
State Street EMU ESG Screened Equity Fund (in EUR)	
SCREEN Holdings Co Ltd	122,207
Microsoft Corp	86,639
Fujitsu Ltd	64,726
RWE AG	72,910
Alphabet Inc	64,262
Verizon Communications Inc	63,309
AT&T Inc	61,453
National Grid PLC	50,610
GSK PLC	48,553
Experian PLC	48,553
<i>Others</i>	<i>1,111,370</i>
Total	1,794,592
State Street Europe Small Cap ESG Screened Equity Fund (in EUR)	
Microsoft Corp	69,495
Verizon Communications Inc	54,955
UniCredit SpA	48,839
SCREEN Holdings Co Ltd	53,176
AT&T Inc	39,696
Nintendo Co Ltd	33,079
RWE AG	31,725
Medtronic PLC	30,736
LVMH Moet Hennessy Louis Vuitton SE	29,518
Government of Belgium	29,491
<i>Others</i>	<i>779,166</i>
Total	1,199,876
State Street Emerging Markets Small Cap ESG Screened Equity Fund (in USD)	
Government of United Kingdom	95,452
Government of United States	91,732
Government of Germany	39,243
Government of France	84,233
GSK PLC	29,375
Alphabet Inc	29,375
Experian PLC	29,375
National Grid PLC	29,375
Compass Group PLC	29,375
Diageo PLC	29,375
<i>Others</i>	<i>391,305</i>
Total	878,215

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2023

	Non-cash collateral received*
State Street Global ESG Screened Managed Volatility Equity Fund (in USD)	
Government of United Kingdom	1,660,976
Government of France	1,473,649
Government of Germany	702,609
Government of United States	862,696
Government of Belgium	423,022
Microsoft Corp	290,695
Prysmian SpA	288,632
Aviva PLC	288,388
Iveco Group NV	288,207
Acerinox SA	288,082
<i>Others</i>	<i>2,349,802</i>
Total	8,916,758
State Street Global ESG Screened Defensive Equity Fund (in USD)	
Government of Netherlands	350,194
Government of United Kingdom	350,194
Government of Germany	350,194
Government of United States	350,194
Government of France	89,908
Government of Belgium	5
Total	1,490,689
State Street Global Treasury 1-10 Year Bond Index Fund (in USD)	
Government of Japan	147,360,901
Government of United Kingdom	99,222,984
Netflix Inc	43,653,163
Microsoft Corp	59,436,031
Spotify Technology SA	39,285,217
Snowflake Inc	38,973,077
NVIDIA Corp	38,012,713
Costco Wholesale Corp	35,107,937
Hologic Inc	26,748,727
VeriSign Inc	24,711,131
<i>Others</i>	<i>574,951,679</i>
Total	1,127,463,560

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2023

	Non-cash collateral received*
State Street Emerging Markets Local Currency Government Bond Index Fund (in USD)	
Government of Germany	19,443,346
Government of Netherlands	16,102,677
Government of Japan	13,273,407
Government of France	14,632,420
New Zealand Government Inflation Linked Bond	7,292,455
Government of Australia	5,625,633
Government of United States	5,413,978
Government of United Kingdom	1,064,463
Government of the Hong Kong	494,067
Government of Canada	199,646
<i>Others</i>	414,313
Total	83,956,405
State Street Sustainable Climate Euro Corporate Bond Fund (in EUR)	
Government of France	1,156,714
Government of Germany	904,333
Government of the Hong Kong	948,634
Government of Netherlands	836,590
Government of European Union	465,847
Asian Development Bank	416,005
European Investment Bank	216,117
Government of United Kingdom	159,765
Government of Austria	84,913
Inter-American Development Bank	77,737
<i>Others</i>	156,912
Total	5,423,567
State Street Global High Yield Bond Screened Index Fund (in USD)	
Government of France	196,115
Government of Germany	195,007
Government of the Hong Kong	63,663
Government of Netherlands	189,624
Government of Japan	4,632
Government of United Kingdom	1,829
Government of Sweden	128
Government of European Union	82
Total	651,080

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 2023

	Non-cash collateral received*
State Street Emerging Markets ESG Local Currency Government Bond Index Fund (in USD)	
Government of Germany	4,097,147
Government of Netherlands	3,272,640
New Zealand Government Inflation Linked Bond	1,384,405
Government of France	3,021,570
Government of Australia	1,068,267
Government of United States	1,061,275
Government of Japan	1,035,281
Government of United Kingdom	391,426
Government of the Hong Kong	93,884
Government of Canada	37,901
<i>Others</i>	<i>150,205</i>
Total	15,614,001

The following table provides an analysis of the non-cash collateral received* by the Funds in respect of securities financing transactions, as at 31 December 2023:

	State Street Euro Core Treasury Bond Index Fund (in EUR)	State Street EMU Government Bond Index Fund (in EUR)	State Street Euro Inflation Linked Bond Index Fund (in EUR)
Maturity tenor by types of transactions			
Fixed Income	100,061,281	5,252,937	2,216,734
Government Bonds	100,061,281	5,252,937	2,216,734
Total non cash collateral	100,061,281	5,252,937	2,216,734
Breakdown by quality *			
Rating > AA- Value	5,734,801	870,798	626,727
Rating ≤ AA- Value	27,088	4,823	3,471
Non-Investment Grade Value	94,299,392	4,377,316	1,586,536
Total	100,061,281	5,252,937	2,216,734
Maturity tenor by securities lending transactions			
Less than one week	496,080	0	0
One week to one month	3,936,301	69,091	49,726
One to three months	10,030,644	1,307,130	1,502
Three months to one year	13,180,667	643,492	394,711
Above one year	72,417,589	3,233,224	1,770,795
Total	100,061,281	5,252,937	2,216,734
Funds by currency			
EUR	85,513,614	3,831,628	2,216,734
GBP	11,688,778	1,363,272	0
USD	2,858,889	58,037	0
Total	100,061,281	5,252,937	2,216,734

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 2023

	State Street Euro Core Treasury Bond Index Fund (in EUR)	State Street EMU Government Bond Index Fund (in EUR)	State Street Euro Inflation Linked Bond Index Fund (in EUR)
Amounts by triparty agent			
Triparty	100,061,281	5,252,937	2,216,734
Bank of New York Mellon	7,933,660	0	0
Euroclear	72,867,240	5,252,937	2,216,734
Clearstream	19,260,381	0	0
Total	100,061,281	5,252,937	2,216,734
Amounts held by a depository			
State Street Bank International GmbH, Luxembourg Branch	100,061,281	5,252,937	2,216,734
Total	100,061,281	5,252,937	2,216,734
	State Street Euro Corporate Bond Screened Index Fund (in EUR)	State Street SRI Euro Corporate Bond Index Fund (in EUR)	State Street Global Treasury Bond Index Fund (in USD)
Maturity tenor by types of transactions			
Fixed Income	43,454,930	10,918,464	467,091,613
Government Bonds	43,454,930	10,918,464	467,091,613
Total non cash collateral	43,454,930	10,918,464	467,091,613
Breakdown by quality *			
Rating > AA- Value	3,274,326	619,545	3,090,145
Rating ≤ AA- Value	8,437	2,805	41,297
Non-Investment Grade Value	40,172,167	10,296,114	463,960,171
Total	43,454,930	10,918,464	467,091,613
Maturity tenor by securities lending transactions			
Less than one week	50,507	22,572	256,145
One week to one month	941,419	230,561	4,442,901
One to three months	2,975,265	578,676	14,002,693
Three months to one year	3,615,569	978,267	9,102,946
Above one year	35,872,170	9,108,388	439,286,928
Total	43,454,930	10,918,464	467,091,613
Funds by currency			
EUR	39,915,779	10,050,017	53,767,535
GBP	1,451,525	391,932	42,455,027
USD	2,087,626	476,515	370,869,051
Total	43,454,930	10,918,464	467,091,613
Amounts by triparty agent			
Triparty	43,454,930	10,918,464	467,091,613
Bank of New York Mellon	2,136,857	728,537	322,950,778
Euroclear	25,685,661	5,256,824	83,959,896
JP Morgan Chase & Co.	0	0	49,560,087
Clearstream	15,632,412	4,933,103	10,620,852
Total	43,454,930	10,918,464	467,091,613

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 2023

	State Street Euro Corporate Bond Screened Index Fund (in EUR)	State Street SRI Euro Corporate Bond Index Fund (in EUR)	State Street Global Treasury Bond Index Fund (in USD)
Amounts held by a depository			
State Street Bank International GmbH, Luxembourg Branch	43,454,930	10,918,464	467,091,613
Total	43,454,930	10,918,464	467,091,613

	State Street Global Aggregate Bond Index Fund (in USD)	State Street Japan Screened Index Equity Fund (in JPY)	State Street Switzerland Index Equity Fund (in CHF)
Maturity tenor by types of transactions			
Equities	0	626,619,785	70,103
Listed	0	626,619,785	70,103
Fixed Income	844,465,312	1,505,723,458	93,456
Government Bonds	844,465,312	1,505,723,458	93,456
Total non cash collateral	844,465,312	2,132,343,243	163,559
Breakdown by quality *			
Rating > AA- Value	13,477,086	8,543,770	0
Rating ≤ AA- Value	100,372	0	0
Non-Investment Grade Value	830,887,854	2,123,799,473	163,559
Total	844,465,312	2,132,343,243	163,559
Maturity tenor by securities lending transactions			
Less than one week	493,392	0	0
One week to one month	8,494,451	63,081,170	0
One to three months	29,452,031	175,281	3,375
Three months to one year	25,930,989	98,065,016	3,641
Above one year	780,094,449	1,344,401,991	86,440
Open maturity	0	626,619,785	70,103
Total	844,465,312	2,132,343,243	163,559
Funds by currency			
EUR	141,280,118	0	0
GBP	86,951,766	0	0
USD	616,233,428	2,132,343,243	163,559
Total	844,465,312	2,132,343,243	163,559
Amounts by triparty agent			
Triparty	844,465,312	2,132,343,243	163,559
Bank of New York Mellon	547,790,413	1,239,337,194	163,559
Euroclear	181,250,328	0	0
JP Morgan Chase & Co.	85,133,105	893,006,049	0
Clearstream	30,291,466	0	0
Total	844,465,312	2,132,343,243	163,559

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 2023

	State Street Global Aggregate Bond Index Fund (in USD)	State Street Japan Screened Index Equity Fund (in JPY)	State Street Switzerland Index Equity Fund (in CHF)
Amounts held by a depository			
State Street Bank International GmbH, Luxembourg Branch	844,465,312	2,132,343,243	163,559
Total	844,465,312	2,132,343,243	163,559

	State Street UK Index Equity Fund (in GBP)	State Street US Screened Index Equity Fund (in USD)	State Street EMU Screened Index Equity Fund (in EUR)
Maturity tenor by types of transactions			
Equities	725,176	25,041,939	3,428,743
Listed	725,176	25,041,939	3,428,743
Fixed Income	2,039	1,383,875	611,747
Government Bonds	2,039	1,383,875	611,747
Total non cash collateral	727,215	26,425,814	4,040,490
Breakdown by quality *			
Rating > AA- Value	0	0	53,635
Non-Investment Grade Value	727,215	26,425,814	3,986,855
Total	727,215	26,425,814	4,040,490

Maturity tenor by securities lending transactions			
Less than one week	0	450	0
One to three months	0	62,252	0
Three months to one year	0	21,795	0
Above one year	2,039	1,299,378	611,747
Open maturity	725,176	25,041,939	3,428,743
Total	727,215	26,425,814	4,040,490

Funds by currency			
USD	727,215	26,425,814	4,040,490
Total	727,215	26,425,814	4,040,490

Amounts by triparty agent			
Triparty	727,215	26,425,814	4,040,490
Bank of New York Mellon	727,215	26,087,863	3,278,022
JP Morgan Chase & Co.	0	337,951	762,468
Total	727,215	26,425,814	4,040,490

Amounts held by a depository			
State Street Bank International GmbH, Luxembourg Branch	727,215	26,425,814	4,040,490
Total	727,215	26,425,814	4,040,490

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 2023

	State Street Europe Screened Index Equity Fund (in EUR)	State Street Pacific Ex-Japan Screened Index Equity Fund (in USD)	State Street World Screened Index Equity Fund (in USD)
Maturity tenor by types of transactions			
Equities	8,807,621	534,565	72,008,418
Listed	8,807,621	534,565	72,008,418
Fixed Income	1,376,308	2,561,150	69,703,039
Government Bonds	1,376,308	2,561,150	69,703,039
Total non cash collateral	10,183,929	3,095,715	141,711,457
Breakdown by quality *			
Rating > AA- Value	27,322	106,850	2,911,784
Non-Investment Grade Value	10,156,607	2,988,865	138,799,673
Total	10,183,929	3,095,715	141,711,457
Maturity tenor by securities lending transactions			
Less than one week	0	0	1,806
One week to one month	0	914	1,519,857
One to three months	0	11,069	24,619
Three months to one year	320,172	11,943	1,409,820
Above one year	1,056,136	2,537,224	66,746,937
Open maturity	8,807,621	534,565	72,008,418
Total	10,183,929	3,095,715	141,711,457
Funds by currency			
USD	10,183,929	3,095,715	141,711,457
Total	10,183,929	3,095,715	141,711,457
Amounts by triparty agent			
Triparty	10,183,929	3,095,715	141,711,457
Bank of New York Mellon	8,593,509	2,499,060	124,577,210
JP Morgan Chase & Co.	1,590,420	596,655	17,134,247
Total	10,183,929	3,095,715	141,711,457
Amounts held by a depository			
State Street Bank International GmbH, Luxembourg Branch	10,183,929	3,095,715	141,711,457
Total	10,183,929	3,095,715	141,711,457

	State Street World ESG Index Equity Fund (in USD)	State Street Global Emerging Markets Screened Index Equity Fund (in USD)	State Street Flexible Asset Allocation Plus Fund (in EUR)
Maturity tenor by types of transactions			
Equities	55,550,879	1,508,095	0
Listed	55,550,879	1,508,095	0
Fixed Income	34,731,373	4,102,066	278,854
Government Bonds	34,731,373	4,102,066	278,854
Total non cash collateral	90,282,252	5,610,161	278,854

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 2023

	State Street World ESG Index Equity Fund (in USD)	State Street Global Emerging Markets Screened Index Equity Fund (in USD)	State Street Flexible Asset Allocation Plus Fund (in EUR)
Breakdown by quality *			
Rating > AA- Value	1,560,439	243,362	31,236
Non-Investment Grade Value	88,721,813	5,366,799	247,618
Total	90,282,252	5,610,161	278,854
Maturity tenor by securities lending transactions			
Less than one week	1,754	61	0
One week to one month	0	123,608	308
One to three months	135,068	15,373	7,667
Three months to one year	917,638	28,506	9,318
Above one year	33,676,913	3,934,518	261,561
Open maturity	55,550,879	1,508,095	0
Total	90,282,252	5,610,161	278,854
Funds by currency			
EUR	0	0	243,643
USD	90,282,252	5,610,161	35,211
Total	90,282,252	5,610,161	278,854
Amounts by triparty agent			
Triparty	90,282,252	5,610,161	278,854
Bank of New York Mellon	78,672,584	3,565,787	0
JP Morgan Chase & Co.	11,609,668	2,044,374	0
Clearstream	0	0	278,854
Total	90,282,252	5,610,161	278,854
Amounts held by a depository			
State Street Bank International GmbH, Luxembourg Branch	90,282,252	5,610,161	278,854
Total	90,282,252	5,610,161	278,854

	State Street Multi-Factor Global ESG Equity Fund (in USD)	State Street Europe ESG Screened Enhanced Equity Fund (in EUR)	State Street North America ESG Screened Enhanced Equity Fund (in USD)
Maturity tenor by types of transactions			
Equities	3,707,076	5,184,705	10,062,234
Listed	3,707,076	5,184,705	10,062,234
Fixed Income	6,423,199	77,334	6,003,715
Government Bonds	6,423,199	77,334	6,003,715
Total non cash collateral	10,130,275	5,262,039	16,065,949
Breakdown by quality *			
Rating > AA- Value	134,146	0	268,164
Non-Investment Grade Value	9,996,129	5,262,039	15,797,785
Total	10,130,275	5,262,039	16,065,949

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 2023

	State Street Multi-Factor Global ESG Equity Fund (in USD)	State Street Europe ESG Screened Enhanced Equity Fund (in EUR)	State Street North America ESG Screened Enhanced Equity Fund (in USD)
Maturity tenor by securities lending transactions			
One week to one month	442,869	0	0
One to three months	2	0	0
Three months to one year	21,863	6,669	71,806
Above one year	5,958,465	70,665	5,931,909
Open maturity	3,707,076	5,184,705	10,062,234
Total	10,130,275	5,262,039	16,065,949
Funds by currency			
USD	10,130,275	5,262,039	16,065,949
Total	10,130,275	5,262,039	16,065,949
Amounts by triparty agent			
Triparty	10,130,275	5,262,039	16,065,949
Bank of New York Mellon	9,113,650	4,760,376	15,514,427
JP Morgan Chase & Co.	1,016,625	501,663	551,522
Total	10,130,275	5,262,039	16,065,949
Amounts held by a depository			
State Street Bank International GmbH, Luxembourg Branch	10,130,275	5,262,039	16,065,949
Total	10,130,275	5,262,039	16,065,949

	State Street Global ESG Screened Enhanced Equity Fund (in USD)	State Street Sustainable Climate Emerging Markets Enhanced Equity Fund (in USD)	State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)
Maturity tenor by types of transactions			
Equities	1,275,078	4,956,531	1,139,190
Listed	1,275,078	4,956,531	1,139,190
Fixed Income	1,057,746	40,236	5,058,309
Government Bonds	1,057,746	40,236	5,058,309
Total non cash collateral	2,332,824	4,996,767	6,197,499
Breakdown by quality *			
Rating > AA- Value	13,610	0	561,154
Non-Investment Grade Value	2,319,214	4,996,767	5,636,345
Total	2,332,824	4,996,767	6,197,499
Maturity tenor by securities lending transactions			
Less than one week	0	0	412
One week to one month	27,038	0	0
One to three months	612	0	25,478
Three months to one year	26,022	0	29,657
Above one year	1,004,074	40,236	5,002,762
Open maturity	1,275,078	4,956,531	1,139,190
Total	2,332,824	4,996,767	6,197,499

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 2023

	State Street Global ESG Screened Enhanced Equity Fund (in USD)	State Street Sustainable Climate Emerging Markets Enhanced Equity Fund (in USD)	State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)
Funds by currency			
USD	2,332,824	4,996,767	6,197,499
Total	2,332,824	4,996,767	6,197,499
Amounts by triparty agent			
Triparty	2,332,824	4,996,767	6,197,499
Bank of New York Mellon	1,419,570	0	4,565,235
JP Morgan Chase & Co.	913,254	4,996,767	1,632,264
Total	2,332,824	4,996,767	6,197,499
Amounts held by a depository			
State Street Bank International GmbH, Luxembourg Branch	2,332,824	4,996,767	6,197,499
Total	2,332,824	4,996,767	6,197,499

	State Street EMU ESG Screened Equity Fund (in EUR)	State Street Europe Small Cap ESG Screened Equity Fund (in EUR)	State Street Emerging Markets Small Cap ESG Screened Equity Fund (in USD)
Maturity tenor by types of transactions			
Equities	1,743,757	1,045,273	567,555
Listed	1,743,757	1,045,273	567,555
Fixed Income	50,835	154,603	310,660
Government Bonds	50,835	154,603	310,660
Total non cash collateral	1,794,592	1,199,876	878,215
Breakdown by quality *			
Rating > AA- Value	27	10,365	0
Non-Investment Grade Value	1,794,565	1,189,511	878,215
Total	1,794,592	1,199,876	878,215
Maturity tenor by securities lending transactions			
Three months to one year	1,092	1,725	0
Above one year	49,743	152,878	310,660
Open maturity	1,743,757	1,045,273	567,555
Total	1,794,592	1,199,876	878,215
Funds by currency			
USD	1,794,592	1,199,876	878,215
Total	1,794,592	1,199,876	878,215
Amounts by triparty agent			
Triparty	1,794,592	1,199,876	878,215
Bank of New York Mellon	1,120,868	956,301	0
JP Morgan Chase & Co.	673,724	243,575	878,215
Total	1,794,592	1,199,876	878,215

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 2023

	State Street EMU ESG Screened Equity Fund (in EUR)	State Street Europe Small Cap ESG Screened Equity Fund (in EUR)	State Street Emerging Markets Small Cap ESG Screened Equity Fund (in USD)
Amounts held by a depository			
State Street Bank International GmbH, Luxembourg Branch	1,794,592	1,199,876	878,215
Total	1,794,592	1,199,876	878,215

	State Street Global ESG Screened Managed Volatility Equity Fund (in USD)	State Street Global ESG Screened Defensive Equity Fund (in USD)	State Street Global Treasury 1-10 Year Bond Index Fund (in USD)
Maturity tenor by types of transactions			
Equities	3,527,155	0	0
Listed	3,527,155	0	0
Fixed Income	5,389,603	1,490,689	1,127,463,560
Government Bonds	5,389,603	1,490,689	1,127,463,560
Total non cash collateral	8,916,758	1,490,689	1,127,463,560
Breakdown by quality *			
Rating > AA- Value	23,642	0	6,966,534
Rating ≤ AA- Value	0	0	9,123
Non-Investment Grade Value	8,893,116	1,490,689	1,120,487,903
Total	8,916,758	1,490,689	1,127,463,560

Maturity tenor by securities lending transactions			
Less than one week	4	0	1,024,631
One week to one month	23,390	0	11,677,297
One to three months	9	0	35,098,055
Three months to one year	106,035	0	22,317,803
Above one year	5,260,165	1,490,689	1,057,345,774
Open maturity	3,527,155	0	0
Total	8,916,758	1,490,689	1,127,463,560

Funds by currency			
EUR	0	0	126,625,708
GBP	0	0	112,820,123
USD	8,916,758	1,490,689	888,017,729
Total	8,916,758	1,490,689	1,127,463,560

Amounts by triparty agent			
Triparty	8,916,758	1,490,689	1,127,463,560
Bank of New York Mellon	4,283,361	1,490,689	747,222,113
Euroclear	0	0	218,211,842
JP Morgan Chase & Co.	4,633,397	0	138,239,239
Clearstream	0	0	23,790,366
Total	8,916,758	1,490,689	1,127,463,560

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 2023

	State Street Global ESG Screened Managed Volatility Equity Fund (in USD)	State Street Global ESG Screened Defensive Equity Fund (in USD)	State Street Global Treasury 1-10 Year Bond Index Fund (in USD)
Amounts held by a depository			
State Street Bank International GmbH, Luxembourg Branch	8,916,758	1,490,689	1,127,463,560
Total	8,916,758	1,490,689	1,127,463,560

	State Street Emerging Markets Local Currency Government Bond Index Fund (in USD)	State Street Sustainable Climate Euro Corporate Bond Fund (in EUR)	State Street Global High Yield Bond Screened Index Fund (in USD)
Maturity tenor by types of transactions			
Fixed Income	83,956,405	5,423,567	651,080
Government Bonds	83,956,405	5,423,567	651,080
Total non cash collateral	83,956,405	5,423,567	651,080

Breakdown by quality *

Rating > AA- Value	7,602,228	1,317,339	57,799
Rating ≤ AA- Value	0	2,116	0
Non-Investment Grade Value	76,354,177	4,104,112	593,281
Total	83,956,405	5,423,567	651,080

Maturity tenor by securities lending transactions

Less than one week	2,648,729	48,185	25,978
One week to one month	5,177,080	95,234	34,422
One to three months	8,270,236	23,325	2,159
Three months to one year	24,277,949	499,446	139,143
Above one year	43,582,411	4,757,377	449,378
Total	83,956,405	5,423,567	651,080

Funds by currency

EUR	66,014,258	4,984,617	542,970
GBP	4,477,564	30,357	3,407
USD	13,464,583	408,593	104,703
Total	83,956,405	5,423,567	651,080

Amounts by triparty agent

Triparty	83,956,405	5,423,567	651,080
Euroclear	80,981,422	4,959,452	651,080
Clearstream	2,974,983	464,115	0
Total	83,956,405	5,423,567	651,080

Amounts held by a depository

State Street Bank International GmbH, Luxembourg Branch	83,956,405	5,423,567	651,080
Total	83,956,405	5,423,567	651,080

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 2023

	State Street Emerging Markets ESG Local Currency Government Bond Index Fund (in USD)
Maturity tenor by types of transactions	
Fixed Income	15,614,001
Government Bonds	15,614,001
Total non cash collateral	15,614,001
Breakdown by quality *	
Rating > AA- Value	1,449,399
Non-Investment Grade Value	14,164,602
Total	15,614,001
Maturity tenor by securities lending transactions	
Less than one week	538,316
One week to one month	836,988
One to three months	639,814
Three months to one year	4,494,255
Above one year	9,104,628
Total	15,614,001
Funds by currency	
EUR	12,250,025
GBP	718,729
USD	2,645,247
Total	15,614,001
Amounts by triparty agent	
Triparty	15,614,001
Euroclear	14,520,035
Clearstream	1,093,966
Total	15,614,001
Amounts held by a depository	
State Street Bank International GmbH, Luxembourg Branch	15,614,001
Total	15,614,001

Non-cash collateral granted to the counterparty by way of a security collateral arrangement in relation to securities/margin borrowing transactions is kept in a segregated account.

Non cash-collateral is not re-used or re-invested.

The following table provides an analysis of the return of the securities lending transactions, as at 31 December 2023:

	to the Fund*		to the 3 rd party	
State Street Euro Core Treasury Bond Index Fund (in EUR)	106,334	75%	35,409	25%
State Street EMU Government Bond Index Fund (in EUR)	20,179	75%	6,678	25%
State Street Euro Inflation Linked Bond Index Fund (in EUR)	2,074	75%	691	25%
State Street Euro Corporate Bond Screened Index Fund (in EUR)	155,388	75%	51,673	25%
State Street SRI Euro Corporate Bond Index Fund (in EUR)	56,167	75%	18,660	25%
State Street Global Treasury Bond Index Fund (in USD)	528,883	75%	176,136	25%

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 2023

	to the Fund*		to the 3 rd party	
State Street Global Aggregate Bond Index Fund (in USD)	989,665	75%	329,631	25%
State Street Japan Screened Index Equity Fund (in JPY)	15,532,599	75%	5,167,308	25%
State Street Switzerland Index Equity Fund (in CHF)	353,836	75%	119,604	25%
State Street UK Index Equity Fund (in GBP)	548	75%	180	25%
State Street US Screened Index Equity Fund (in USD)	49,218	75%	16,392	25%
State Street EMU Screened Index Equity Fund (in EUR)	40,062	75%	13,323	25%
State Street Europe Screened Index Equity Fund (in EUR)	230,194	75%	76,673	25%
State Street Pacific Ex-Japan Screened Index Equity Fund (in USD)	6,273	75%	2,082	25%
State Street World Screened Index Equity Fund (in USD)	1,061,706	75%	353,646	25%
State Street World ESG Index Equity Fund (in USD)	444,379	75%	147,887	25%
State Street Global Emerging Markets Screened Index Equity Fund (in USD)	72,397	75%	24,073	25%
State Street Flexible Asset Allocation Plus Fund (in EUR)	1,205	75%	401	25%
State Street Multi-Factor Global ESG Equity Fund (in USD)	85,125	75%	28,318	25%
State Street Europe ESG Screened Enhanced Equity Fund (in EUR)	132,124	75%	44,013	25%
State Street North America ESG Screened Enhanced Equity Fund (in USD)	61,342	75%	20,426	25%
State Street Global ESG Screened Enhanced Equity Fund (in USD)	17,740	75%	5,856	25%
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund (in USD)	55,099	75%	18,356	25%
State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)	126,672	75%	42,192	25%
State Street EMU ESG Screened Equity Fund (in EUR)	7,522	75%	2,495	25%
State Street Europe Small Cap ESG Screened Equity Fund (in EUR)	10,879	75%	3,591	25%
State Street Emerging Markets Small Cap ESG Screened Equity Fund (in USD)	11,790	75%	3,926	25%
State Street Global ESG Screened Managed Volatility Equity Fund (in USD)	128,553	75%	42,805	25%
State Street Global ESG Screened Defensive Equity Fund (in USD)	48,392	75%	16,122	25%
State Street Global Treasury 1-10 Year Bond Index Fund (in USD)	1,015,106	75%	338,220	25%
State Street Emerging Markets Local Currency Government Bond Index Fund (in USD)	83,253	75%	27,740	25%
State Street Sustainable Climate Euro Corporate Bond Fund (in EUR)	11,745	75%	3,904	25%
State Street Global High Yield Bond Screened Index Fund (in USD)	10,896	75%	3,622	25%
State Street Emerging Markets ESG Local Currency Government Bond Index Fund (in USD)	19,829	75%	6,597	25%

*The costs of the program are borne from the income assigned to the 3rd party.

Appendix V – Remuneration Policy (Unaudited)

for the year ended 31 December 2023

State Street Corporation (“SSC”) and its direct and indirect subsidiaries (together with SSC hereafter referred to as “State Street”) operate a group-wide compensation strategy including a remuneration policy that applies to all State Street entities globally. State Street Global Advisors Europe Limited (“SSGAEL”) is the Management Company, Investment Manager and Global Distributor of SSGA Luxembourg SICAV and has delegated certain activities in respect of the investment management and risk management to SSGA Limited, SSGA Singapore and SSGA Trust Company (together, the “Investment Managers”). As State Street subsidiaries, the Investment Managers are fully integrated into State Street’s group-wide compensation strategy and subject to the global and regional governing body structure of State Street to provide appropriate and effective control of the remuneration arrangements (incl. compliance with the relevant remuneration regulations) across the State Street group of affiliated entities. Under its publicly available charter, the Human Resources Committee (“HRC”) of SSC oversees all of State Street’s compensation plans, policies, and programs in which senior executives participate and incentive, retirement, welfare and equity plans in which certain other employees of SSC participate. It also oversees the alignment of the incentive compensation arrangements with the State Street’s financial safety and soundness consistent with applicable related regulatory rules and guidance. The HRC approves the overall allocation of the Incentive Compensation (“IC”) Plan pool. State Street’s CEO allocates IC pools to business units and corporate functions based upon a variety of factors, which may include budget performance, achievement of key goals and other considerations. The final expenditure and overall allocation between current and deferred awards are then reviewed by the HRC prior to payment.

State Street also has an SSGAEL Remuneration Committee in place with the primary duties to:

- Review the remuneration policy applicable to employees, management and Identified Staff of SSGAEL and oversee its implementation
- Oversee compliance with any applicable remuneration regulations
- Review and endorse remuneration decisions related to Identified Staff and consider recommendation for ex-post risk adjustment of Identified Staff.

State Street operates an annually reviewed global remuneration policy document (supplemented by any relevant addenda by jurisdiction or regulatory regime), which documents State Street’s existing remuneration framework. This policy is intended to comply with applicable remuneration regulatory requirements including, but not limited to, those contained in the CRD, UCITS V and AIFMD, and will be interpreted and administered accordingly. State Street’s remuneration policies and practices apply on a global basis to all employees of the State Street group (incl. the Investment Managers). The key principles that align State Street’s remuneration system with the business strategy are as follows:

- We emphasize total rewards
- We target the aggregate annual value of our Total Rewards Program to be competitive with our business peers.
- Funding for our Total Rewards Program is subject to affordability and is designed to be flexible based on corporate performance
- We unequivocally support equal pay for work of equal value
- We differentiate pay based on performance
- We align employees’ interests with shareholders’ interests
- Our compensation plans are designed to comply with applicable regulations and related guidance, including prohibiting incentives to take excessive risks.

Given our process of structured discretion in determining incentive pool funding and individual award decisions, the deferral of incentive compensation, and the availability of ex-ante and ex-post adjustments, such as forfeitures and clawbacks, our compensation system is appropriately risk-sensitive and links current decisions and actions to future risk outcomes.

Appendix V – Remuneration Policy (Unaudited) (continued)

for the year ended 31 December 2023

State Street operates a fully flexible, discretionary bonus policy (i.e. the amount of individual variable pay may fluctuate significantly from one year to the next, depending on performance and the other factors described below, and even could be reduced to zero for any given year). The discretionary bonus policy is structured so as to achieve a balance between fixed and variable components, but also includes specific maximum pay ratios where required by local regulations. A number of employees in sales participate in Structured Incentive Plans, which aim to bring the variable compensation granted to plan participants into line with the revenues they generate as well as taking into account non-financial qualitative performance indicators. All such participants receive sufficiently high fixed compensation. Variable compensation is assigned on an individual basis by way of a review of both quantitative and qualitative factors.

Total amount of remuneration paid by the Investment Managers as at 31 December 2023¹

Fixed Remuneration (in € k)	182,417
Variable remuneration (in € k)	154,813
Total Remuneration (in € k)	337,230
Number of beneficiaries	1,448
Performance fee paid directly by the UCITS	n/a

Aggregate amount of remuneration as at 31 December 2023 (in € k)

Senior Management of SSGAEL ²	208
Identified Staff of the Investment Managers	187,866

More details regarding State Street's remuneration approach including (but not limited to) information on the decision-making process to determine the remuneration policy, its basic characteristics and the linkage between pay and performance, are published separately in State Street's Proxy Statement at www.statestreet.com and the remuneration section of the UK Pillar 3 disclosure of SSGA Limited at <https://www.ssga.com/library-content/pdfs/global/ssgal-pillar-3-disclosure-2023.pdf>. In light of State Street's group-wide compensation strategy, the qualitative remuneration information included in the UK Pillar 3 disclosure equally apply to State Street employees outside the UK and the Investment Managers' employees.

¹ Disclosure is based on the remuneration of the entire staff of the Investment Managers, indicating the number of beneficiaries. 2023 total remuneration data is not available as of 31 December 2023 as variable pay for 2023 will not be delivered before Q1 2024. Fixed remuneration for the performance year and 2022 variable remuneration data has been provided for beneficiaries.

² Represents remuneration paid to independent directors (Directors who are also employees of the SSC do not receive remuneration in their capacity as board members).

Appendix VI – SFDR and Taxonomy Regulation Disclosures (Unaudited) for the year ended 31 December 2023

The European Union’s (“EU”) Sustainable Finance Disclosures Regulation (Regulation EU/2019/2088) (“SFDR”) requires the State Street Global Advisors Luxembourg SICAV to provide transparency on how sustainability considerations are integrated into the investment process with respect to each of the Sub-Funds. The EU’s Regulation on the Establishment of a Framework to Facilitate Sustainable Investment (Regulation EU/2020/852) (the “Taxonomy Regulation”) requires the State Street Global Advisors Luxembourg SICAV to provide additional disclosure with respect to each of the Sub-Funds in order to enhance transparency and to provide for objective comparison of financial products regarding the proportion of such financial products’ investments that contribute to environmentally sustainable economic activities, noting that the scope of environmentally sustainable economic activities, as prescribed in the Taxonomy Regulation, is narrower than the scope of sustainable investments under SFDR. Please see the Relevant Supplement for the disclosures for each Sub-Fund required under SFDR and the Taxonomy Regulation.

Sub-Funds that are SFDR Article 6 financial products

With respect to the

State Street Asia Pacific Value Spotlight Fund,
State Street Canada Index Equity Fund,
State Street China Opportunities Equity Fund,
State Street Emerging Market Hard Currency Government Bond Index Fund,
State Street Emerging Markets Local Currency Government Bond Index Fund,
State Street Emerging Markets Opportunities Equity Fund,
State Street EMU Government Bond Index Fund,
State Street Euro Core Treasury Bond Index Fund,
State Street Euro Inflation Linked Bond Index Fund,
State Street Europe Value Spotlight Fund,
State Street Eurozone Value Spotlight Fund,
State Street Flexible Asset Allocation Plus Fund,
State Street Global Aggregate Bond Index Fund,
State Street Global Opportunities Equity Fund,
State Street Global Treasury 1-10 Year Bond Index Fund,
State Street Global Treasury Bond Index Fund,
State Street Global Value Spotlight Fund,
State Street Switzerland Index Equity Fund,
State Street UK Index Equity Fund,
State Street US Opportunities Equity Fund,
State Street US Value Spotlight Fund,

the investments underlying in each of these Sub-Funds do not take into account the EU criteria for environmentally sustainable economic activities.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: State Street Euro Corporate Bond Screened Index Fund
Legal entity identifier: BGDNQR0UF4DXP46WRG43

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The State Street Euro Corporate Bond Screened Index Fund is an index fund tracking the performance of the Bloomberg Euro Aggregate Corporate Index (“Index”). The environmental and social characteristics promoted by the Fund is a negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

controversial weapons. The Fund may use additional ESG screening techniques from time to time in order to exclude securities of issuers based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria.

The 1 year tracking difference as of 31 December 2023 was 0.25%. The 25 bps tracking difference is attributable to sampling and trading efficiencies due to a series of redemptions throughout the year. The fund also outperformed driven by the fund's security selection which is induced by the sampling method.

● ***How did the sustainability indicators perform?***

The attainment of the environmental and social characteristics is measured through the relevant portfolio exclusions listed in the previous question above. The Fund did not hold any securities that did not meet the relevant ESG criteria.

● ***...and compared to previous periods?***

The measurement of the attainment of the environmental and social characteristics promoted by the Fund has not changed from the previous period.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors in the application of the Index exclusions. Specifically, the Index considers

- Exposure to companies active in the fossil fuel sector
- Violations of UN Global Compact Principles
- Exposure to controversial weapons



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01 January 2023 to 31 December 2023

Largest Investments	Sector	% Assets	Country
BNP PARIBAS	BANKING	1.66%	FRANCE
BANQUE FED CRED MUTUEL	BANKING	1.65%	FRANCE
CREDIT AGRICOLE SA	BANKING	1.19%	FRANCE
BPCE SA	BANKING	1.16%	FRANCE
VOLKSWAGEN INTL FIN NV	CONSUMER_CYCLICAL	1.16%	NETHERLANDS
SOCIETE GENERALE	BANKING	1.08%	FRANCE
ING GROEP NV	BANKING	1.07%	NETHERLANDS
BANCO SANTANDER SA	BANKING	0.90%	SPAIN
ORANGE SA	COMMUNICATIONS	0.84%	FRANCE
ENGIE SA	NATURAL_GAS	0.84%	FRANCE
CAIXABANK SA	BANKING	0.82%	SPAIN
DEUTSCHE BANK AG	BANKING	0.82%	GERMANY
MORGAN STANLEY	BANKING	0.79%	UNITED STATES
ENI SPA	ENERGY	0.74%	ITALY
ABN AMRO BANK NV	BANKING	0.72%	NETHERLANDS

Asset allocation describes the share of investments in specific assets.

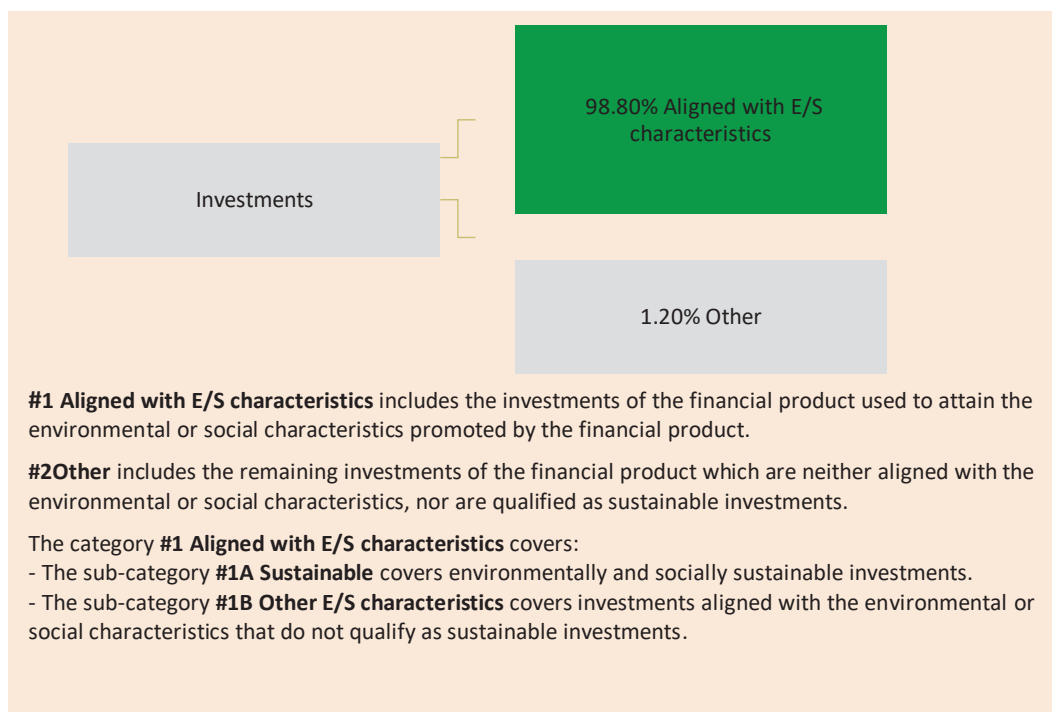
What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.



- *What was the asset allocation?*

98.80% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 1.20% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **In which economic sectors were the investments made?**

BANKING	31.18%
BANKING	31.18%
CONSUMER_NON_CYCLICAL	13.60%
FOOD_AND_BEVERAGE	4.83%
HEALTHCARE	3.27%
PHARMACEUTICALS	2.57%
CONSUMER_PRODUCTS	1.53%
TOBACCO	0.80%
SUPERMARKETS	0.60%
CONSUMER_CYCLICAL	8.87%
AUTOMOTIVE	6.23%
CONSUMER_CYCLICAL_SERVICES	1.38%
RETAILERS	0.91%
RESTAURANTS	0.29%
LODGING	0.07%
COMMUNICATIONS	6.82%
WIRELINES	4.27%
MEDIA_ENTERTAINMENT	1.16%

WIRELESS	1.04%
CABLE_SATELLITE	0.35%
CAPITAL_GOODS	5.16%
DIVERSIFIED_MANUFACTURING	2.77%
BUILDING_MATERIALS	1.62%
CONSTRUCTION_MACHINERY	0.47%
PACKAGING	0.23%
ENVIRONMENTAL	0.07%
INSURANCE	4.64%
LIFE	3.14%
P&C	1.41%
HEALTH_INSURANCE	0.09%
ELECTRIC	4.49%
ELECTRIC	4.49%
ENERGY	3.82%
INTEGRATED	3.44%
OIL_FIELD_SERVICES	0.15%
INDEPENDENT	0.15%
REFINING	0.05%
MIDSTREAM	0.04%
TRANSPORTATION	3.38%
TRANSPORTATION_SERVICES	3.10%
RAILROADS	0.16%
AIRLINES	0.13%
TECHNOLOGY	3.36%
TECHNOLOGY	3.36%
REITS	3.04%
OTHER_REITS	1.30%
RETAIL_REITS	1.13%
OFFICE_REITS	0.57%
HEALTHCARE_REITS	0.04%
FINANCIAL_OTHER	3.02%
FINANCIAL_OTHER	3.02%
BASIC_INDUSTRY	2.92%
CHEMICALS	2.22%
METALS_AND_MINING	0.40%
PAPER	0.30%
NATURAL_GAS	2.29%
NATURAL_GAS	2.29%
BROKERAGE_ASSETMANAGERS_EXCHANGES	1.01%
BROKERAGE_ASSETMANAGERS_EXCHANGES	1.01%
OTHER_UTILITY	0.85%

OTHER_UTILITY	0.85%
INDUSTRIAL_OTHER	0.33%
INDUSTRIAL_OTHER	0.33%
OWNED_NO_GUARANTEE	0.31%
OWNED_NO_GUARANTEE	0.31%
FINANCE_COMPANIES	0.26%
FINANCE_COMPANIES	0.26%
TREASURIES	0.09%
TREASURIES	0.09%
LOCAL_AUTHORITIES	0.03%
LOCAL_AUTHORITIES	0.03%
Financial	0.03%
Real Estate	0.02%
REITS	0.01%
Diversified Finan Serv	0.02%
Finance-Auto Loans	0.02%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

● Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

Yes:

In fossil gas In nuclear energy

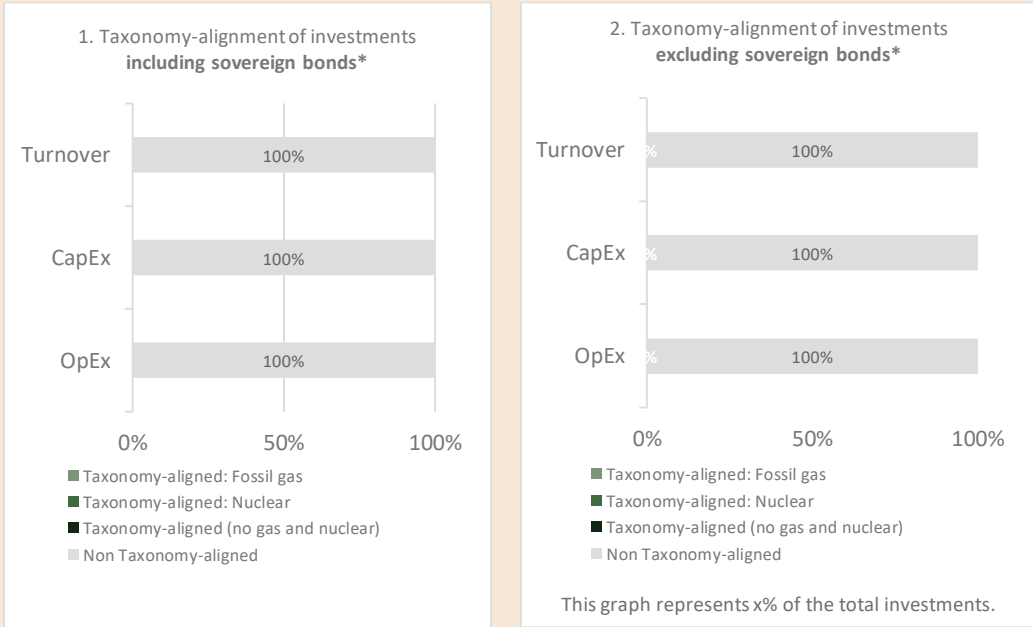
No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

The percentage of investments that were aligned with the EU Taxonomy did not change compared with previous reference periods.

● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 1.20% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund is an index fund tracking the performance of the Bloomberg Euro Aggregate Corporate Index while seeking to minimise as far as possible the tracking difference between the Fund’s performance and that of the Index while screening out securities based on an assessment of their adherence to certain ESG criteria.

Securities in the Fund are selected primarily from the constituents of the Index and the Investment Manager applies the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis. This results in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund will screen out securities of issuers identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons. The Fund may use additional ESG screening techniques from time to time in order to exclude securities of issuers based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria referred to in the previous sentence.

The assessment of good governance practices is implemented through the negative screening utilised by the Fund. Companies deemed by the Investment Manager to not violate United Nations Global Compact principles are considered to exhibit good governance.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: State Street SRI Euro Corporate Bond Index Fund

Legal entity identifier: 5493004EVBREZGIHMC71

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No
<p><input type="checkbox"/> It made sustainable investments with an environmental objective: ___%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ___%</p>	<p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The State Street SRI Euro Corporate Bond Index Fund is an index fund tracking the performance of the Markit iBoxx Euro Sustainable Corporate Bond Custom Index ("Index"). The environmental and social characteristics promoted by the Fund is the Index designated by the Fund and more specifically the Sustainable and Responsible Investment (SRI) overlay which is used in the index construction.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The 1 year tracking difference as of 31 December 2023 was 0.28%. The fund benefited from sampling and trading efficiencies due to a series of redemptions throughout the year. The fund outperformed 28 bp driven by the fund's security selection which is induced by the sampling method.

● ***How did the sustainability indicators perform?***

The attainment of the environmental and social characteristics is measured through the proportion of the Fund's portfolio invested in securities included in the Index.

● ***...and compared to previous periods?***

The measurement of the attainment of the environmental and social characteristics promoted by the Fund has not changed from the previous period.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors in the application of the Index exclusions. Specifically, the Index considers

- Violations of UN Global Compact Principles
- Exposure to controversial weapons

What were the top investments of this financial product?



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01 January 2023 to 31 December 2023

Largest Investments	Sector	% Assets	Country
BNP PARIBAS	BANKING	2.08%	FRANCE
BANQUE FED CRED MUTUEL	BANKING	1.46%	FRANCE
BPCE SA	BANKING	1.44%	FRANCE
SOCIETE GENERALE	BANKING	1.32%	FRANCE
ING GROEP NV	BANKING	1.30%	NETHERLANDS
CREDIT AGRICOLE SA	BANKING	1.18%	FRANCE
BANCO SANTANDER SA	BANKING	1.16%	SPAIN
ORANGE SA	COMMUNICATIONS	1.10%	FRANCE
MORGAN STANLEY	BANKING	0.96%	UNITED STATES
CAIXABANK SA	BANKING	0.91%	SPAIN
DEUTSCHE BAHN FIN GMBH	OWNED_NO_GUARANTEE	0.87%	GERMANY
ABN AMRO BANK NV	BANKING	0.86%	NETHERLANDS
GOLDMAN SACHS GROUP INC	BANKING	0.86%	UNITED STATES
ANHEUSER BUSCH INBEV SA	CONSUMER_NON_CYCLICAL	0.85%	BELGIUM
ENI SPA	ENERGY	0.83%	ITALY

Asset allocation describes the share of investments in specific assets.

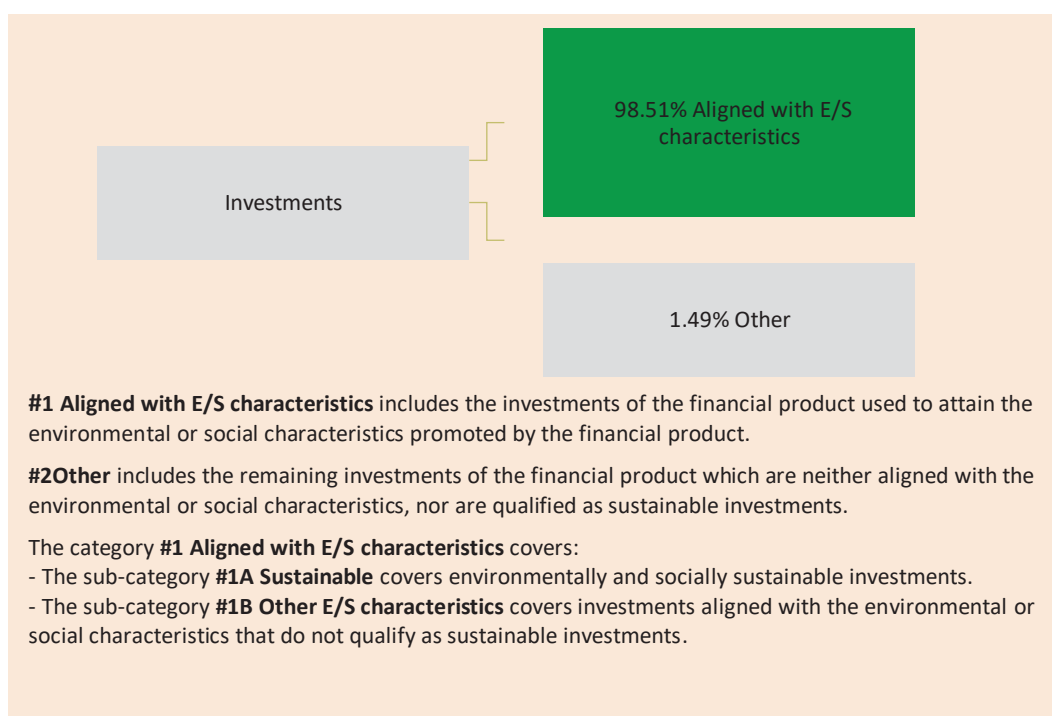
What was the proportion of sustainability-related investments?



See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● **What was the asset allocation?**

98.51% of the Fund’s assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 1.49% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **In which economic sectors were the investments made?**

BANKING	31.95%
BANKING	31.95%
CONSUMER_NON_CYCLICAL	11.30%
FOOD_AND_BEVERAGE	5.36%
HEALTHCARE	1.90%
CONSUMER_PRODUCTS	1.75%
PHARMACEUTICALS	1.75%
SUPERMARKETS	0.54%
COMMUNICATIONS	7.90%
WIRELINES	4.97%
MEDIA_ENTERTAINMENT	1.36%
WIRELESS	1.14%
CABLE_SATELLITE	0.43%
OWNED_NO_GUARANTEE	6.42%
OWNED_NO_GUARANTEE	6.42%

CONSUMER_CYCLICAL	5.37%
AUTOMOTIVE	2.78%
CONSUMER_CYCLICAL_SERVICES	1.25%
RETAILERS	0.98%
RESTAURANTS	0.31%
LODGING	0.04%
ELECTRIC	5.12%
ELECTRIC	5.12%
INSURANCE	4.89%
LIFE	3.42%
P&C	1.34%
HEALTH_INSURANCE	0.13%
TRANSPORTATION	3.74%
TRANSPORTATION_SERVICES	3.48%
RAILROADS	0.14%
AIRLINES	0.12%
TECHNOLOGY	3.27%
TECHNOLOGY	3.27%
FINANCIAL_OTHER	3.09%
FINANCIAL_OTHER	3.09%
CAPITAL_GOODS	3.02%
BUILDING_MATERIALS	1.33%
DIVERSIFIED_MANUFACTURING	1.07%
CONSTRUCTION_MACHINERY	0.34%
PACKAGING	0.20%
ENVIRONMENTAL	0.07%
REITS	2.89%
RETAIL_REITS	1.12%
OTHER_REITS	1.05%
OFFICE_REITS	0.71%
HEALTHCARE_REITS	0.01%
ENERGY	2.78%
INTEGRATED	2.33%
OIL_FIELD_SERVICES	0.23%
INDEPENDENT	0.15%
REFINING	0.03%
MIDSTREAM	0.03%
BASIC_INDUSTRY	2.47%
CHEMICALS	2.00%
PAPER	0.26%
METALS_AND_MINING	0.22%
LOCAL_AUTHORITIES	1.63%

LOCAL_AUTHORITIES	1.63%
NATURAL_GAS	1.33%
NATURAL_GAS	1.33%
OTHER_UTILITY	0.86%
OTHER_UTILITY	0.86%
BROKERAGE_ASSETMANAGERS_EXCHANGES	0.81%
BROKERAGE_ASSETMANAGERS_EXCHANGES	0.81%
INDUSTRIAL_OTHER	0.25%
INDUSTRIAL_OTHER	0.25%
GOVERNMENT_SPONSORED	0.23%
GOVERNMENT_SPONSORED	0.23%
TREASURIES	0.16%
TREASURIES	0.16%
FINANCE_COMPANIES	0.06%
FINANCE_COMPANIES	0.06%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

● Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

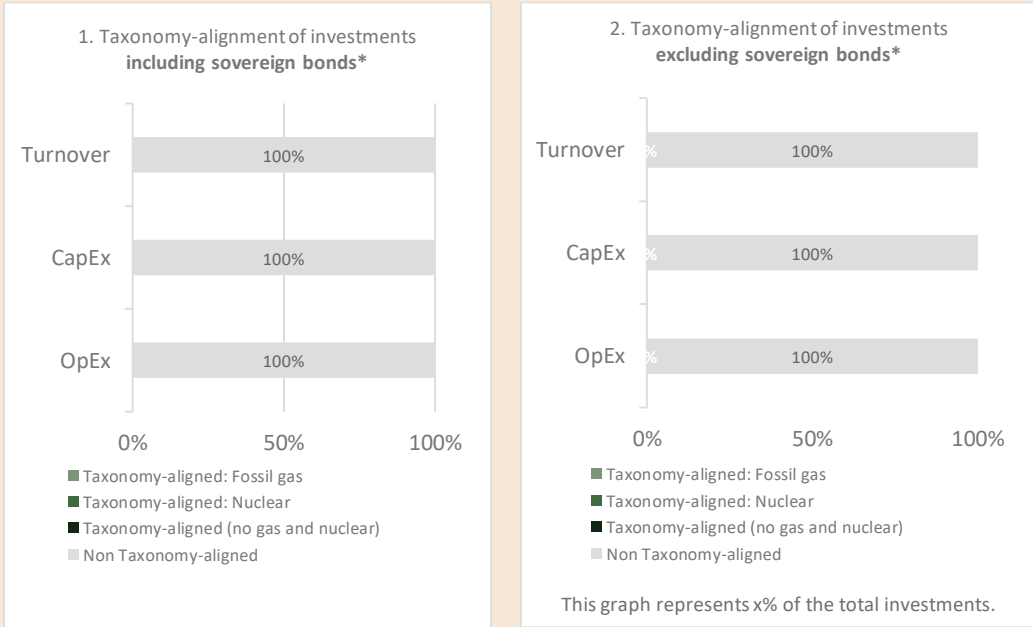
- Yes:
- In fossil gas In nuclear energy
- No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

The percentage of investments that were aligned with the EU Taxonomy did not change compared with previous reference periods.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 1.49% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund is an index fund tracking the performance of the Markit iBoxx Euro Sustainable Corporate Bond Custom Index. The Index has been designated for the purpose of attaining the environmental and social characteristics promoted by the Fund. The Index integrates a Sustainable and Responsible Investment (SRI) overlay.

Securities in the Fund are selected primarily from the constituents of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Index measures the performance of the Euro corporate bond market, screened based on sustainability criteria. The Index applies an SRI overlay to construct the Index and screen out issuers based on global standards, controversies, product involvement and ESG Risk Ratings.

The Index is reviewed and rebalanced on a monthly basis on the last business day of the month. The SRI overlay is reviewed semi-annually in March and September month end rebalancings.

The assessment of good governance practices is implemented through the SRI overlay utilised by the Index. Companies deemed by the Index provider to not violate UNGC principles are considered to exhibit good governance.



How did this financial product perform compared to the reference benchmark?

The objective of the Fund is to track the performance of the Markit iBoxx Euro Sustainable Corporate Bond Custom Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2023, the Fund's performance was in line with expectations. The Fund returned 8.43% on a gross of fees basis, overperforming the benchmark performance of 8.16% by 28 basis points (bps). The I share class of the Fund returned 8.16% on a net of fees basis during the Reporting Period. The fund benefited from sampling and trading efficiencies. While sampling helped outperform predominantly, the rest was due to our trading and pricing efficiencies.

For information on the methodologies used in the construction of the Index and further information on the exclusion criteria and data sources, please refer to Markit iBoxx's index methodology description which can be found at the following link:

[Indices Web \(ihsmarkit.com\)](https://www.ihsmarkit.com)

● **How does the reference benchmark differ from a broad market index?**

The Index measures the performance of the Euro corporate bond market, screened based on sustainability criteria. Securities must be fixed rate, Euro-denominated and rated investment grade as defined by the Index methodology. The broad market index used here is Bloomberg Euro Aggregate Corporate Index.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

The Index is reviewed and rebalanced on a monthly basis on the last business day of the month.

The SRI overlay is reviewed semi-annually in March and September month end rebalancings.

Securities in the Fund are selected primarily from the constituents of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Index measures the performance of the Euro corporate bond market, screened based on sustainability criteria. The Index applies an SRI overlay to construct the Index and screen out issuers based on global standards, controversies, product involvement and ESG Risk Ratings.

● **How did this financial product perform compared with the reference benchmark?**

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

The objective of the Fund is to track the performance of the Markit iBoxx Euro Sustainable Corporate Bond Custom Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2023, the Fund's performance was in line with expectations. The Fund returned 8.43% on a gross of fees basis, overperforming the benchmark performance of 8.16% by 28 basis points (bps). The I share class of the Fund returned 8.16% on a net of fees basis during the Reporting Period. The fund benefited from sampling and trading efficiencies. While sampling helped outperform predominantly, the rest was due to our trading and pricing efficiencies.

● ***How did this financial product perform compared with the broad market index?***

The Fund returned 8.43% on a gross of fees basis, underperforming the broad market index performance of 8.19% by 0.24%.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: State Street Emerging Markets ESG Local Currency Government Bond Index Fund
 Legal entity identifier: 5493001XUAOLYG4Z1216

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input type="radio"/> <input checked="" type="radio"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The State Street Emerging Markets ESG Local Currency Government Bond Fund is an index fund tracking the performance of the J.P. Morgan ESG-Government Bond Index Emerging Markets Global Diversified (“Index”). The environmental and social characteristics promoted by the Fund is the Index designated by the Fund and more specifically the J.P. Morgan ESG issuer scores (“JESG”) which are used in the Index construction.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The 1 year difference error as of 31 December 2023 was 0.14%. The outperformance was primarily due to security selection, exposure to EGP forwards, and intraday gains.

● ***How did the sustainability indicators perform?***

The attainment of the environmental and social characteristics is measured through the proportion of the Fund's portfolio invested in securities included in the Index.

● ***...and compared to previous periods?***

The measurement of the attainment of the environmental and social characteristics promoted by the Fund has not changed from the previous period.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors in the application of the Index exclusions. Specifically, the Index considers

- Greenhouse gas emissions of investee countries
- Investee countries subject to social violations

What were the top investments of this financial product?



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01 January 2023 to 31 December 2023

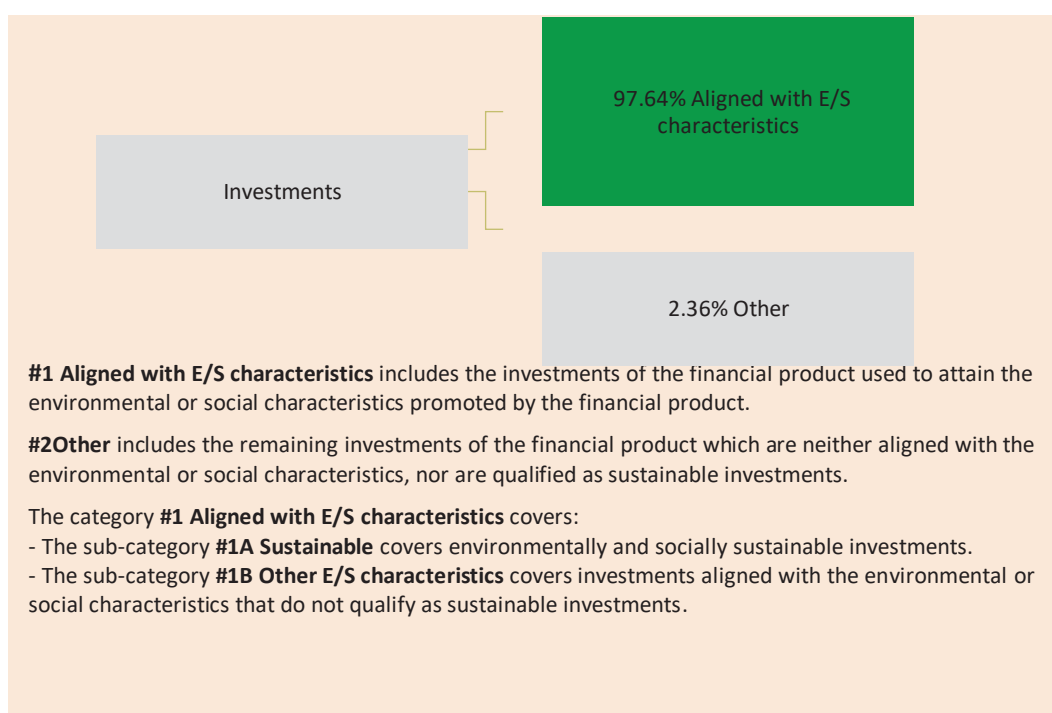
Largest Investments	Sector	% Assets	Country
MEX BONOS DESARR FIX RT	TREASURIES	9.49%	MEXICO
POLAND GOVERNMENT BOND	TREASURIES	9.32%	POLAND
THAILAND GOVERNMENT BOND	TREASURIES	9.27%	THAILAND
INDONESIA GOVERNMENT	TREASURIES	8.73%	INDONESIA
REPUBLIC OF SOUTH AFRICA	TREASURIES	8.26%	SOUTH AFRICA
CZECH REPUBLIC	TREASURIES	8.25%	CZECH REPUBLIC
CHINA GOVERNMENT BOND	TREASURIES	5.90%	CHINA
MALAYSIA GOVERNMENT	TREASURIES	5.55%	MALAYSIA
LETRA TESOIRO NACIONAL	TREASURIES	5.30%	BRAZIL
ROMANIA GOVERNMENT BOND	TREASURIES	4.61%	ROMANIA
HUNGARY GOVERNMENT BOND	TREASURIES	4.41%	HUNGARY
NOTA DO TESOIRO NACIONAL	TREASURIES	4.26%	BRAZIL
MALAYSIA INVESTMNT ISSUE	TREASURIES	4.16%	MALAYSIA
TITULOS DE TESORERIA	TREASURIES	4.04%	COLOMBIA
BONOS TESORERIA PESOS	TREASURIES	2.65%	CHILE

What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● *What was the asset allocation?*

97.64% of the Fund’s assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 2.36% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



● *In which economic sectors were the investments made?*

TREASURIES	98.95%
OWNED_NO_GUARANTEE	0.12%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.


To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

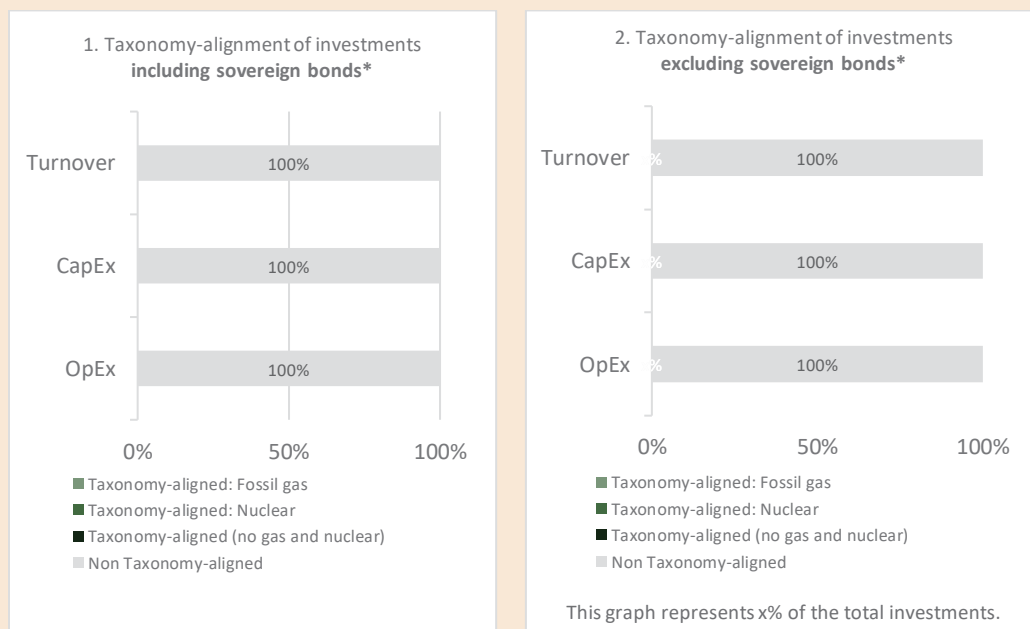
- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

- Yes:
 - In fossil gas
 - In nuclear energy
- No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any "environmentally sustainable investment" within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

The percentage of investments that were aligned with the EU Taxonomy did not change compared with previous reference periods.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 2.36% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund is an index fund tracking the performance of the J.P. Morgan ESG-Government Bond Index Emerging Markets Global Diversified. The Index has been designated for the purpose of attaining the environmental and social characteristics promoted by the Fund. The Index applies an ESG scoring and screening methodology using the JESG issuer scores to tilt the Index constituents towards issuers ranked higher on ESG criteria and green bond issues, and to underweight and remove issuers that rank lower.

Securities in the Fund are selected primarily from the constituents of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are

believed to closely reflect the risk and distribution characteristics of securities of the Index. The Index measures the performance of investible local currency emerging markets government bonds. The Index applies an ESG scoring and screening methodology using the JESG issuer scores to tilt the Index constituents towards issuers ranked higher on ESG criteria and green bond issues, and to underweight and remove issuers that rank lower.

The Index methodology provides for ongoing review and rebalances on the last U.S. business day of the month.

The assessment of good governance practices does not apply to the government bonds in line with the European Commission “Questions related to Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosures in the financial services sector (SFDR)” published on 25 May 2022.

How did this financial product perform compared to the reference benchmark?



The objective of the Fund is to track the performance of the J.P. Morgan ESG-Government Bond Index Emerging Markets Global Diversified as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund’s performance and that of the Index.

During the one year period ending 31 December 2023, the Fund’s performance was in line with expectations. The Fund returned 14.21% on a gross of fees basis, overperforming the benchmark performance of 14.06% by 14 basis points (bps). The I share class of the Fund returned 14.01% on a net of fees basis during the Reporting Period. The outperformance was primarily due to security selection, exposure to EGP forwards, and intraday gains.

For information on the methodologies used in the construction of the Index and further information on the exclusion criteria and data sources, please refer to J.P. Morgan ESG GBI-EM Global Diversified Index methodology:

<https://www.jpmorgan.com/country/US/en/jpmorgan/investbk/solutions/research/indices/product>

- ***How does the reference benchmark differ from a broad market index?***

The Index is based on J.P. Morgan Government Bond Index – Emerging Markets Global Diversified, its parent index, which captures local currency denominated, emerging markets sovereign bonds. The Fund’s designated Index (i.e., J.P. Morgan ESG-Government Bond Index Emerging Markets Global Diversified) represents the performance of investible broad local currency emerging markets bonds, screened based on certain Environmental, Social and Governance (ESG) criteria.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

The Index methodology provides for ongoing review and rebalances on the last U.S. business day of the month.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Securities in the Fund are selected primarily from the constituents of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Index measures the performance of investible local currency emerging markets government bonds. The Index applies an ESG scoring and screening methodology using the JESG issuer scores to tilt the Index constituents towards issuers ranked higher on ESG criteria and green bond issues, and to underweight and remove issuers that rank lower.

● ***How did this financial product perform compared with the reference benchmark?***

The investment policy of the Fund is to track the performance of the J.P. Morgan ESG-Government Bond Index Emerging Markets Global Diversified as closely as possible using the Stratified Sampling Strategy, while seeking to minimise as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2023, the Fund's performance was in line with expectations. The Fund returned 14.21% on a gross of fees basis, outperforming the benchmark performance of 14.06% by 14 basis points (bps). The I share class of the Fund returned -14.01% on a net of fees basis during the Reporting Period. The outperformance was primarily due to security selection, exposure to EGP forwards, and intraday gains.

● ***How did this financial product perform compared with the broad market index?***

The Fund returned 14.21% on a gross of fees basis, outperforming the broad market index performance of 12.70% by 1.51%.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: State Street Global High Yield Bond Screened Index Fund

Legal entity identifier: 549300WNYUYK9110ZX34

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input checked="" type="radio"/> <input type="radio"/> No
<p><input type="checkbox"/> It made sustainable investments with an environmental objective: ___%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ___%</p>	<p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The State Street Global High Yield Bond Screened Index Fund is an index fund tracking the performance of the ICE BofA Global High Yield Constrained Index (“Index”). The environmental and social characteristics promoted by the Fund, a negative and norms-based screen is applied to screen out securities based on an assessment of their adherence to certain ESG criteria. The Fund may use additional ESG screening techniques

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

from time to time in order to exclude securities of issuers based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria.

The specific list of applicable exclusions may evolve and may be amended from time to time at the Investment Manager's absolute discretion. Such change may be implemented without notice to the Shareholders if deemed aligned with the screen criteria described in this section.

The 1 year tracking difference as of 31 December 2023 was 0.40%. The fund is small relative to its underlying exposure, moreover the portfolios is heavily sampled due to the ESG POV Screens, which result in material idiosyncratic issuer underweights which have to be offset.

● ***How did the sustainability indicators perform?***

The attainment of the environmental and social characteristics is measured through the relevant portfolio exclusions listed in the previous question above. The Fund did not hold any securities that did not meet the relevant ESG criteria.

● ***...and compared to previous periods?***

The measurement of the attainment of the environmental and social characteristics promoted by the Fund has not changed from the previous period.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors in the application of the Index exclusions. Specifically, the Index considers

- Exposure to companies active in the fossil fuel sector
- Violations of UN Global Compact Principles
- Exposure to controversial weapons

What were the top investments of this financial product?



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01 January 2023 to 31 December 2023

Largest Investments	Sector	% Assets	Country
CCO HLDGS LLC/CAP CORP	COMMUNICATIONS	1.23%	UNITED STATES
FORD MOTOR CREDIT CO LLC	CONSUMER_CYCLICAL	1.07%	UNITED STATES
TENET HEALTHCARE CORP	CONSUMER_NON_CYCLICAL	0.76%	UNITED STATES
PETROBRAS GLOBAL FINANCE	GOVERNMENT_SPONSORED	0.68%	BRAZIL
TRANSDIGM INC	CAPITAL_GOODS	0.67%	UNITED STATES
SOFTBANK GROUP CORP	COMMUNICATIONS	0.66%	JAPAN
CARNIVAL CORP	CONSUMER_CYCLICAL	0.61%	PANAMA
ELECTRICITE DE FRANCE SA	Utilities	0.59%	FRANCE
ECOPETROL SA	ENERGY	0.57%	COLOMBIA
CSC HOLDINGS LLC	COMMUNICATIONS	0.55%	UNITED STATES
ALTICE FRANCE SA	COMMUNICATIONS	0.53%	FRANCE
CHS/COMMUNITY HEALTH SYS	CONSUMER_NON_CYCLICAL	0.50%	UNITED STATES
ROYAL CARIBBEAN CRUISES	CONSUMER_CYCLICAL	0.50%	LIBERIA
TELECOM ITALIA SPA	COMMUNICATIONS	0.46%	ITALY
DISH DBS CORP	COMMUNICATIONS	0.45%	UNITED STATES

Asset allocation describes the share of investments in specific assets.

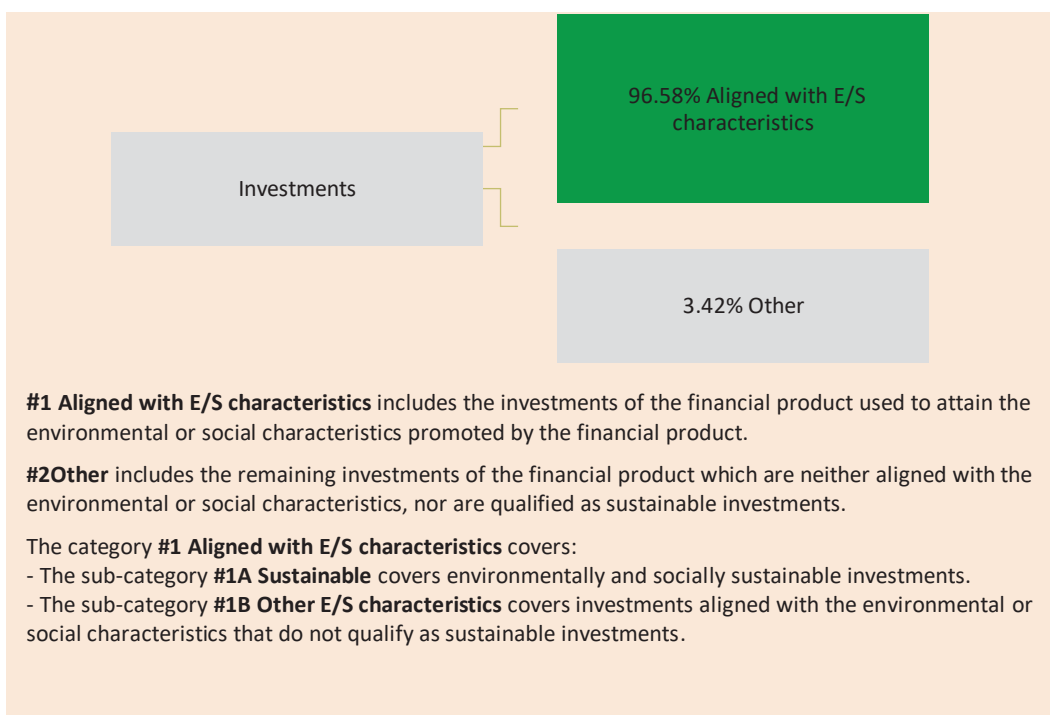
What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.



● **What was the asset allocation?**

96.58% of the Fund’s assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 3.42% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **In which economic sectors were the investments made?**

CONSUMER_CYCLICAL	19.60%
AUTOMOTIVE	4.58%
CONSUMER_CYCLICAL_SERVICES	2.72%
RETAILERS	2.70%
GAMING	2.63%
LEISURE	2.51%
RESTAURANTS	0.93%
LODGING	0.86%
HOME_CONSTRUCTION	0.74%
AIRLINES	0.45%
Retail	0.44%
Auto Manufacturers	0.35%
Entertainment	0.21%
Auto Parts&Equipment	0.13%
Leisure Time	0.13%
Housewares	0.05%

Food Service	0.05%
Home Furnishings	0.04%
Distribution/Wholesale	0.03%
Home Builders	0.02%
Textiles	0.01%
COMMUNICATIONS	14.97%
CABLE_SATELLITE	4.94%
WIRELINES	3.22%
WIRELESS	2.56%
MEDIA_ENTERTAINMENT	2.41%
Telecommunications	1.24%
Media	0.38%
Internet	0.20%
Advertising	0.01%
ENERGY	11.58%
MIDSTREAM	3.55%
INDEPENDENT	3.09%
Oil&Gas	2.30%
OIL_FIELD_SERVICES	1.26%
Energy-Alternate Sources	0.49%
Pipelines	0.45%
REFINING	0.37%
Oil&Gas Services	0.06%
INTEGRATED	0.00%
CONSUMER_NON_CYCLICAL	10.69%
HEALTHCARE	4.05%
PHARMACEUTICALS	1.70%
FOOD_AND_BEVERAGE	1.55%
CONSUMER_PRODUCTS	1.30%
SUPERMARKETS	0.85%
Food	0.46%
Commercial Services	0.41%
Healthcare-Services	0.12%
Agriculture	0.11%
Beverages	0.08%
Cosmetics/Personal Care	0.06%
Household Products/Wares	0.01%
CAPITAL_GOODS	7.98%
PACKAGING	2.22%
BUILDING_MATERIALS	1.61%
AEROSPACE/DEFENSE	1.50%
DIVERSIFIED_MANUFACTURING	1.28%

CONSTRUCTION_MACHINERY	0.79%
ENVIRONMENTAL	0.59%
TECHNOLOGY	5.04%
TECHNOLOGY	4.81%
Computers	0.14%
Semiconductors	0.06%
Software	0.03%
Office/Business Equip	0.00%
BASIC_INDUSTRY	4.11%
CHEMICALS	2.25%
METALS_AND_MINING	1.42%
PAPER	0.44%
Financial	3.47%
Banks	1.90%
Real Estate	0.76%
Diversified Finan Serv	0.46%
REITS	0.15%
Insurance	0.12%
Investment Companies	0.07%
Private Equity	0.02%
BANKING	3.20%
BANKING	3.20%
TRANSPORTATION	2.42%
AIRLINES	1.32%
TRANSPORTATION_SERVICES	1.02%
RAILROADS	0.08%
ELECTRIC	1.94%
ELECTRIC	1.94%
FINANCE_COMPANIES	1.87%
FINANCE_COMPANIES	1.87%
Utilities	1.72%
ELECTRIC	1.61%
Gas	0.08%
Water	0.03%
FINANCIAL_OTHER	1.69%
FINANCIAL_OTHER	1.69%
Industrial	1.55%
Transportation	0.36%
Engineering&Construction	0.34%
Building Materials	0.33%
Packaging&Containers	0.22%
AEROSPACE/DEFENSE	0.17%

Environmental Control	0.05%
Hand/Machine Tools	0.04%
Trucking&Leasing	0.02%
Miscellaneous Manufactur	0.01%
Electronics	0.01%
Machinery-Diversified	0.01%
Basic Materials	1.51%
Mining	0.73%
CHEMICALS	0.42%
Iron/Steel	0.35%
Forest Products&Paper	0.02%
REITS	1.40%
OTHER_REITS	0.85%
HEALTHCARE_REITS	0.35%
OFFICE_REITS	0.11%
RETAIL_REITS	0.09%
INDUSTRIAL_OTHER	1.22%
INDUSTRIAL_OTHER	1.22%
INSURANCE	1.19%
P&C	0.96%
LIFE	0.13%
HEALTH_INSURANCE	0.09%
GOVERNMENT_SPONSORED	0.68%
GOVERNMENT_SPONSORED	0.68%
BROKERAGE_ASSETMANAGERS_EXCHANGES	0.65%
BROKERAGE_ASSETMANAGERS_EXCHANGES	0.65%
OWNED_NO_GUARANTEE	0.46%
OWNED_NO_GUARANTEE	0.46%
OTHER_UTILITY	0.18%
OTHER_UTILITY	0.18%
NATURAL_GAS	0.11%
NATURAL_GAS	0.11%
Government	0.07%
SOVEREIGN	0.07%
Diversified	0.03%
Holding Companies-Divers	0.03%



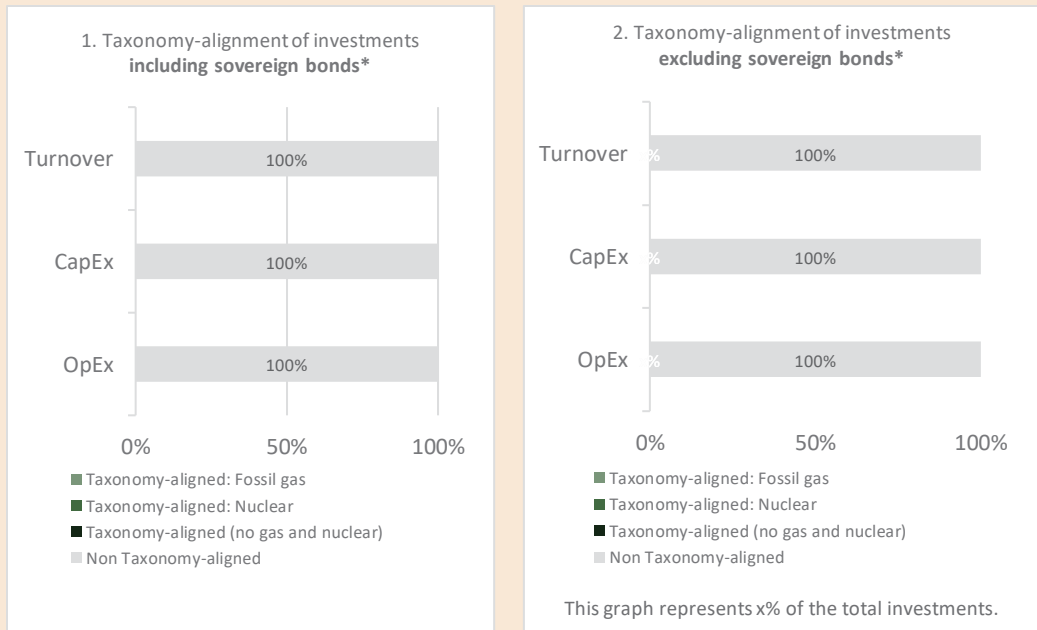
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

- Yes:
 - In fossil gas
 - In nuclear energy
- No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

The percentage of investments that were aligned with the EU Taxonomy did not change compared with previous reference periods.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 3.42% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund is an index fund tracking the performance of the ICE BofA Global High Yield Constrained Index as closely as possible, seeking to minimise as far as possible the tracking difference between the Fund’s performance and that of the

Index while screening out securities based on an assessment of their adherence to the ESG criteria i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption, tobacco and controversial weapons.

Securities in the Fund are selected primarily from the constituents of the Index and the Investment Manager applies the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis. This results in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund will screen out securities of issuers identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as tobacco and controversial weapons. The Fund may use additional ESG screening techniques from time to time in order to exclude securities of issuers based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria referred to in the previous sentence.

The assessment of good governance practices is implemented through the negative screening utilised by the Fund. Companies deemed by the Investment Manager to not violate United Nations Global Compact principles are considered to exhibit good governance.

How did this financial product perform compared to the reference benchmark?



The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: State Street Emerging Markets ESG Hard Currency Government Bond Index Fund
 Legal entity identifier: 984500B59FHT702E1167

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input checked="" type="radio"/> <input type="radio"/> No
<p><input type="checkbox"/> It made sustainable investments with an environmental objective: ___%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ___%</p>	<p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The State Street Emerging Markets ESG Hard Currency Government Bond Fund is an index fund tracking the performance of the J.P. Morgan ESG EMBI Global Diversified Index ("Index"). The environmental and social characteristics promoted by the Fund is the Index designated by the Fund and more specifically the J.P. Morgan ESG issuer scores ("JESG") which are used in the Index construction.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

● **How did the sustainability indicators perform?**

The attainment of the environmental and social characteristics is measured through the proportion of the Fund's portfolio invested in securities included in the Index.

● **...and compared to previous periods?**

N/A – first reporting period. No comparison available.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors in the application of the Index exclusions. Specifically, the Index considers

- Greenhouse gas emissions of investee countries
- Investee countries subject to social violations

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2023 to 31 December 2023

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

What were the top investments of this financial product?



Largest Investments	Sector	% Assets	Country
SAUDI INTERNATIONAL BOND	TREASURIES	4.63%	SAUDI ARABIA
REPUBLIC OF INDONESIA	TREASURIES	4.33%	INDONESIA
STATE OF QATAR	TREASURIES	4.04%	QATAR
FED REPUBLIC OF BRAZIL	TREASURIES	3.97%	BRAZIL
REPUBLIC OF PHILIPPINES	TREASURIES	3.96%	PHILIPPINES
REPUBLICA ORIENT URUGUAY	TREASURIES	3.76%	URUGUAY
HUNGARY	TREASURIES	3.66%	HUNGARY
REPUBLIC OF COLOMBIA	TREASURIES	3.59%	COLOMBIA
DOMINICAN REPUBLIC	TREASURIES	3.46%	DOMINICAN REPUBLIC
UNITED MEXICAN STATES	TREASURIES	3.42%	MEXICO
OMAN GOV INTERNTL BOND	TREASURIES	3.31%	OMAN
ROMANIA	TREASURIES	3.29%	ROMANIA
REPUBLIC OF PANAMA	TREASURIES	3.12%	PANAMA
REPUBLIC OF CHILE	TREASURIES	2.91%	CHILE
REPUBLIC OF SOUTH AFRICA	TREASURIES	2.78%	SOUTH AFRICA

What was the proportion of sustainability-related investments?

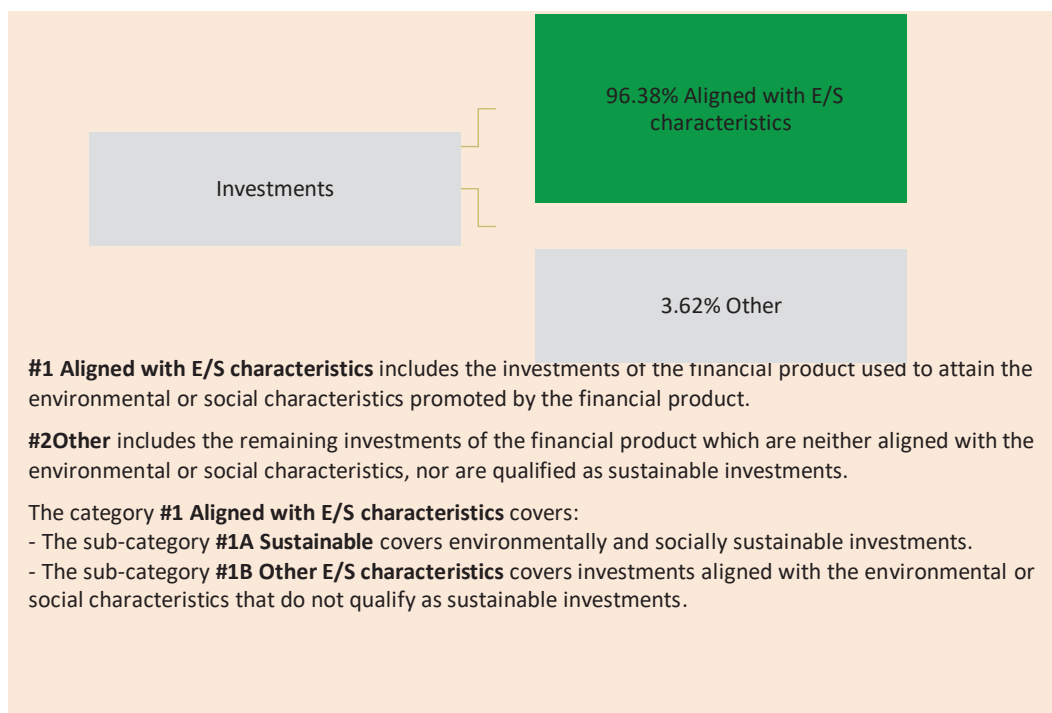
See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● *What was the asset allocation?*

96.38% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 3.62% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.

Asset allocation describes the share of investments in specific assets.





To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **In which economic sectors were the investments made?**

SOVEREIGN	90.31%
TREASURIES	5.63%
GOVERNMENT_GUARANTEE	1.67%
OWNED_NO_GUARANTEE	2.39%



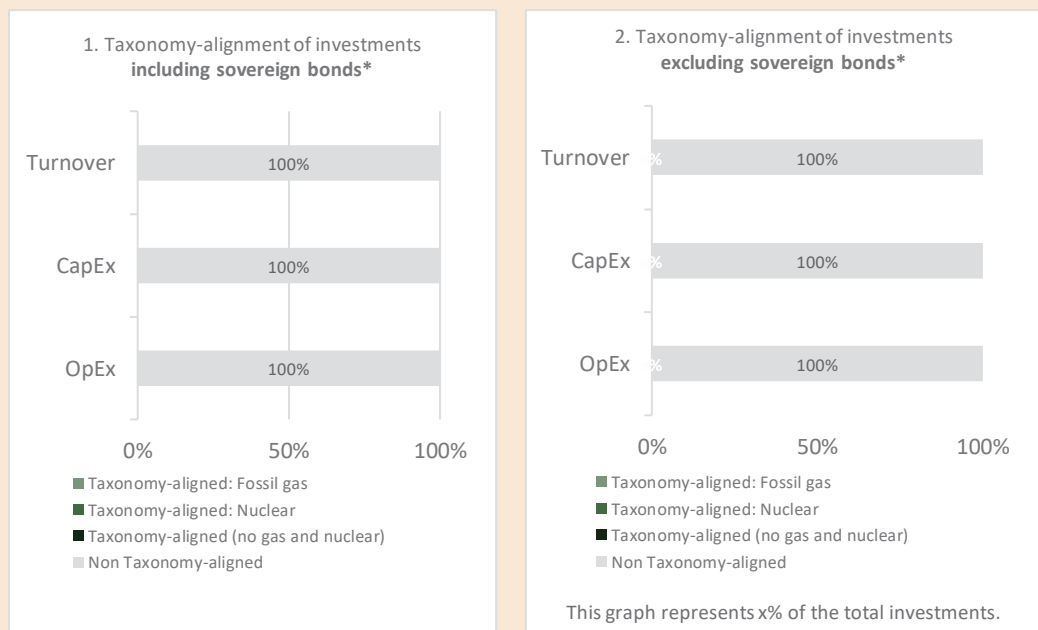
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

- Yes:
 - In fossil gas
 - In nuclear energy
- No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any "environmentally sustainable investment" within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

The percentage of investments that were aligned with the EU Taxonomy did not change compared with previous reference periods.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 3.62% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund is an index fund tracking the performance of the J.P. Morgan ESG EMBI Global Diversified Index. The Index has been designated for the purpose of attaining the environmental and social characteristics promoted by the Fund. The Index applies an ESG scoring and screening methodology using the JESG issuer scores to tilt the Index constituents towards issuers ranked higher on ESG criteria and green bond issues, and to underweight and remove issuers that rank lower.

Securities in the Fund are selected primarily from the constituents of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The

Index measures the performance of publicly issued U.S. dollar denominated emerging markets government bonds. The Index applies an ESG scoring and screening methodology using the JESG issuer scores and JESG ethical exclusions and negative screening to tilt the Index constituents towards issuers ranked higher on ESG criteria and green bond issues, and to underweight and remove issuers that rank lower.

The Index methodology provides for ongoing review and rebalances on the last U.S. business day of the month.

The assessment of good governance practices does not apply to the government bonds in line with the European Commission “Questions related to Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosures in the financial services sector (SFDR)” published on 25 May 2022.

How did this financial product perform compared to the reference benchmark?



The objective of the Fund is to track the performance of the J.P. Morgan ESG EMBI Global Diversified Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund’s performance and that of the Index.

The fund seeded on the 14th of December tracking difference with the index is not representative.

For information on the methodologies used in the construction of the Index and further information on the exclusion criteria and data sources, please refer to J.P. Morgan ESG GBI-EM Global Diversified Index methodology:

<https://www.jpmorgan.com/country/US/en/jpmorgan/investbk/solutions/research/indices/product>

- **How does the reference benchmark differ from a broad market index?**

The Index is based on the J.P. Morgan EMBI Global Diversified Index, its parent index, which captures the performance of publicly issued U.S dollar-denominated emerging market government bonds. The Fund’s designated Index (i.e., J.P. Morgan ESG EMBI Global Diversified Index) applies an ESG scoring and screening methodology using the JESG issuer scores and JESG ethical exclusions and negative screening to the constituent of the parent index to tilt the Index constituents towards issuers ranked higher on ESG criteria and green bond issues, and to underweight and remove issuers that rank lower.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

The Index methodology provides for ongoing review and rebalances on the last U.S. business day of the month.

Securities in the Fund are selected primarily from the constituents of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

the Index. The Index measures the performance of investible local currency emerging markets government bonds. The Index applies an ESG scoring and screening methodology using the JESG issuer scores to tilt the Index constituents towards issuers ranked higher on ESG criteria and green bond issues, and to underweight and remove issuers that rank lower.

● ***How did this financial product perform compared with the reference benchmark?***

The investment policy of the Fund is to track the performance of the the J.P. Morgan ESG EMBI Global Diversified Index as closely as possible using the Stratified Sampling Strategy, while seeking to minimise as far as possible the tracking difference between the Fund's performance and that of the Index.

The fund seeded on the 14th of December tracking difference with the index is not representative.

● ***How did this financial product perform compared with the broad market index?***

The fund seeded on the 14th of December tracking difference with the index is not representative.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: State Street Japan Screened Index Equity Fund

Legal entity identifier: 549300VGM1FD3NHD2W32

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input checked="" type="radio"/> <input type="radio"/> No
<p><input type="checkbox"/> It made sustainable investments with an environmental objective: ___%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ___%</p>	<p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The State Street Japan Screened Index Equity Fund is an index fund tracking the performance of the MSCI Japan ex UNGC and CW Index (“Index”). The environmental and social characteristics promoted by the Fund is the Index designated by the Fund. The Index represents the performance of the broad

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Japanese equity market while excluding companies that are associated with Controversial Weapons or fail to comply with United Nations Global Compact (UNGC) principles. The Fund seeks to promote environmental and social characteristics reflected in the exclusions embedded in the Index as highlighted above, and which includes their adherence to ESG criteria i.e. noncompliance with UNGC principles (international norms in relation to the environment, human rights & communities, labour rights & supply chains, customers and governance) and controversial weapons.

The 1 year tracking error as of 31 December 2023 was 0.14%. The tracking difference is attributable to a combination of small factors including cash drag, security mis weights, security lending revenue, compounding and tax benefits

● ***How did the sustainability indicators perform?***

The attainment of the environmental and social characteristics is measured through the relevant portfolio exclusions listed in the previous question above. The Fund did not hold any securities that did not meet the relevant ESG criteria.

● ***...and compared to previous periods?***

The measurement of the attainment of the environmental and social characteristics promoted by the Fund has not changed from the previous period.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors in the application of the Index exclusions. Specifically, the Index considers

- Violations of UN Global Compact Principles
- Exposure to controversial weapons

What were the top investments of this financial product?



Largest Investments	Sector	% Assets	Country
TOYOTA MOTOR CORP	CONSUMER DISCRETIONARY	5.04%	JAPAN
SONY GROUP CORP	CONSUMER DISCRETIONARY	3.22%	JAPAN
MITSUBISHI UFJ FINANCIAL GRO	FINANCIALS	2.54%	JAPAN
KEYENCE CORP	INFORMATION TECHNOLOGY	2.47%	JAPAN
TOKYO ELECTRON LTD	INFORMATION TECHNOLOGY	1.91%	JAPAN
SHIN ETSU CHEMICAL CO LTD	MATERIALS	1.78%	JAPAN
HITACHI LTD	INDUSTRIALS	1.68%	JAPAN
SUMITOMO MITSUI FINANCIAL GR	FINANCIALS	1.66%	JAPAN
DAIICHI SANKYO CO LTD	HEALTH CARE	1.61%	JAPAN
MITSUBISHI CORP	INDUSTRIALS	1.53%	JAPAN
TAKEDA PHARMACEUTICAL CO LTD	HEALTH CARE	1.39%	JAPAN
MITSUI + CO LTD	INDUSTRIALS	1.36%	JAPAN
RECRUIT HOLDINGS CO LTD	INDUSTRIALS	1.36%	JAPAN
HONDA MOTOR CO LTD	CONSUMER DISCRETIONARY	1.36%	JAPAN
KDDI CORP	COMMUNICATION SERVICES	1.36%	JAPAN

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2023 to 31 December 2023
n1

Asset allocation describes the share of investments in specific assets.

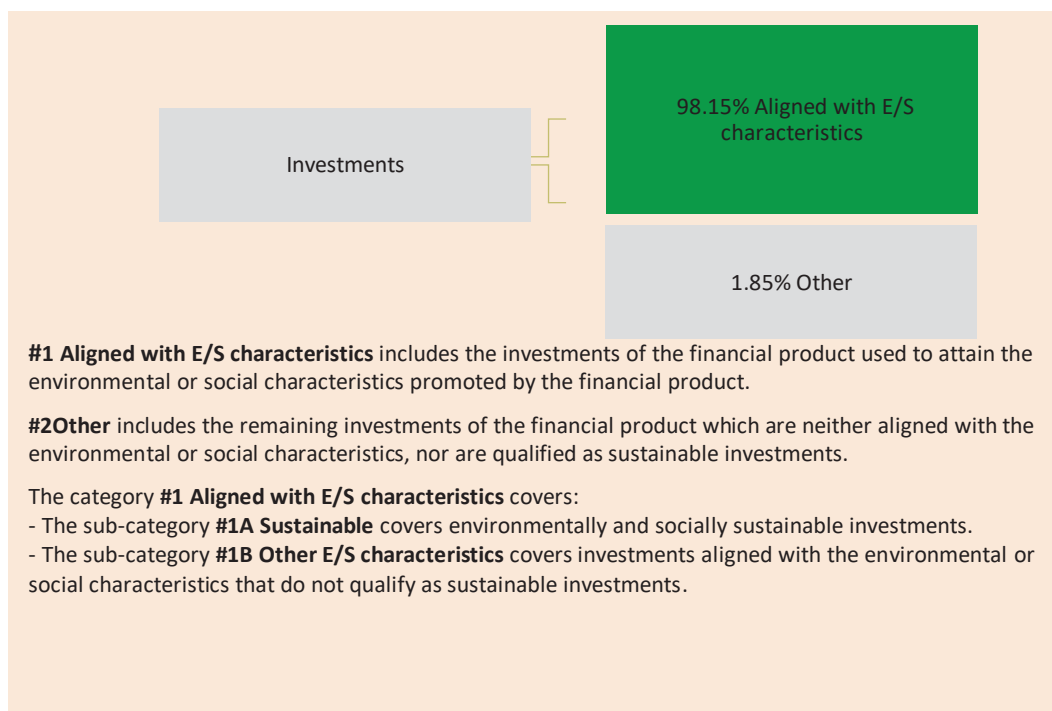
What was the proportion of sustainability-related investments?



See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● **What was the asset allocation?**

98.15% of the Fund’s assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 1.85% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



● **In which economic sectors were the investments made?**

INDUSTRIALS	23.73%
TRADING COMPANIES & DISTRIBUTORS	5.86%
MACHINERY	4.94%
ELECTRICAL EQUIPMENT	2.81%
ROAD & RAIL	2.28%
INDUSTRIAL CONGLOMERATES	1.94%
BUILDING PRODUCTS	1.69%
PROFESSIONAL SERVICES	1.58%
COMMERCIAL SERVICES & SUPPLIES	0.74%
MARINE	0.73%
CONSTRUCTION & ENGINEERING	0.60%
AIR FREIGHT & LOGISTICS	0.38%
AIRLINES	0.18%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective. **Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

CONSUMER DISCRETIONARY	18.97%
AUTOMOBILES	8.00%
HOUSEHOLD DURABLES	4.60%
AUTO COMPONENTS	1.93%
SPECIALTY RETAIL	1.65%
HOTELS, RESTAURANTS & LEISURE	1.26%
LEISURE PRODUCTS	0.83%
MEDIA	0.32%
MULTILINE RETAIL	0.22%
BROADLINE RETAIL	0.16%
INFORMATION TECHNOLOGY	14.10%
ELECTRONIC EQUIP, INSTRUMENT & SEMICONDUCTORS & SEMICONDUCTOR	5.53%
IT SERVICES	4.37%
IT SERVICES	2.29%
TECHNOLOGY HW, STORAGE & PERIP	1.66%
SOFTWARE	0.26%
FINANCIALS	11.77%
BANKS	6.65%
INSURANCE	3.34%
CAPITAL MARKETS	0.96%
DIVERSIFIED FINANCIAL SERVICES	0.75%
FINANCIAL SERVICES	0.07%
HEALTH CARE	8.76%
PHARMACEUTICALS	5.86%
HEALTH CARE EQUIPMENT & SUPPLI	2.65%
HEALTH CARE TECHNOLOGY	0.26%
CONSUMER STAPLES	6.21%
FOOD & STAPLES RETAILING	1.61%
FOOD PRODUCTS	1.27%
PERSONAL PRODUCTS	1.12%
BEVERAGES	0.99%
TOBACCO	0.79%
HOUSEHOLD PRODUCTS	0.43%
COMMUNICATION SERVICES	5.68%
WIRELESS TELECOMMUNICATION SER	3.63%
DIVERSIFIED TELECOMMUNICATION	1.03%
ENTERTAINMENT	0.72%
MEDIA	0.30%
MATERIALS	4.79%
CHEMICALS	3.72%
METALS & MINING	0.98%

PAPER & FOREST PRODUCTS	0.09%
REAL ESTATE	2.99%
REAL ESTATE MANAGEMENT & DEVEL	1.98%
OFFICE REITS	0.33%
EQUITY RE INVESTMENT TRUSTS (R	0.26%
INDUSTRIAL REITS	0.26%
RETAIL REITS	0.14%
DIVERSIFIED REITS	0.03%
UTILITIES	0.90%
ELECTRIC UTILITIES	0.47%
GAS UTILITIES	0.42%
ENERGY	0.80%
OIL, GAS & CONSUMABLE FUELS	0.80%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment’ within the meaning of the Taxonomy Regulation.

● Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

Yes:


In fossil gas In nuclear energy

No

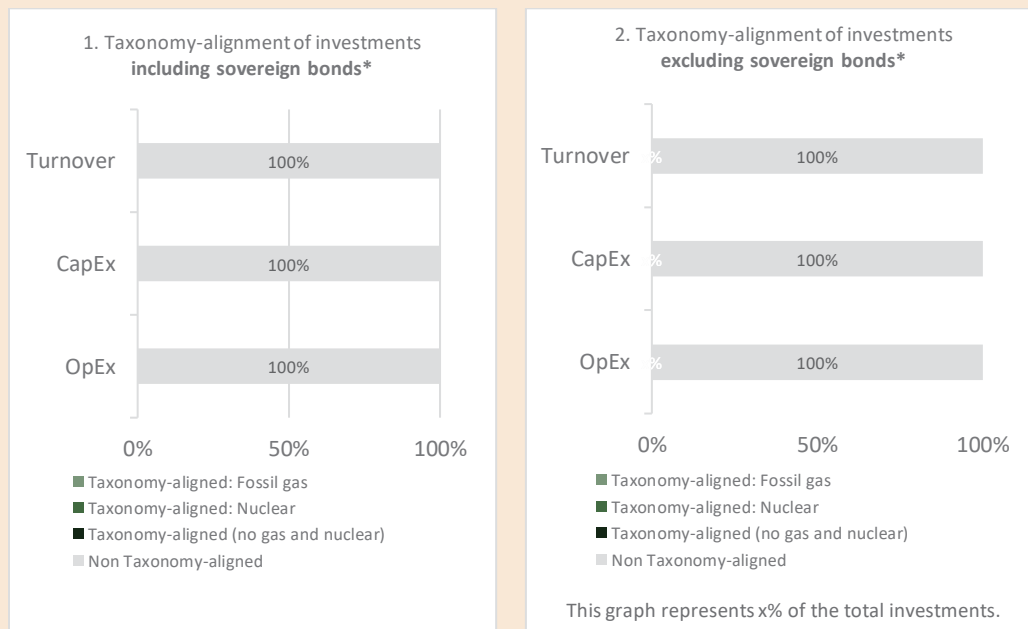
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

The percentage of investments that were aligned with the EU Taxonomy did not change compared with previous reference periods.

 ● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.

 ● **What was the share of socially sustainable investments?**

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 1.85% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund is an index fund tracking the performance of the MSCI Japan ex UNGC and CW Index. The Index has been designated for the purpose of attaining the environmental and social characteristics promoted by the Fund. The Index integrates exclusion criteria relating to companies that are associated with Controversial Weapons or that fail to comply with the UNGC Principles.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold (i) securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity which may not form part of the Index. Securities in the Index are weighted by free float-adjusted market capitalisation after screening out securities based on an assessment of their adherence to ESG criteria i.e., non-compliance with UNGC principles and controversial weapons.

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined above. The Fund rebalances on a quarterly basis, in line with the Index rebalancing frequency.

The assessment of good governance practices is implemented through the negative screening utilised by the Index. Companies deemed by the Index provider to not violate UNGC principles are considered to exhibit good governance.



How did this financial product perform compared to the reference benchmark?

The objective of the Fund is to track the performance of the MSCI Japan ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2022, the Fund's performance was in line with expectations. The Fund returned 28.65% on a gross of fees basis, overperforming the benchmark performance of 28.51% by 14 basis points (bps). The I share class of the Fund returned 28.27% on a net of fees basis during the Reporting Period. The overperformance of the Fund was mainly attributed to a combination of small factors including cash drag, security mis weights, security lending revenue, compounding and tax benefits.

For information on the methodologies used in the construction of the Index and further information on the exclusion criteria and data sources, please refer to MSCI's index methodology description which can be found at the following link:

<https://www.msci.com/index-methodology> (index code 731089)

● **How does the reference benchmark differ from a broad market index?**

The Index is based on MSCI Japan Index, its parent index, which captures large and mid-cap representation across the Japanese equity market. The Fund's designated Index (i.e., MSCI Japan ex UNGC and CW index) represents the performance of the Japanese equity market while excluding companies that are associated with Controversial Weapons or fail to comply with UNGC principles. Constituent selection is based on data from MSCI ESG Research.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined above.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold (i) securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity which may not form

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

part of the Index. Securities in the Index are weighted by free float-adjusted market capitalisation after screening out securities based on an assessment of their adherence to ESG criteria i.e., non-compliance with UNGC principles and controversial weapons.

● ***How did this financial product perform compared with the reference benchmark?***

The objective of the Fund is to track the performance of the MSCI Japan ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2023, the Fund's performance was in line with expectations. The Fund returned 28.65% on a gross of fees basis, overperforming the benchmark performance of 28.51% by 14 basis points (bps). The I share class of the Fund returned 28.27% on a net of fees basis during the Reporting Period. The overperformance of the Fund was mainly attributed to a combination of small factors including cash drag, security mis weights, security lending revenue, compounding and tax benefits

● ***How did this financial product perform compared with the broad market index?***

The Fund returned 28.65% on a gross of fees basis, overperforming the broad market index performance of 28.56% by 0.09%.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street US Screened Index Equity Fund
Legal entity identifier: 549300GJIUYMSW1FVL54

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<input checked="" type="radio"/> <input type="radio"/> Yes	<input checked="" type="radio"/> <input type="radio"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The State Street US Screened Index Equity Fund is an index fund tracking the performance of the MSCI USA ex UNGC and CW Index (“Index”). The environmental and social characteristics promoted by the Fund is the Index designated by the Fund. The Index represents the performance of the broad U.S.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

equity market while excluding companies that are associated with Controversial Weapons or fail to comply with United Nations Global Compact (UNGC) principles.

The Fund seeks to promote environmental and social characteristics reflected in the exclusions embedded in the Index as highlighted above, and which includes their adherence to ESG criteria i.e. noncompliance with UNGC principles (international norms in relation to the environment, human rights & communities, labour rights & supply chains, customers and governance) and controversial weapons.

The 1 year tracking error as of 31 December 2023 was 0.11%. The tracking difference is attributable to a combination of small factors including cash drag, security selection, tax and compounding.

● ***How did the sustainability indicators perform?***

The attainment of the environmental and social characteristics is measured through the relevant portfolio exclusions listed in the previous question above. The Fund did not hold any securities that did not meet the relevant ESG criteria.

● ***...and compared to previous periods?***

The measurement of the attainment of the environmental and social characteristics promoted by the Fund has not changed from the previous period.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The Fund does not commit to investing in sustainable investments.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors in the application of the Index exclusions. Specifically, the Index considers

- Violations of UN Global Compact Principles
- Exposure to controversial weapons

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01 January 2023 to 31 December 2023
n1



What were the top investments of this financial product?

Largest Investments	Sector	% Assets	Country
APPLE INC	INFORMATION TECHNOLOGY	7.35%	UNITED STATES
MICROSOFT CORP	INFORMATION TECHNOLOGY	6.01%	UNITED STATES
AMAZON.COM INC	CONSUMER DISCRETIONARY	3.04%	UNITED STATES
NVIDIA CORP	INFORMATION TECHNOLOGY	2.58%	UNITED STATES
ALPHABET INC CL A	COMMUNICATION SERVICES	1.89%	UNITED STATES
TESLA INC	CONSUMER DISCRETIONARY	1.75%	UNITED STATES
ALPHABET INC CL C	COMMUNICATION SERVICES	1.71%	UNITED STATES
META PLATFORMS INC CLASS A	COMMUNICATION SERVICES	1.64%	UNITED STATES
UNITEDHEALTH GROUP INC	HEALTH CARE	1.19%	UNITED STATES
EXXON MOBIL CORP	ENERGY	1.15%	UNITED STATES

BERKSHIRE HATHAWAY INC CL B	FINANCIALS	1.14%	UNITED STATES
JPMORGAN CHASE + CO	FINANCIALS	1.11%	UNITED STATES
JOHNSON + JOHNSON	HEALTH CARE	1.04%	UNITED STATES
ELI LILLY + CO	HEALTH CARE	1.00%	UNITED STATES
VISA INC CLASS A SHARES	FINANCIALS	0.99%	UNITED STATES

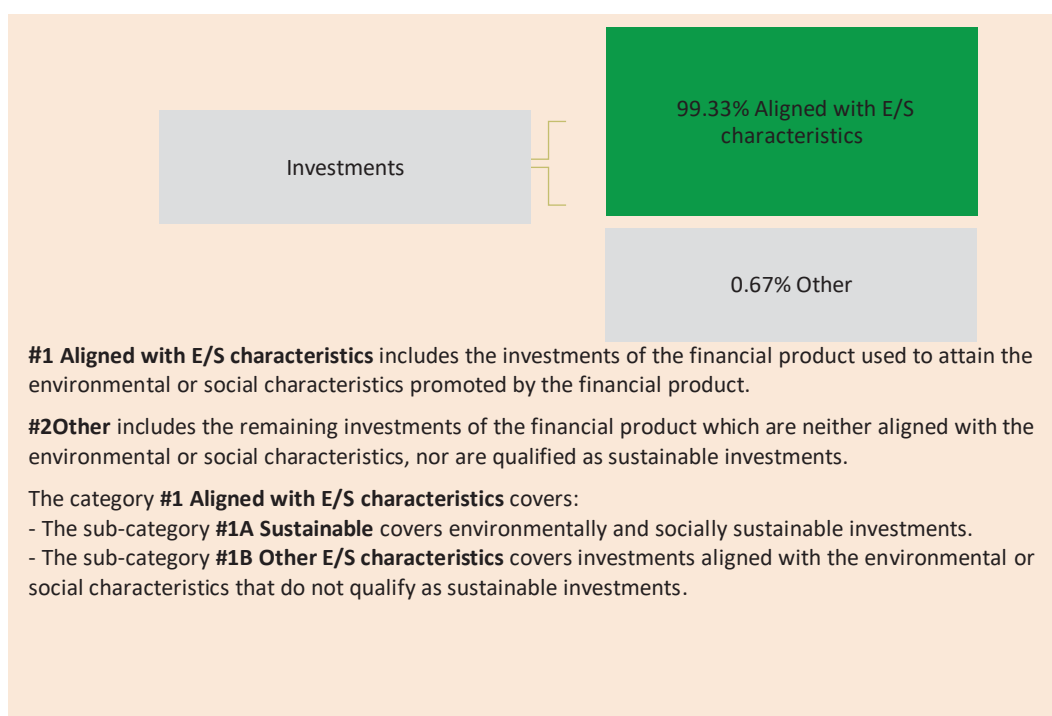
What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● What was the asset allocation?

99.33% of the Fund’s assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 0.67% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.



Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● In which economic sectors were the investments made?

INFORMATION TECHNOLOGY	28.06%
------------------------	--------

SOFTWARE	10.32%
TECHNOLOGY HW, STORAGE & PERIP	7.64%
SEMICONDUCTORS & SEMICONDUCTOR	7.18%
IT SERVICES	1.45%
COMMUNICATIONS EQUIPMENT	0.86%
ELECTRONIC EQUIP, INSTRUMENT &	0.62%
HEALTH CARE	13.29%
PHARMACEUTICALS	3.90%
HEALTH CARE PROVIDERS & SERVIC	2.80%
HEALTH CARE EQUIPMENT & SUPPLI	2.62%
BIOTECHNOLOGY	2.28%
LIFE SCIENCES	1.61%
HEALTH CARE TECHNOLOGY	0.08%
FINANCIALS	12.57%
CAPITAL MARKETS	3.08%
BANKS	3.00%
FINANCIAL SERVICES	2.57%
INSURANCE	2.14%
DIVERSIFIED FINANCIAL SERVICES	1.25%
CONSUMER FINANCE	0.51%
MORTGAGE RE INVESTMENT TRUSTS	0.02%
CONSUMER DISCRETIONARY	10.72%
BROADLINE RETAIL	3.29%
HOTELS, RESTAURANTS & LEISURE	2.21%
AUTOMOBILES	2.06%
SPECIALTY RETAIL	2.03%
TEXTILES, APPAREL & LUXURY GOO	0.51%
HOUSEHOLD DURABLES	0.35%
DISTRIBUTORS	0.13%
AUTO COMPONENTS	0.12%
LEISURE PRODUCTS	0.02%
COMMUNICATION SERVICES	8.54%
INTERACTIVE MEDIA & SERVICES	5.36%
ENTERTAINMENT	1.40%
MEDIA	0.85%
DIVERSIFIED TELECOMMUNICATION	0.72%
WIRELESS TELECOMMUNICATION SER	0.21%
INDUSTRIALS	8.02%
MACHINERY	1.79%
ROAD & RAIL	1.02%
PROFESSIONAL SERVICES	0.83%

INDUSTRIAL CONGLOMERATES	0.80%
AEROSPACE & DEFENSE	0.74%
ELECTRICAL EQUIPMENT	0.61%
COMMERCIAL SERVICES & SUPPLIES	0.61%
BUILDING PRODUCTS	0.58%
AIR FREIGHT & LOGISTICS	0.54%
TRADING COMPANIES & DISTRIBUTORS	0.36%
CONSTRUCTION & ENGINEERING	0.11%
AIRLINES	0.03%
CONSUMER STAPLES	6.47%
BEVERAGES	1.65%
FOOD & STAPLES RETAILING	1.49%
HOUSEHOLD PRODUCTS	1.28%
FOOD PRODUCTS	0.98%
TOBACCO	0.58%
CONSUMER STAPLES DISTRIBUTION	0.33%
PERSONAL PRODUCTS	0.11%
PERSONAL CARE PRODUCTS	0.04%
ENERGY	4.35%
OIL, GAS & CONSUMABLE FUELS	3.99%
ENERGY EQUIPMENT & SERVICES	0.36%
REAL ESTATE	2.55%
SPECIALIZED REITS	1.10%
RESIDENTIAL REITS	0.41%
INDUSTRIAL REITS	0.29%
RETAIL REITS	0.25%
HEALTH CARE REITS	0.19%
REAL ESTATE MANAGEMENT & DEVELOPMENT	0.15%
OFFICE REITS	0.07%
EQUITY RE INVESTMENT TRUSTS (REIT)	0.04%
HOTEL AND RESORT REITS	0.03%
MATERIALS	2.54%
CHEMICALS	1.69%
METALS & MINING	0.46%
CONTAINERS & PACKAGING	0.25%
CONSTRUCTION MATERIALS	0.14%
UTILITIES	2.46%
ELECTRIC UTILITIES	1.57%
MULTI-UTILITIES	0.68%
WATER UTILITIES	0.09%
INDEPENDENT POWER & RENEWABLE ELECTRICITY	0.06%
GAS UTILITIES	0.05%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

● Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

Yes:

In fossil gas

In nuclear energy

X

No

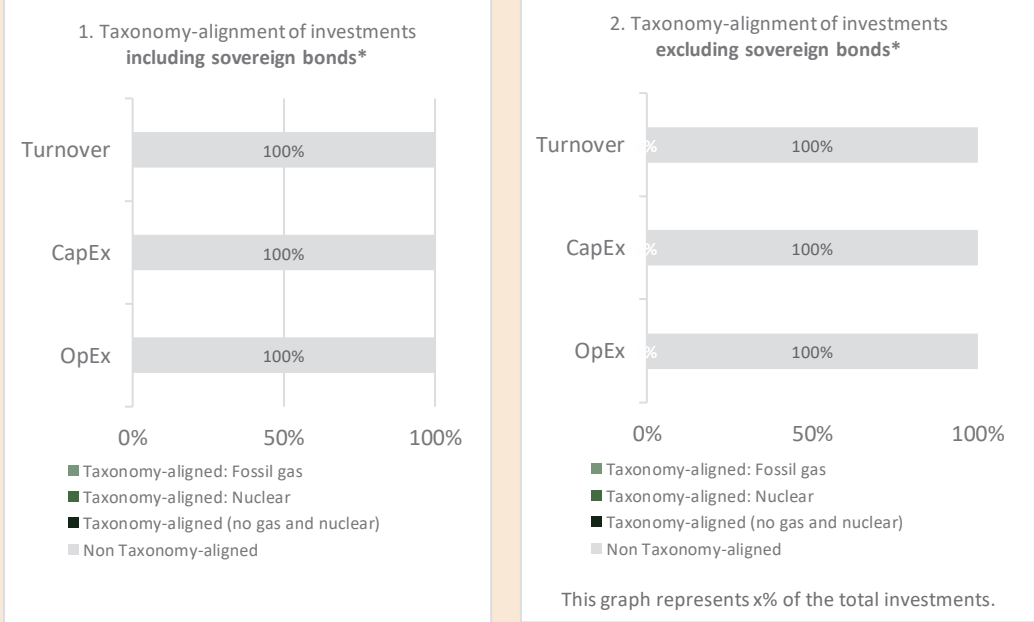
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

The percentage of investments that were aligned with the EU Taxonomy did not change compared with previous reference periods.

● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.

● **What was the share of socially sustainable investments?**

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 0.67% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund is an index fund tracking the performance of the MSCI USA ex UNGC and CW Index. The Index has been designated for the purpose of attaining the environmental and social characteristics promoted by the Fund. The Index integrates exclusion criteria relating to companies that are associated with Controversial Weapons or that fail to comply with the UNGC Principles.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold (i) securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity which may not form part of the Index. Securities in the Index are weighted by free float-adjusted market capitalisation after screening out securities based on an assessment of their adherence to ESG criteria i.e., non-compliance with UNGC principles and controversial weapons

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November.

The assessment of good governance practices is implemented through the negative screening utilised by the Index. Companies deemed by the Index provider to not violate UNGC principles are considered to exhibit good governance.



How did this financial product perform compared to the reference benchmark?

The objective of the Fund is to track the performance of the MSCI USA ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2023, the Fund's performance was in line with expectations. The Fund returned 26.79% on a gross of fees basis, outperforming the benchmark performance of 26.69% by 11 basis points (bps). The I share class of the Fund returned 26.48% on a net of fees basis during the Reporting Period. The underperformance of the Fund was mainly attributed to a combination of small factors including cash drag, security misweights, compounding and tax benefits.

For information on the methodologies used in the construction of the Index and further information on the exclusion criteria and data sources, please refer to MSCI's index methodology description which can be found at the following link:

<https://www.msci.com/index-methodology> (index code 731082)

● **How does the reference benchmark differ from a broad market index?**

The Index is based on MSCI USA Index, its parent index, which captures large and mid-cap representation across the US equity market. The Fund's designated Index (i.e., MSCI USA ex UNGC and CW index) represents the performance of the broad US equity markets while excluding companies that are associated with Controversial Weapons or fail to comply with UNGC principles. Constituent selection is based on data from MSCI ESG Research.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined above.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold (i) securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity which may not form part of the Index. Securities in the Index are weighted by free float-adjusted

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

market capitalisation after screening out securities based on an assessment of their adherence to ESG criteria i.e., non-compliance with UNGC principles and controversial weapons.

● ***How did this financial product perform compared with the reference benchmark?***

The objective of the Fund is to track the performance of the MSCI USA ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2023, the Fund's performance was in line with expectations. The Fund returned 26.79% on a gross of fees basis, outperforming the benchmark performance of 20.69% by 11 basis points (bps). The I share class of the Fund returned 26.48% on a net of fees basis during the Reporting Period. The underperformance of the Fund was mainly attributed to a combination of small factors including cash drag, security misweights, compounding and tax benefits.

● ***How did this financial product perform compared with the broad market index?***

The Fund returned 26.79% on a gross of fees basis, overperforming the broad market index performance of 26.49% by 0.30%.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street EMU Screened Index Equity Fund
Legal entity identifier: 549300R5J6NJXZ98RS45

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<input checked="" type="radio"/> <input type="radio"/> Yes	<input checked="" type="radio"/> <input type="radio"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The State Street EMU Screened Index Equity Fund is an index fund tracking the performance of the MSCI EMU ex UNGC and CW Index (“Index”). The environmental and social characteristics promoted by the Fund is the Index designated by the Fund. The Index represents the performance of the broad developed EMU equity market while excluding companies that are associated with Controversial Weapons or fail to comply

with United Nations Global Compact (UNGC) principles.

The Fund seeks to promote environmental and social characteristics reflected in the exclusions embedded in the Index as highlighted above, and which includes their adherence to ESG criteria i.e. noncompliance with UNGC principles (international norms in relation to the environment, human rights & communities, labour rights & supply chains, customers and governance) and controversial weapons.

The 1 year tracking difference as of 31 December 2023 was 0.61%. The tracking difference is mainly attributable to the tax benefit of the fund compared the index, and a combination of other small factors including cash drag, security selection and compounding.

● ***How did the sustainability indicators perform?***

The attainment of the environmental and social characteristics is measured through the relevant portfolio exclusions listed in the previous question above. The Fund did not hold any securities that did not meet the relevant ESG criteria.

● ***...and compared to previous periods?***

The measurement of the attainment of the environmental and social characteristics promoted by the Fund has not changed from the previous period.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors in the application of the Index exclusions. Specifically, the Index considers

- Violations of UN Global Compact Principles
- Exposure to controversial weapons

What were the top investments of this financial product?



Largest Investments	Sector	% Assets	Country
ASML HOLDING NV	INFORMATION TECHNOLOGY	5.33%	NETHERLANDS
LVMH MOET HENNESSY LOUIS VUI	CONSUMER DISCRETIONARY	4.56%	FRANCE
TOTALENERGIES SE	ENERGY	2.83%	FRANCE
SAP SE	INFORMATION TECHNOLOGY	2.75%	GERMANY
SIEMENS AG REG	INDUSTRIALS	2.41%	GERMANY
SANOFI	HEALTH CARE	2.32%	FRANCE
L OREAL	CONSUMER STAPLES	2.12%	FRANCE
ALLIANZ SE REG	FINANCIALS	1.89%	GERMANY
SCHNEIDER ELECTRIC SE	INDUSTRIALS	1.87%	FRANCE
AIR LIQUIDE SA	MATERIALS	1.79%	FRANCE
AIRBUS SE	INDUSTRIALS	1.62%	NETHERLANDS
IBERDROLA SA	UTILITIES	1.44%	SPAIN
DEUTSCHE TELEKOM AG REG	COMMUNICATION SERVICES	1.42%	GERMANY
BNP PARIBAS	FINANCIALS	1.34%	FRANCE
HERMES INTERNATIONAL	CONSUMER DISCRETIONARY	1.24%	FRANCE

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2023 to 31 December 2023
n1

What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

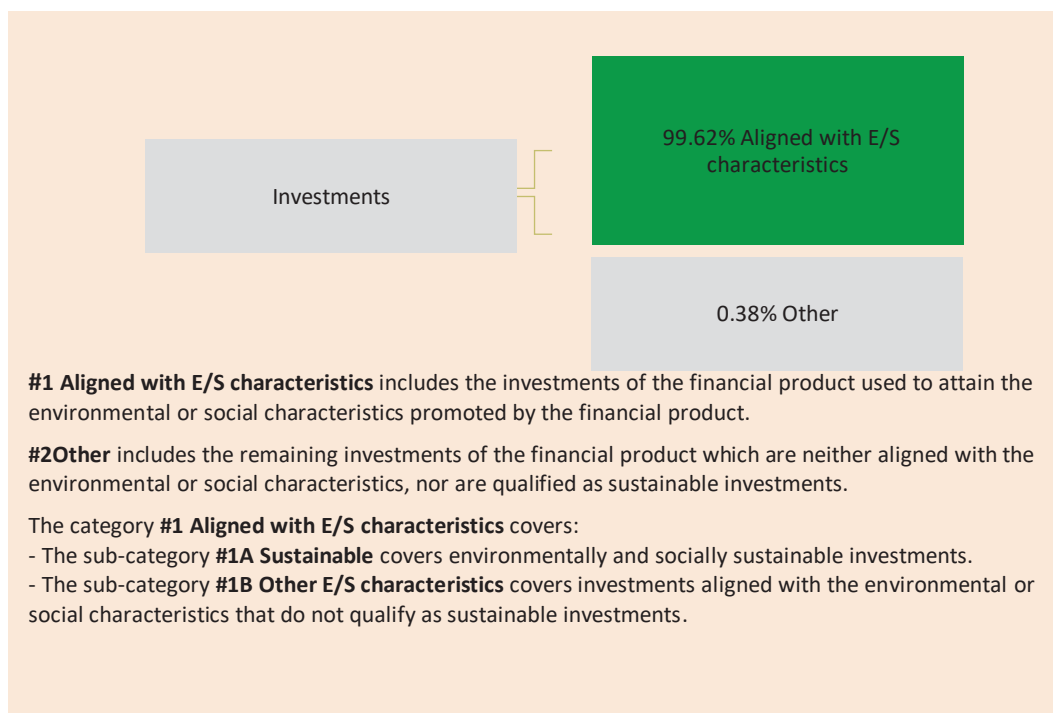
● *What was the asset allocation?*

99.62% of the Fund’s assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 0.38% of the assets, consisting of cash as well as cash equivalents were classified



Asset allocation describes the share of investments in specific assets.

under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective. **Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **In which economic sectors were the investments made?**

FINANCIALS	17.43%
BANKS	8.77%
INSURANCE	5.77%
CAPITAL MARKETS	1.31%
FINANCIAL SERVICES	1.10%
DIVERSIFIED FINANCIAL SERVICES	0.48%
INDUSTRIALS	16.14%
AEROSPACE & DEFENSE	3.57%
ELECTRICAL EQUIPMENT	2.74%
INDUSTRIAL CONGLOMERATES	2.41%
CONSTRUCTION & ENGINEERING	1.94%
MACHINERY	1.54%
PROFESSIONAL SERVICES	1.11%
AIR FREIGHT & LOGISTICS	0.89%
BUILDING PRODUCTS	0.79%
TRADING COMPANIES & DISTRIBUTORS	0.61%
TRANSPORTATION INFRASTRUCTURE	0.43%
AIRLINES	0.11%

CONSUMER DISCRETIONARY	15.94%
TEXTILES, APPAREL & LUXURY GOO	7.53%
AUTOMOBILES	3.95%
HOTELS, RESTAURANTS & LEISURE	1.73%
BROADLINE RETAIL	1.02%
SPECIALTY RETAIL	0.93%
AUTO COMPONENTS	0.64%
DISTRIBUTORS	0.08%
HOUSEHOLD DURABLES	0.05%
INFORMATION TECHNOLOGY	11.93%
SEMICONDUCTORS & SEMICONDUCTOR	7.47%
SOFTWARE	3.39%
IT SERVICES	0.66%
COMMUNICATIONS EQUIPMENT	0.42%
CONSUMER STAPLES	8.01%
BEVERAGES	2.96%
PERSONAL PRODUCTS	2.38%
FOOD & STAPLES RETAILING	1.14%
FOOD PRODUCTS	1.14%
HOUSEHOLD PRODUCTS	0.39%
HEALTH CARE	7.82%
PHARMACEUTICALS	4.19%
HEALTH CARE EQUIPMENT & SUPPLI	1.92%
LIFE SCIENCES	0.69%
BIOTECHNOLOGY	0.52%
HEALTH CARE PROVIDERS & SERVIC	0.50%
UTILITIES	6.17%
ELECTRIC UTILITIES	3.63%
MULTI-UTILITIES	1.51%
INDPNDENT PWR & RENEWABLE ELEC	0.67%
GAS UTILITIES	0.36%
MATERIALS	5.90%
CHEMICALS	4.31%
CONSTRUCTION MATERIALS	0.60%
PAPER & FOREST PRODUCTS	0.49%
METALS & MINING	0.33%
CONTAINERS & PACKAGING	0.18%
ENERGY	4.64%
OIL, GAS & CONSUMABLE FUELS	4.50%
ENERGY EQUIPMENT & SERVICES	0.14%
COMMUNICATION SERVICES	4.30%

DIVERSIFIED TELECOMMUNICATION	3.21%
MEDIA	0.50%
ENTERTAINMENT	0.50%
INTERACTIVE MEDIA & SERVICES	0.10%
REAL ESTATE	0.89%
REAL ESTATE MANAGEMENT & DEVEL	0.44%
RETAIL REITS	0.23%
OFFICE REITS	0.12%
INDUSTRIAL REITS	0.09%
DIVERSIFIED REITS	0.01%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment’ within the meaning of the Taxonomy Regulation.

● Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

Yes:

In fossil gas In nuclear energy

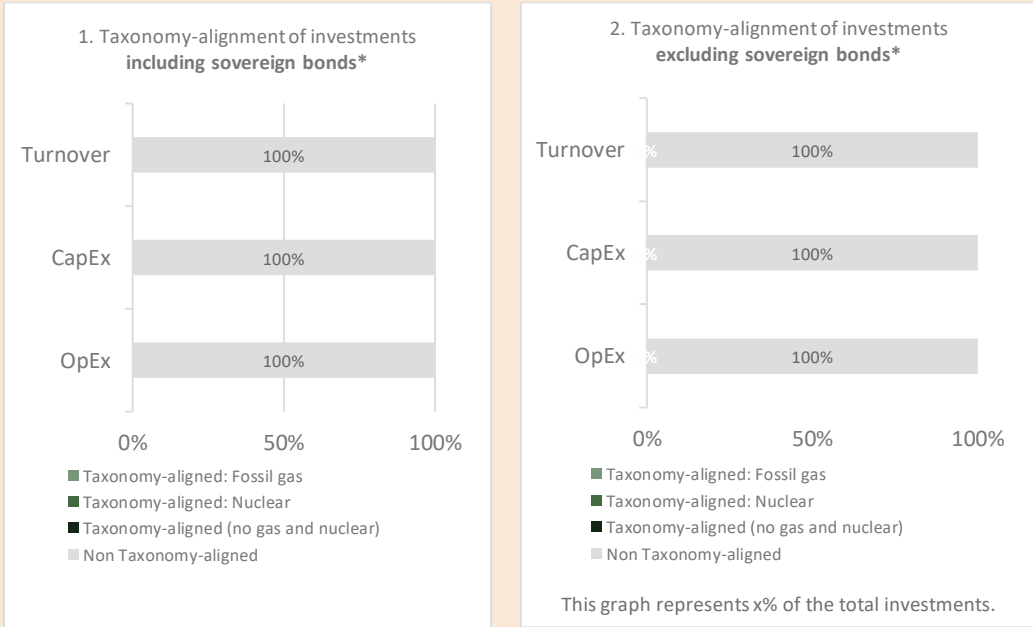
No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

The percentage of investments that were aligned with the EU Taxonomy did not change compared with previous reference periods.

● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.

● **What was the share of socially sustainable investments?**

are sustainable investments with an environmental objective that do not take into account the criteria for environmentally sustainable economic activities under Regulation (EU) 2020/852.

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 0.38% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund is an index fund tracking the performance of the MSCI EMU ex UNGC and CW Index. The Index has been designated for the purpose of attaining the environmental and social characteristics promoted by the Fund. The Index integrates exclusion criteria relating to companies that are associated with Controversial Weapons or that fail to comply with the UNGC Principles.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold (i) securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity which may not form part of the Index. Securities in the Index are weighted by free float-adjusted market capitalisation after screening out securities based on an assessment of their adherence to ESG criteria i.e., non-compliance with UNGC principles and controversial weapons.

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined above. The Fund rebalances on a quarterly basis, in line with the Index rebalancing frequency.

The assessment of good governance practices is implemented through the negative screening utilised by the Index. Companies deemed by the Index provider to not violate UNGC principles are considered to exhibit good governance.



How did this financial product perform compared to the reference benchmark?

The objective of the Fund is to track the performance of the MSCI EMU ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2023, the Fund's performance was in line with expectations. The Fund returned 19.57% on a gross of fees basis, overperforming the benchmark performance of 18.96% by 61 basis points (bps). The I share class of the Fund returned 19.26% on a net of fees basis during the Reporting Period. The overperformance of the Fund was mainly attributed to the recurring tax advantage of the Company versus MSCI.

For information on the methodologies used in the construction of the Index and further information on the exclusion criteria and data sources, please refer to MSCI's index methodology description which can be found at the following link:

<https://www.msci.com/index-methodology> (index code 731087)

● **How does the reference benchmark differ from a broad market index?**

The Index is based on MSCI EMU Index, its parent index, which captures large and mid-cap representation across the Developed Markets countries in EMU. The Fund's designated Index (i.e., MSCI EMU ex UNGC and CW index) represents the performance of the broad EMU equity market while excluding companies that are associated with Controversial Weapons or fail to comply with UNGC principles. Constituent selection is based on data from MSCI ESG Research.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined above.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold (i) securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity which may not form

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

part of the Index. Securities in the Index are weighted by free float-adjusted market capitalisation after screening out securities based on an assessment of their adherence to ESG criteria i.e., non-compliance with UNGC principles and controversial weapons.

● ***How did this financial product perform compared with the reference benchmark?***

The objective of the Fund is to track the performance of the MSCI EMU ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2023, the Fund's performance was in line with expectations. The Fund returned 19.57% on a gross of fees basis, overperforming the benchmark performance of 18.96% by 61 basis points (bps). The I share class of the Fund returned 19.26% on a net of fees basis during the Reporting Period. The overperformance of the Fund was mainly attributed to the recurring tax advantage of the Company versus MSCI.

● ***How did this financial product perform compared with the broad market index?***

The Fund returned 19.57% on a gross of fees basis, overperforming the broad market index performance of 18.78% by 0.79%.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street Europe Screened Index Equity Fund
Legal entity identifier: 549300WJDD0JOI35RQ08

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<input checked="" type="radio"/> <input type="radio"/> <input type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The State Street Europe Screened Index Equity Fund is an index fund tracking the performance of the MSCI Europe ex UNGC and CW Index ("Index"). The environmental and social characteristics promoted by the Fund is the Index designated by the Fund. The Index represents the performance of the broad developed European equity markets while excluding companies that are associated with Controversial Weapons or fail to comply with United Nations Global Compact (UNGC) principles. The Fund seeks to promote environmental and social characteristics reflected in the exclusions embedded in the

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Index as highlighted above, and which includes their adherence to ESG criteria i.e. noncompliance with UNGC principles (international norms in relation to the environment, human rights & communities, labour rights & supply chains, customers and governance) and controversial weapons.

The 1 year difference error as of 31 December 2023 was 0.36%. The tracking difference is mainly attributable to the tax benefit of the fund compared the index, and a combination of other small factors including cash drag, security selection and compounding.

● ***How did the sustainability indicators perform?***

The attainment of the environmental and social characteristics is measured through the relevant portfolio exclusions listed in the previous question above. The Fund did not hold any securities that did not meet the relevant ESG criteria.

● ***...and compared to previous periods?***

The measurement of the attainment of the environmental and social characteristics promoted by the Fund has not changed from the previous period.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors in the application of the Index exclusions. Specifically, the Index considers

- Violations of UN Global Compact Principles
- Exposure to controversial weapons

What were the top investments of this financial product?



Largest Investments	Sector	% Assets	Country
NESTLE SA REG	CONSUMER STAPLES	3.17%	SWITZERLAND
NOVO NORDISK A/S B	HEALTH CARE	2.88%	DENMARK
ASML HOLDING NV	INFORMATION TECHNOLOGY	2.74%	NETHERLANDS
LVMH MOET HENNESSY LOUIS VUI	CONSUMER DISCRETIONARY	2.34%	FRANCE
ASTRAZENECA PLC	HEALTH CARE	2.12%	UNITED KINGDOM
SHELL PLC	ENERGY	2.07%	UNITED KINGDOM
NOVARTIS AG REG	HEALTH CARE	2.03%	SWITZERLAND
ROCHE HOLDING AG GENUSSCHEIN	HEALTH CARE	2.01%	SWITZERLAND
HSBC HOLDINGS PLC	FINANCIALS	1.50%	UNITED KINGDOM
TOTALENERGIES SE	ENERGY	1.45%	FRANCE
SAP SE	INFORMATION TECHNOLOGY	1.41%	GERMANY
UNILEVER PLC	CONSUMER STAPLES	1.26%	UNITED KINGDOM
SIEMENS AG REG	INDUSTRIALS	1.24%	GERMANY
SANOFI	HEALTH CARE	1.19%	FRANCE
L OREAL	CONSUMER STAPLES	1.09%	FRANCE

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2023 to 31 December 2023
n1

Asset allocation describes the share of investments in specific assets.

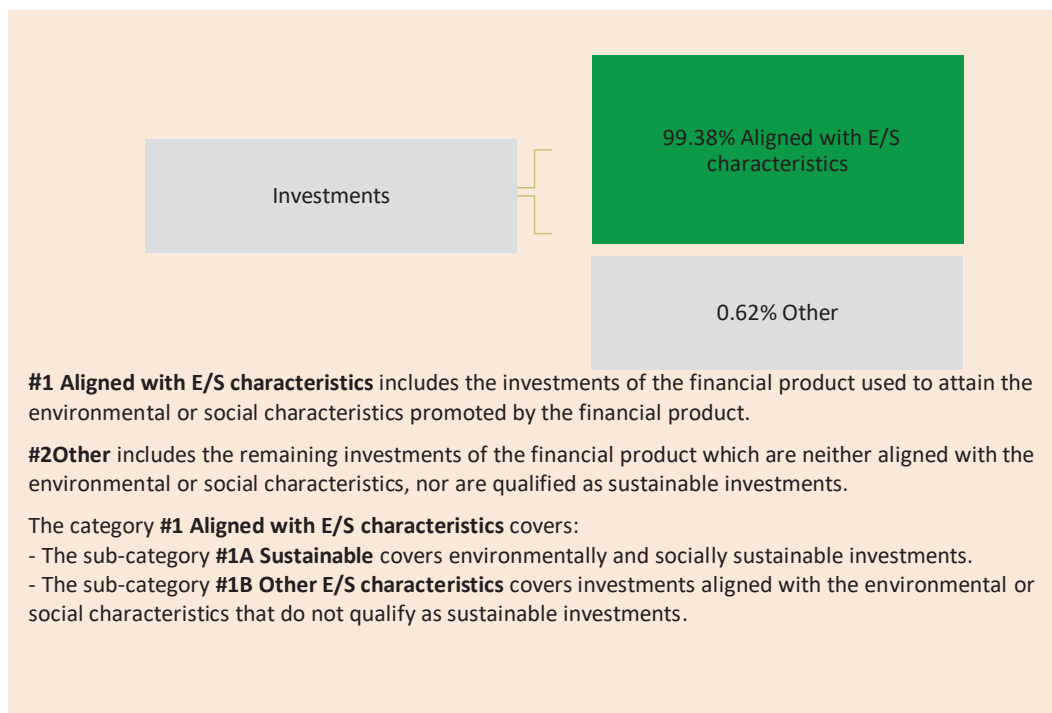
What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.



- *What was the asset allocation?*

99.38% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 0.62% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective. **Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **In which economic sectors were the investments made?**

FINANCIALS	17.54%
BANKS	8.12%
INSURANCE	5.17%
CAPITAL MARKETS	2.79%
DIVERSIFIED FINANCIAL SERVICES	0.86%
FINANCIAL SERVICES	0.61%
HEALTH CARE	15.69%
PHARMACEUTICALS	12.10%
HEALTH CARE EQUIPMENT & SUPPLI	2.04%
LIFE SCIENCES	0.75%
BIOTECHNOLOGY	0.55%
HEALTH CARE PROVIDERS & SERVIC	0.26%
INDUSTRIALS	15.30%
MACHINERY	2.75%
AEROSPACE & DEFENSE	2.53%

ELECTRICAL EQUIPMENT	2.28%
PROFESSIONAL SERVICES	1.85%
INDUSTRIAL CONGLOMERATES	1.48%
CONSTRUCTION & ENGINEERING	1.04%
BUILDING PRODUCTS	1.00%
AIR FREIGHT & LOGISTICS	0.81%
TRADING COMPANIES & DISTRIBUTORS	0.76%
MARINE	0.31%
TRANSPORTATION INFRASTRUCTURE	0.22%
COMMERCIAL SERVICES & SUPPLIES	0.22%
AIRLINES	0.06%
CONSUMER STAPLES	12.30%
FOOD PRODUCTS	4.32%
PERSONAL PRODUCTS	2.70%
BEVERAGES	2.61%
FOOD & STAPLES RETAILING	0.93%
HOUSEHOLD PRODUCTS	0.88%
TOBACCO	0.87%
CONSUMER DISCRETIONARY	10.86%
TEXTILES, APPAREL & LUXURY GOODS	4.95%
AUTOMOBILES	2.04%
HOTELS, RESTAURANTS & LEISURE	1.86%
SPECIALTY RETAIL	0.70%
BROADLINE RETAIL	0.52%
AUTO COMPONENTS	0.33%
HOUSEHOLD DURABLES	0.23%
MULTILINE RETAIL	0.11%
DIVERSIFIED CONSUMER SERVICES	0.07%
DISTRIBUTORS	0.04%
INFORMATION TECHNOLOGY	6.90%
SEMICONDUCTORS & SEMICONDUCTOR	3.83%
SOFTWARE	1.91%
COMMUNICATIONS EQUIPMENT	0.38%
IT SERVICES	0.35%
ELECTRONIC EQUIP, INSTRUMENT &	0.32%
TECHNOLOGY HW, STORAGE & PERIP	0.12%
MATERIALS	6.47%
CHEMICALS	3.39%
METALS & MINING	1.57%
CONSTRUCTION MATERIALS	0.89%
PAPER & FOREST PRODUCTS	0.45%

CONTAINERS & PACKAGING	0.17%
ENERGY	5.88%
OIL, GAS & CONSUMABLE FUELS	5.81%
ENERGY EQUIPMENT & SERVICES	0.07%
UTILITIES	4.29%
ELECTRIC UTILITIES	2.27%
MULTI-UTILITIES	1.33%
INDPNDENT PWR & RENEWABLE ELEC	0.34%
GAS UTILITIES	0.17%
WATER UTILITIES	0.17%
COMMUNICATION SERVICES	3.22%
DIVERSIFIED TELECOMMUNICATION	2.04%
MEDIA	0.49%
WIRELESS TELECOMMUNICATION SER	0.28%
ENTERTAINMENT	0.26%
INTERACTIVE MEDIA & SERVICES	0.15%
REAL ESTATE	0.79%
REAL ESTATE MANAGEMENT & DEVEL	0.38%
INDUSTRIAL REITS	0.16%
RETAIL REITS	0.11%
OFFICE REITS	0.06%
DIVERSIFIED REITS	0.04%
EQUITY RE INVESTMENT TRUSTS (R	0.02%



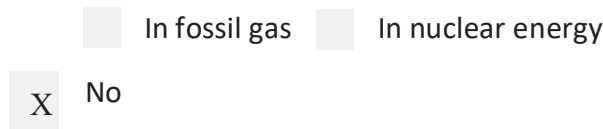
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

● Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

Yes:

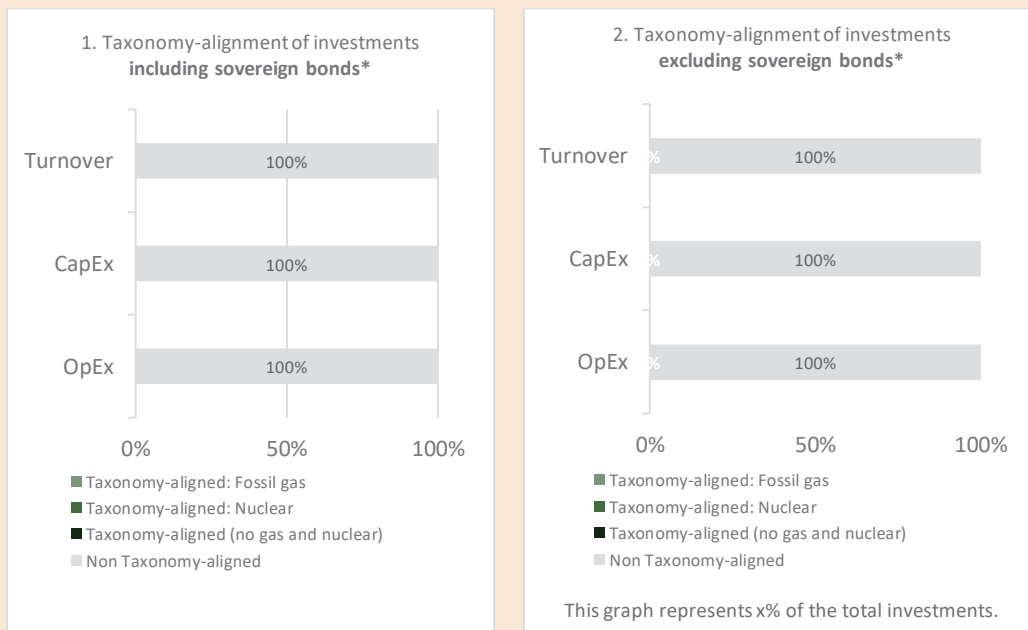
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

The percentage of investments that were aligned with the EU Taxonomy did not change compared with previous reference periods.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does



are sustainable investments with an environmental objective that do not take into account the criteria for environmentally sustainable economic activities under Regulation (EU) 2020/852.

not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 0.62% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund is an index fund tracking the performance of the MSCI Europe ex UNGC and CW Index. The Index has been designated for the purpose of attaining the environmental and social characteristics promoted by the Fund. The Index integrates exclusion criteria relating to companies that are associated with Controversial Weapons or that fail to comply with the UNGC Principles.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold (i) securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity which may not form part of the Index. Securities in the Index are weighted by free float-adjusted market capitalisation after screening out securities based on an assessment of their adherence to ESG criteria i.e., non-compliance with UNGC principles and controversial weapons.

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined

above. The Fund rebalances on a quarterly basis, in line with the Index rebalancing frequency.

The assessment of good governance practices is implemented through the negative screening utilised by the Index. Companies deemed by the Index provider to not violate UNGC principles are considered to exhibit good governance.

How did this financial product perform compared to the reference benchmark?



The objective of the Fund is to track the performance of the MSCI Europe ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2023, the Fund's performance was in line with expectations. The Fund returned 16.41% on a gross of fees basis, overperforming the benchmark performance of 16.05% by 36 basis points (bps). The I share class of the Fund returned 16.12% on a net of fees basis during the Reporting Period. The overperformance of the Fund is mainly attributable to the tax benefit of the fund compared the index, and a combination of other small factors including cash drag, security selection and compounding.

For information on the methodologies used in the construction of the Index and further information on the exclusion criteria and data sources, please refer to MSCI's index methodology description which can be found at the following link:

<https://www.msci.com/index-methodology> (index code 731085)

● ***How does the reference benchmark differ from a broad market index?***

The Index is based on MSCI Europe Index, its parent index, which captures large and mid-cap representation across the Developed Markets countries in Europe. The Fund's designated Index (i.e., MSCI Europe ex UNGC and CW Index) represents the performance of the broad developed European equity markets while excluding companies that are associated with Controversial Weapons or fail to comply with UNGC principles. Constituent selection is based on data from MSCI ESG Research.

● ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

and November at which time the Index is screened for the ESG exclusion criteria outlined above.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold (i) securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity which may not form part of the Index. Securities in the Index are weighted by free float-adjusted market capitalisation after screening out securities based on an assessment of their adherence to ESG criteria i.e., non-compliance with UNGC principles and controversial weapons.

● ***How did this financial product perform compared with the reference benchmark?***

The objective of the Fund is to track the performance of the MSCI Europe ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2022, the Fund's performance was in line with expectations. The Fund returned 16.41% on a gross of fees basis, overperforming the benchmark performance of 16.05% by 36 basis points (bps). The I share class of the Fund returned 16.12% on a net of fees basis during the Reporting Period. The overperformance of the Fund is mainly attributable to the tax benefit of the fund compared the index, and a combination of other small factors including cash drag, security selection and compounding.

● ***How did this financial product perform compared with the broad market index?***

The Fund returned 16.41% on a gross of fees basis, overperforming the broad market index performance of 15.83% by 0.58%.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: State Street Pacific Ex-Japan Screened Index Equity Fund
Legal entity identifier: 549300ADYHHVDBGUHHI73

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input type="radio"/> <input checked="" type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The State Street Pacific Ex-Japan Screened Index Equity Fund is an index fund tracking the performance of the MSCI Pacific ex Japan ex UNGC and CW Index (“Index”). The environmental and social characteristics promoted by the Fund is the Index designated by the Fund. The Index represents the performance of the broad developed Pacific (excluding Japan) equity markets while excluding companies that are associated with

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Controversial Weapons or fail to comply with United Nations Global Compact (UNGC) principles.

The Fund seeks to promote environmental and social characteristics reflected in the exclusions embedded in the Index as highlighted above, and which includes their adherence to ESG criteria i.e. noncompliance with UNGC principles (international norms in relation to the environment, human rights & communities, labour rights & supply chains, customers and governance) and controversial weapons.

The 1 year tracking error as of 31 December 2023 was 0.17%. The Fund outperformed slightly the MSCI Benchmark due to tax benefits and small factors including cash drag and security selection.

● ***How did the sustainability indicators perform?***

The attainment of the environmental and social characteristics is measured through the relevant portfolio exclusions listed in the previous question above. The Fund did not hold any securities that did not meet the relevant ESG criteria.

● ***...and compared to previous periods?***

The measurement of the attainment of the environmental and social characteristics promoted by the Fund has not changed from the previous period.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors in the application of the Index exclusions. Specifically, the Index considers

- Violations of UN Global Compact Principles
- Exposure to controversial weapons

What were the top investments of this financial product?



Largest Investments	Sector	% Assets	Country
COMMONWEALTH BANK OF AUSTRAL	FINANCIALS	7.03%	AUSTRALIA
AIA GROUP LTD	FINANCIALS	6.65%	HONG KONG
CSL LTD	HEALTH CARE	5.42%	AUSTRALIA
NATIONAL AUSTRALIA BANK LTD	FINANCIALS	3.64%	AUSTRALIA
WESTPAC BANKING CORP	FINANCIALS	3.11%	AUSTRALIA
ANZ GROUP HOLDINGS LTD	FINANCIALS	3.00%	AUSTRALIA
HONG KONG EXCHANGES + CLEAR	FINANCIALS	2.83%	HONG KONG
DBS GROUP HOLDINGS LTD	FINANCIALS	2.70%	SINGAPORE
MACQUARIE GROUP LTD	FINANCIALS	2.63%	AUSTRALIA
WOODSIDE ENERGY GROUP LTD	ENERGY	2.62%	AUSTRALIA
WESFARMERS LTD	CONSUMER DISCRETIONARY	2.42%	AUSTRALIA
FORTESCUE LTD	MATERIALS	1.99%	AUSTRALIA
OVERSEA CHINESE BANKING CORP	FINANCIALS	1.94%	SINGAPORE
WOOLWORTHS GROUP LTD	CONSUMER STAPLES	1.88%	AUSTRALIA
RIO TINTO LTD	MATERIALS	1.83%	AUSTRALIA

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2023 to 31 December 2023
n1

What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

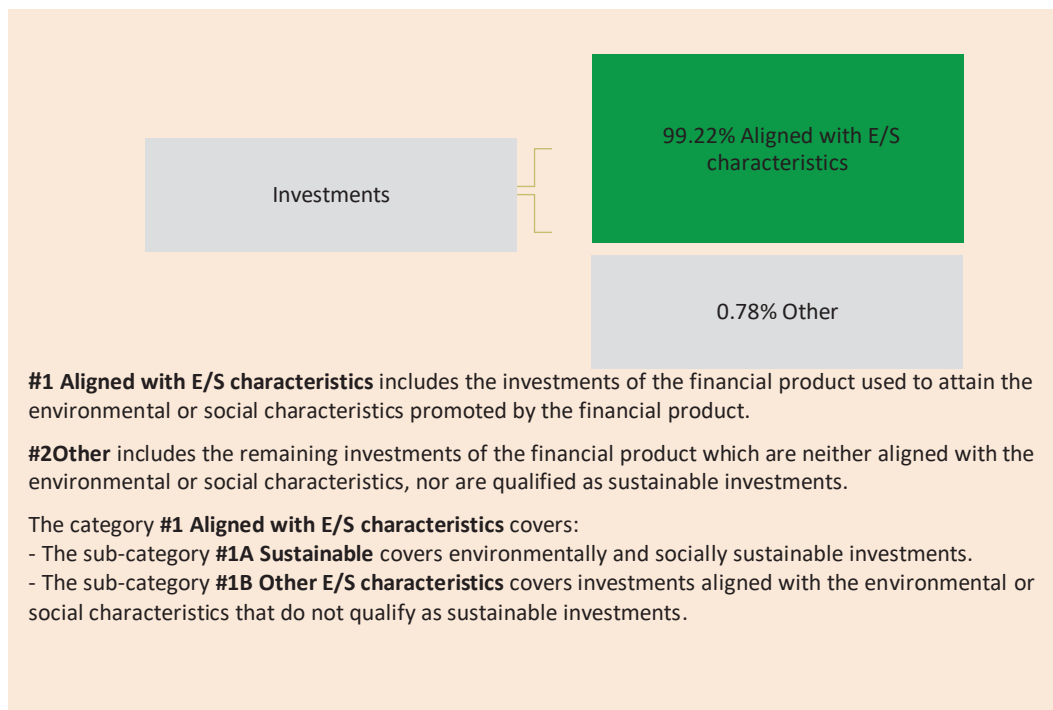
● *What was the asset allocation?*

99.22% of the Fund’s assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below.



Asset allocation describes the share of investments in specific assets.

0.78% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective. **Transitional activities are** activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **In which economic sectors were the investments made?**

FINANCIALS	40.20%
BANKS	24.29%
INSURANCE	9.18%
CAPITAL MARKETS	6.49%
FINANCIAL SERVICES	0.23%
REAL ESTATE	10.79%
REAL ESTATE MANAGEMENT & DEVEL	4.81%
RETAIL REITS	2.38%
INDUSTRIAL REITS	2.20%
EQUITY RE INVESTMENT TRUSTS (R	1.07%
OFFICE REITS	0.33%
INDUSTRIALS	8.94%
TRANSPORTATION INFRASTRUCTURE	2.12%
INDUSTRIAL CONGLOMERATES	1.97%
MACHINERY	1.09%
ROAD & RAIL	1.04%
COMMERCIAL SERVICES & SUPPLIES	0.79%

AIRLINES	0.64%
PROFESSIONAL SERVICES	0.55%
AEROSPACE & DEFENSE	0.27%
TRADING COMPANIES & DISTRIBUTORS	0.17%
MARINE	0.16%
BUILDING PRODUCTS	0.15%
MATERIALS	8.18%
METALS & MINING	7.14%
CONSTRUCTION MATERIALS	0.76%
CHEMICALS	0.29%
HEALTH CARE	7.89%
BIOTECHNOLOGY	5.42%
HEALTH CARE PROVIDERS & SERVICES	1.25%
HEALTH CARE EQUIPMENT & SUPPLIES	1.22%
CONSUMER DISCRETIONARY	5.60%
HOTELS, RESTAURANTS & LEISURE	2.96%
MULTILINE RETAIL	2.42%
DIVERSIFIED CONSUMER SERVICES	0.22%
CONSUMER STAPLES	4.39%
FOOD & STAPLES RETAILING	3.15%
FOOD PRODUCTS	0.63%
BEVERAGES	0.61%
COMMUNICATION SERVICES	4.18%
DIVERSIFIED TELECOMMUNICATION	2.21%
ENTERTAINMENT	1.26%
INTERACTIVE MEDIA & SERVICES	0.71%
ENERGY	3.99%
OIL, GAS & CONSUMABLE FUELS	3.99%
UTILITIES	3.57%
ELECTRIC UTILITIES	2.17%
GAS UTILITIES	1.02%
INDEPENDENT POWER & RENEWABLE ELECTRIC	0.27%
MULTI-UTILITIES	0.10%
INFORMATION TECHNOLOGY	1.26%
SOFTWARE	1.09%
ELECTRONIC EQUIPMENT, INSTRUMENT & INSTRUMENTS	0.10%
INTERNET SOFTWARE & SERVICES-DISCO	0.08%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment’ within the meaning of the Taxonomy Regulation.

● Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

Yes:

In fossil gas

In nuclear energy

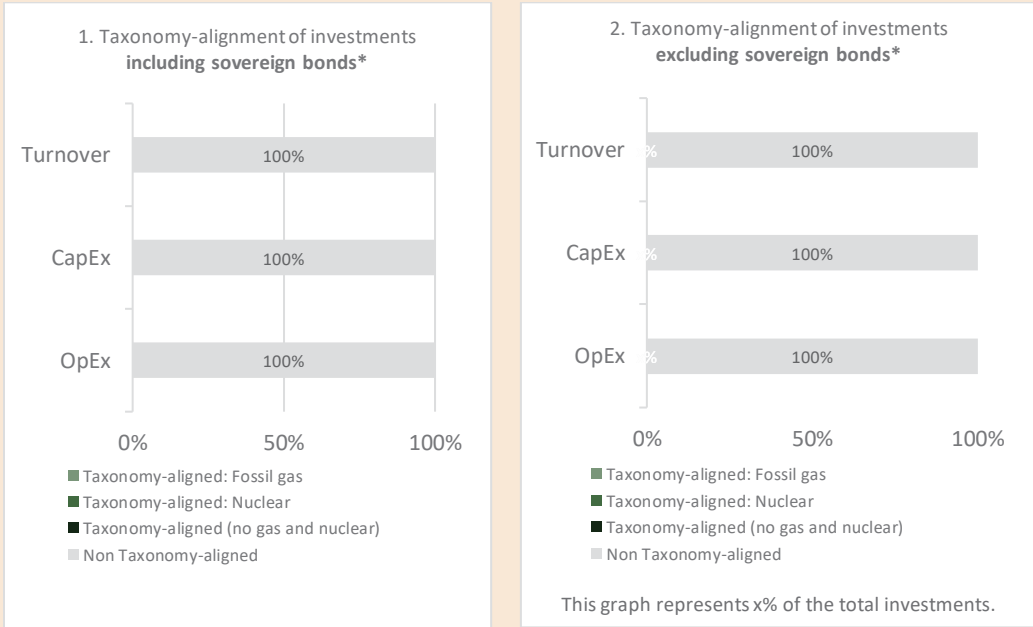
No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

The percentage of investments that were aligned with the EU Taxonomy did not change compared with previous reference periods.

● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.

● **What was the share of socially sustainable investments?**

are sustainable investments with an environmental objective that do not take into account the criteria for environmentally sustainable economic activities under Regulation (EU) 2020/852.

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 0.78% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund is an index fund tracking the performance of the MSCI Pacific ex Japan ex UNGC and CW Index. The Index has been designated for the purpose of attaining the environmental and social characteristics promoted by the Fund. The Index integrates exclusion criteria relating to companies that are associated with Controversial Weapons or that fail to comply with the UNGC Principles.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold (i) securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity which may not form part of the Index. Securities in the Index are weighted by free float-adjusted market capitalisation after screening out securities based on an assessment of their adherence to ESG criteria i.e., non-compliance with UNGC principles and controversial weapons.

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined above. The Fund rebalances on a quarterly basis, in line with the Index rebalancing frequency.

The assessment of good governance practices is implemented through the negative screening utilised by the Index. Companies deemed by the Index provider to not violate UNGC principles are considered to exhibit good governance.



How did this financial product perform compared to the reference benchmark?

The objective of the Fund is to track the performance of the MSCI Pacific ex Japan ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2022, the Fund's performance was in line with expectations. The Fund returned 5.53% on a gross of fees basis, overperforming the benchmark performance of 5.36% by 17 basis points (bps). The I share class of the Fund returned 5.23% on a net of fees basis during the Reporting Period. The overperformance of the is due to tax benefits and small factors including cash drag and security selection.

For information on the methodologies used in the construction of the Index and further information on the exclusion criteria and data sources, please refer to MSCI's index methodology description which can be found at the following link:

<https://www.msci.com/index-methodology> (index code 731091)

● ***How does the reference benchmark differ from a broad market index?***

The Index is based on MSCI Pacific ex Japan Index, its parent index, which captures large and mid-cap representation across the Pacific ex-Japan equity market. The Fund's designated Index (i.e., MSCI Pacific exJapan ex UNGC and CW index) represents the performance of the broad developed Pacific (excluding Japan) equity markets while excluding companies that are associated with Controversial Weapons or fail to comply with UNGC principles. Constituent selection is based on data from MSCI ESG Research.

● ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined above.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold (i) securities which, in the opinion of the Investment Manager, are likely to become part of the

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Index and (ii) securities acquired through corporate activity which may not form part of the Index. Securities in the Index are weighted by free float-adjusted market capitalisation after screening out securities based on an assessment of their adherence to ESG criteria i.e., non-compliance with UNGC principles and controversial weapons.

● ***How did this financial product perform compared with the reference benchmark?***

The objective of the Fund is to track the performance of the MSCI Pacific ex Japan ex UNGC and CW index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2023, the Fund's performance was in line with expectations. The Fund returned 5.53% on a gross of fees basis, outperforming the benchmark performance of 5.36% by 17 basis points (bps). The I share class of the Fund returned 5.23% on a net of fees basis during the Reporting Period. The outperformance of the is due to tax benefits and small factors including cash drag and security selection.

● ***How did this financial product perform compared with the broad market index?***

The Fund returned 5.53% on a gross of fees basis, underperforming the broad market index performance of 6.44% by 0.91%.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: State Street World Screened Index Equity Fund
 Legal entity identifier: 549300EBNZR6OL5DHO74

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input checked="" type="radio"/> <input type="radio"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The State Street World Screened Index Equity Fund is an index fund tracking the performance of the MSCI World ex UNGC and CW Index (“Index”). The environmental and social characteristics promoted by the Fund is the Index designated by the Fund. The Index represents the performance of the broad developed European equity markets while excluding companies that are associated with Controversial Weapons or fail to

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

comply with United Nations Global Compact (UNGC) principles.

The Fund seeks to promote environmental and social characteristics reflected in the exclusions embedded in the Index as highlighted above, and which includes their adherence to ESG criteria i.e. noncompliance with UNGC principles (international norms in relation to the environment, human rights & communities, labour rights & supply chains, customers and governance) and controversial weapons.

The 1 year tracking difference as of 31 December 2023 was 0.15%. The tracking difference is attributable mainly to tax benefits but also there is combination of small factors including cash drag, security mis weights and compounding.

● ***How did the sustainability indicators perform?***

The attainment of the environmental and social characteristics is measured through the relevant portfolio exclusions listed in the previous question above. The Fund did not hold any securities that did not meet the relevant ESG criteria.

● ***...and compared to previous periods?***

The measurement of the attainment of the environmental and social characteristics promoted by the Fund has not changed from the previous period.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors in the application of the Index exclusions. Specifically, the Index considers

- Violations of UN Global Compact Principles
- Exposure to controversial weapons

What were the top investments of this financial product?



Largest Investments	Sector	% Assets	Country
APPLE INC	INFORMATION TECHNOLOGY	5.10%	UNITED STATES
MICROSOFT CORP	INFORMATION TECHNOLOGY	4.16%	UNITED STATES
AMAZON.COM INC	CONSUMER DISCRETIONARY	2.11%	UNITED STATES
NVIDIA CORP	INFORMATION TECHNOLOGY	1.79%	UNITED STATES
ALPHABET INC CL A	COMMUNICATION SERVICES	1.31%	UNITED STATES
TESLA INC	CONSUMER DISCRETIONARY	1.22%	UNITED STATES
ALPHABET INC CL C	COMMUNICATION SERVICES	1.18%	UNITED STATES
META PLATFORMS INC CLASS A	COMMUNICATION SERVICES	1.14%	UNITED STATES
UNITEDHEALTH GROUP INC	HEALTH CARE	0.83%	UNITED STATES
EXXON MOBIL CORP	ENERGY	0.79%	UNITED STATES
BERKSHIRE HATHAWAY INC CL B	FINANCIALS	0.79%	UNITED STATES
JPMORGAN CHASE + CO	FINANCIALS	0.77%	UNITED STATES
JOHNSON + JOHNSON	HEALTH CARE	0.72%	UNITED STATES
ELI LILLY + CO	HEALTH CARE	0.69%	UNITED STATES
JOHNSON + JOHNSON W/D	HEALTH CARE	0.69%	UNITED STATES

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2023 to 31 December 2023
n1

What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

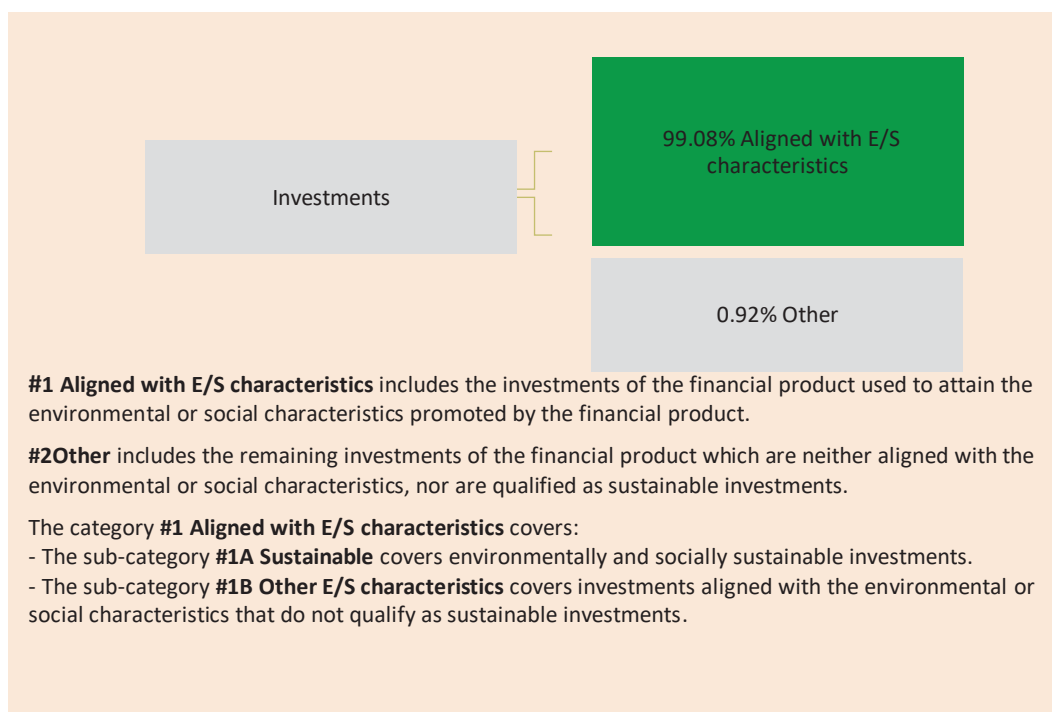
● *What was the asset allocation?*

99.08% of the Fund’s assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 0.92% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective. **Transitional activities are** activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



● *In which economic sectors were the investments made?*

INFORMATION TECHNOLOGY	21.96%
SOFTWARE	7.73%
SEMICONDUCTORS & SEMICONDUCTOR	5.93%
TECHNOLOGY HW, STORAGE & PERIP	5.43%
IT SERVICES	1.38%
ELECTRONIC EQUIP, INSTRUMENT &	0.84%
COMMUNICATIONS EQUIPMENT	0.66%
INTERNET SOFTWARE & SVCS-DISCO	0.00%

FINANCIALS	15.01%
BANKS	5.52%
INSURANCE	3.11%
CAPITAL MARKETS	3.05%
FINANCIAL SERVICES	1.90%
DIVERSIFIED FINANCIAL SERVICES	1.07%
CONSUMER FINANCE	0.34%
MORTGAGE RE INVESTMENT TRUSTS	0.02%
HEALTH CARE	12.84%
PHARMACEUTICALS	5.27%
HEALTH CARE EQUIPMENT & SUPPLI	2.37%
HEALTH CARE PROVIDERS & SERVIC	2.04%
BIOTECHNOLOGY	1.85%
LIFE SCIENCES	1.24%
HEALTH CARE TECHNOLOGY	0.07%
CONSUMER DISCRETIONARY	10.87%
BROADLINE RETAIL	2.39%
AUTOMOBILES	2.29%
HOTELS, RESTAURANTS & LEISURE	2.06%
SPECIALTY RETAIL	1.64%
TEXTILES, APPAREL & LUXURY GOO	1.28%
HOUSEHOLD DURABLES	0.57%
AUTO COMPONENTS	0.29%
MULTILINE RETAIL	0.16%
DISTRIBUTORS	0.10%
LEISURE PRODUCTS	0.07%
MEDIA	0.02%
DIVERSIFIED CONSUMER SERVICES	0.01%
INDUSTRIALS	10.50%
MACHINERY	2.06%
PROFESSIONAL SERVICES	1.08%
ROAD & RAIL	1.06%
AEROSPACE & DEFENSE	1.01%
ELECTRICAL EQUIPMENT	1.01%
INDUSTRIAL CONGLOMERATES	1.01%
TRADING COMPANIES & DISTRIBUTO	0.76%
BUILDING PRODUCTS	0.69%
AIR FREIGHT & LOGISTICS	0.56%
COMMERCIAL SERVICES & SUPPLIES	0.56%
CONSTRUCTION & ENGINEERING	0.34%
MARINE	0.10%
GROUND TRANSPORTATION	0.10%

TRANSPORTATION INFRASTRUCTURE	0.09%
AIRLINES	0.07%
CONSUMER STAPLES	7.38%
BEVERAGES	1.68%
FOOD PRODUCTS	1.58%
FOOD & STAPLES RETAILING	1.54%
HOUSEHOLD PRODUCTS	1.08%
PERSONAL PRODUCTS	0.63%
TOBACCO	0.60%
CONSUMER STAPLES DISTRIBUTION	0.23%
PERSONAL CARE PRODUCTS	0.03%
COMMUNICATION SERVICES	7.04%
INTERACTIVE MEDIA & SERVICES	3.78%
ENTERTAINMENT	1.11%
DIVERSIFIED TELECOMMUNICATION	1.03%
MEDIA	0.68%
WIRELESS TELECOMMUNICATION SER	0.45%
ENERGY	4.83%
OIL, GAS & CONSUMABLE FUELS	4.56%
ENERGY EQUIPMENT & SERVICES	0.27%
MATERIALS	3.77%
CHEMICALS	2.09%
METALS & MINING	1.08%
CONSTRUCTION MATERIALS	0.29%
CONTAINERS & PACKAGING	0.22%
PAPER & FOREST PRODUCTS	0.10%
UTILITIES	2.75%
ELECTRIC UTILITIES	1.65%
MULTI-UTILITIES	0.74%
GAS UTILITIES	0.14%
INDPNDENT PWR & RENEWABLE ELEC	0.13%
WATER UTILITIES	0.10%
REAL ESTATE	2.44%
SPECIALIZED REITS	0.77%
REAL ESTATE MANAGEMENT & DEVEL	0.45%
INDUSTRIAL REITS	0.31%
RESIDENTIAL REITS	0.29%
RETAIL REITS	0.28%
HEALTH CARE REITS	0.13%
OFFICE REITS	0.10%
EQUITY RE INVESTMENT TRUSTS (R	0.08%
HOTEL AND RESORT REITS	0.02%

DIVERSIFIED REITS

0.01%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment’ within the meaning of the Taxonomy Regulation.

● Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

Yes:

In fossil gas

In nuclear energy

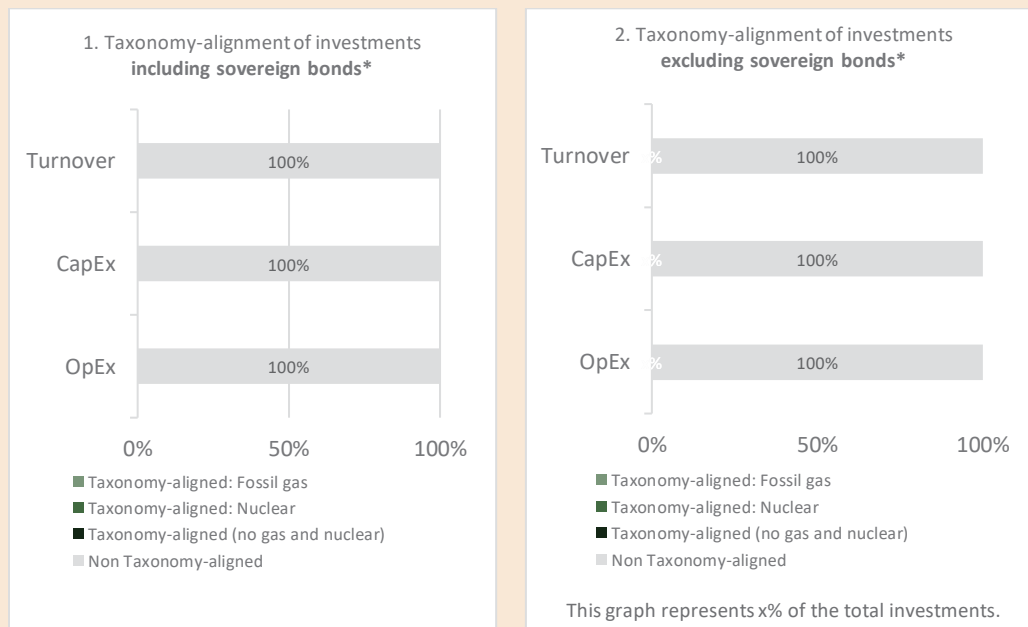
No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

The percentage of investments that were aligned with the EU Taxonomy did not change compared with previous reference periods.

● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.

● **What was the share of socially sustainable investments?**

are sustainable investments with an environmental objective that do not take into account the criteria for environmentally sustainable economic activities under Regulation (EU) 2020/852.

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 0.92% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund is an index fund tracking the performance of the MSCI World ex UNGC and CW Index. The Index has been designated for the purpose of attaining the environmental and social characteristics promoted by the Fund. The Index integrates exclusion criteria relating to companies that are associated with Controversial Weapons or that fail to comply with the UNGC Principles.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold (i) securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity which may not form part of the Index. Securities in the Index are weighted by free float-adjusted market capitalisation after screening out securities based on an assessment of their adherence to ESG criteria i.e., non-compliance with UNGC principles and controversial weapons.

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined above. The Fund rebalances on a quarterly basis, in line with the Index rebalancing frequency.

The assessment of good governance practices is implemented through the negative screening utilised by the Index. Companies deemed by the Index provider to not violate UNGC principles are considered to exhibit good governance.

How did this financial product perform compared to the reference benchmark?



The objective of the Fund is to track the performance of the MSCI World ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2023, the Fund's performance was in line with expectations. The Fund returned 24.12% on a gross of fees basis, outperforming the benchmark performance of 23.98% by 15 basis points (bps). The tracking difference is attributable mainly to tax benefits but also there is combination of small factors including cash drag, security mis weights and compounding. The I share class of the Fund returned 23.83% on a net of fees basis during the Reporting Period.

For information on the methodologies used in the construction of the Index and further information on the exclusion criteria and data sources, please refer to MSCI's index methodology description which can be found at the following link:

<https://www.msci.com/index-methodology> (index code 731077)

● ***How does the reference benchmark differ from a broad market index?***

The Index is based on MSCI World Index, its parent index, which captures large and mid-cap representation across the global developed equity markets. The Fund's designated Index (i.e., MSCI World ex UNGC and CW index) represents the performance of the broad global developed equity markets while excluding companies that are associated with Controversial Weapons or fail to comply with UNGC principles. Constituent selection is based on data from MSCI ESG Research.

● ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined above.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold (i) securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity which may not form part of the Index. Securities in the Index are weighted by free float-adjusted market capitalisation after screening out securities based on an assessment of their adherence to ESG criteria i.e., non-compliance with UNGC principles and controversial weapons.

● ***How did this financial product perform compared with the reference benchmark?***

The objective of the Fund is to track the performance of the MSCI World ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2022, the Fund's performance was in line with expectations. The Fund returned 24.12% on a gross of fees basis, overperforming the benchmark performance of 23.98% by 15 basis points (bps). The tracking difference is attributable mainly to tax benefits but also there is combination of small factors including cash drag, security mis weights and compounding. The I share class of the Fund returned 23.83% on a net of fees basis during the Reporting Period.

● ***How did this financial product perform compared with the broad market index?***

The Fund returned 24.12% on a gross of fees basis, overperforming the broad market index performance of 23.79% by 0.33%.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: State Street World ESG Index Equity Fund

Legal entity identifier: 5493006KP30YBI4QYQ78

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input checked="" type="radio"/> <input type="radio"/> No
<p><input type="checkbox"/> It made sustainable investments with an environmental objective: ___%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ___%</p>	<p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The State Street World ESG Index Equity Fund is an index fund tracking the performance of the MSCI World ESG Universal Index (“Index”). The environmental and social characteristics promoted by the Fund are those included in the MSCI ESG Ratings which are used in the index construction.

In addition, the Index excludes securities based on MSCI ESG Controversies scores as

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

well as their involvement with certain business activities based on MSCI ESG Business Involvement Screening Research as outlined in the Index methodology.

The Fund seeks to promote environmental and social characteristics reflected in the ESG ratings and exclusions produced by the Index provider and incorporated into the index construction methodology.

The 1 year tracking error as of 31 December 2022 was 0.01%. The tracking difference is attributable to a combination of small factors including cash drag, security mis weights, compounding and tax benefits.

● ***How did the sustainability indicators perform?***

The attainment of the environmental and social characteristics is measured through the proportion of the Fund's portfolio invested in securities included in the Index.

● ***...and compared to previous periods?***

The measurement of the attainment of the environmental and social characteristics promoted by the Fund has not changed from the previous period.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors in the application of the Index exclusions. Specifically, the Index considers

- Violations of UN Global Compact Principles
- Exposure to controversial weapons

What were the top investments of this financial product?



Largest Investments	Sector	% Assets	Country
MICROSOFT CORP	INFORMATION TECHNOLOGY	5.00%	UNITED STATES
APPLE INC	INFORMATION TECHNOLOGY	3.10%	UNITED STATES
NVIDIA CORP	INFORMATION TECHNOLOGY	2.50%	UNITED STATES
AMAZON.COM INC	CONSUMER DISCRETIONARY	1.55%	UNITED STATES
UNITEDHEALTH GROUP INC	HEALTH CARE	1.15%	UNITED STATES
ALPHABET INC CL A	COMMUNICATION SERVICES	0.91%	UNITED STATES
TESLA INC	CONSUMER DISCRETIONARY	0.85%	UNITED STATES
ALPHABET INC CL C	COMMUNICATION SERVICES	0.84%	UNITED STATES
ELI LILLY + CO	HEALTH CARE	0.79%	UNITED STATES
HOME DEPOT INC	CONSUMER DISCRETIONARY	0.79%	UNITED STATES
MASTERCARD INC A	FINANCIALS	0.74%	UNITED STATES
NOVO NORDISK A/S B	HEALTH CARE	0.73%	DENMARK
ASML HOLDING NV	INFORMATION TECHNOLOGY	0.69%	NETHERLANDS
NESTLE SA REG	CONSUMER STAPLES	0.69%	SWITZERLAND
JOHNSON + JOHNSON W/D	HEALTH CARE	0.62%	UNITED STATES

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2023 to 31 December 2023
n1

What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

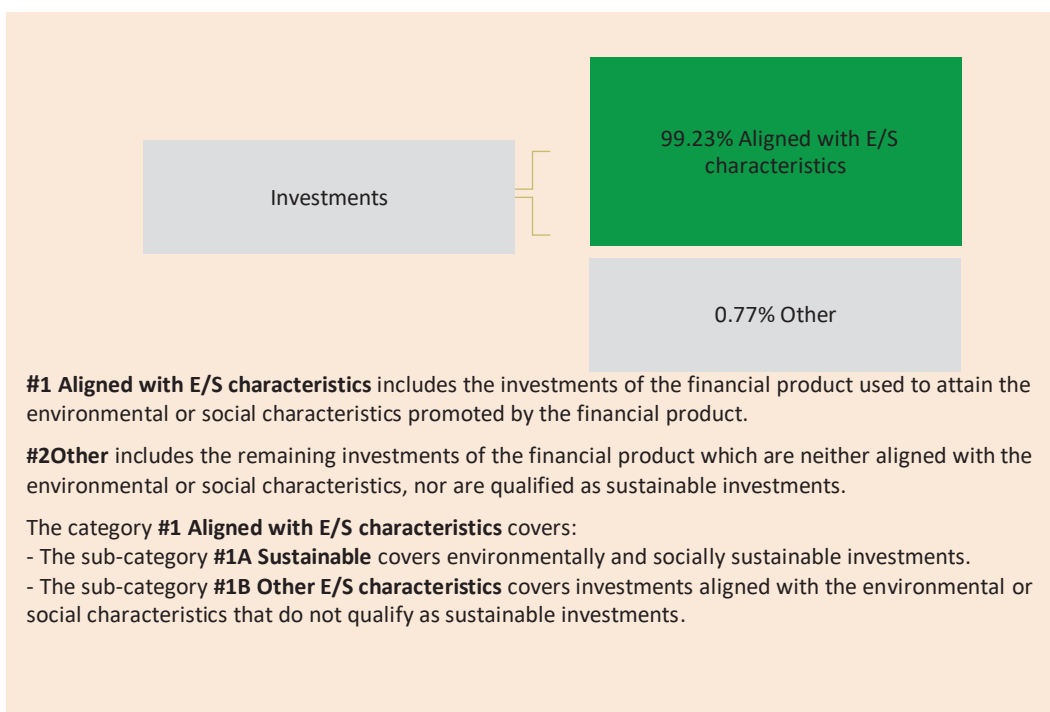
● *What was the asset allocation?*

99.23% of the Fund’s assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 0.77% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective. **Transitional activities are** activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



● *In which economic sectors were the investments made?*

INFORMATION TECHNOLOGY	22.88%
SOFTWARE	9.25%
SEMICONDUCTORS & SEMICONDUCTOR	7.08%
TECHNOLOGY HW, STORAGE & PERIP	3.47%
IT SERVICES	1.61%
COMMUNICATIONS EQUIPMENT	0.78%
ELECTRONIC EQUIP, INSTRUMENT &	0.68%
INTERNET SOFTWARE & SVCS-DISCO	0.00%

FINANCIALS	15.01%
BANKS	5.80%
INSURANCE	3.18%
CAPITAL MARKETS	3.05%
FINANCIAL SERVICES	1.74%
DIVERSIFIED FINANCIAL SERVICES	0.81%
CONSUMER FINANCE	0.41%
MORTGAGE RE INVESTMENT TRUSTS	0.01%
HEALTH CARE	13.54%
PHARMACEUTICALS	5.80%
HEALTH CARE PROVIDERS & SERVIC	2.45%
HEALTH CARE EQUIPMENT & SUPPLI	2.20%
BIOTECHNOLOGY	1.73%
LIFE SCIENCES	1.32%
HEALTH CARE TECHNOLOGY	0.04%
INDUSTRIALS	10.92%
MACHINERY	2.19%
PROFESSIONAL SERVICES	1.21%
ELECTRICAL EQUIPMENT	1.14%
INDUSTRIAL CONGLOMERATES	1.07%
ROAD & RAIL	0.94%
TRADING COMPANIES & DISTRIBUTO	0.89%
BUILDING PRODUCTS	0.84%
AEROSPACE & DEFENSE	0.78%
AIR FREIGHT & LOGISTICS	0.57%
COMMERCIAL SERVICES & SUPPLIES	0.53%
CONSTRUCTION & ENGINEERING	0.34%
TRANSPORTATION INFRASTRUCTURE	0.15%
MARINE	0.12%
AIRLINES	0.09%
GROUND TRANSPORTATION	0.07%
CONSUMER DISCRETIONARY	9.96%
SPECIALTY RETAIL	1.92%
BROADLINE RETAIL	1.81%
AUTOMOBILES	1.76%
HOTELS, RESTAURANTS & LEISURE	1.74%
TEXTILES, APPAREL & LUXURY GOO	1.48%
HOUSEHOLD DURABLES	0.61%
AUTO COMPONENTS	0.28%
MULTILINE RETAIL	0.15%
DISTRIBUTORS	0.11%
LEISURE PRODUCTS	0.05%

DIVERSIFIED CONSUMER SERVICES	0.02%
MEDIA	0.02%
CONSUMER STAPLES	7.85%
BEVERAGES	2.19%
FOOD PRODUCTS	1.84%
FOOD & STAPLES RETAILING	1.30%
HOUSEHOLD PRODUCTS	1.02%
PERSONAL PRODUCTS	0.76%
TOBACCO	0.47%
CONSUMER STAPLES DISTRIBUTION	0.25%
PERSONAL CARE PRODUCTS	0.01%
COMMUNICATION SERVICES	5.21%
INTERACTIVE MEDIA & SERVICES	2.27%
DIVERSIFIED TELECOMMUNICATION	1.08%
ENTERTAINMENT	0.81%
MEDIA	0.60%
WIRELESS TELECOMMUNICATION SER	0.46%
ENERGY	4.62%
OIL, GAS & CONSUMABLE FUELS	4.30%
ENERGY EQUIPMENT & SERVICES	0.32%
MATERIALS	3.75%
CHEMICALS	1.94%
METALS & MINING	1.13%
CONSTRUCTION MATERIALS	0.31%
CONTAINERS & PACKAGING	0.24%
PAPER & FOREST PRODUCTS	0.13%
UTILITIES	3.04%
ELECTRIC UTILITIES	1.79%
MULTI-UTILITIES	0.88%
GAS UTILITIES	0.14%
INDPNDENT PWR & RENEWABLE ELEC	0.13%
WATER UTILITIES	0.11%
REAL ESTATE	2.43%
SPECIALIZED REITS	0.90%
REAL ESTATE MANAGEMENT & DEVEL	0.41%
INDUSTRIAL REITS	0.32%
RESIDENTIAL REITS	0.22%
RETAIL REITS	0.22%
HEALTH CARE REITS	0.15%
OFFICE REITS	0.09%
EQUITY RE INVESTMENT TRUSTS (R	0.08%
HOTEL AND RESORT REITS	0.02%

DIVERSIFIED REITS

0.01%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment’ within the meaning of the Taxonomy Regulation.

● Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

Yes:

In fossil gas

In nuclear energy

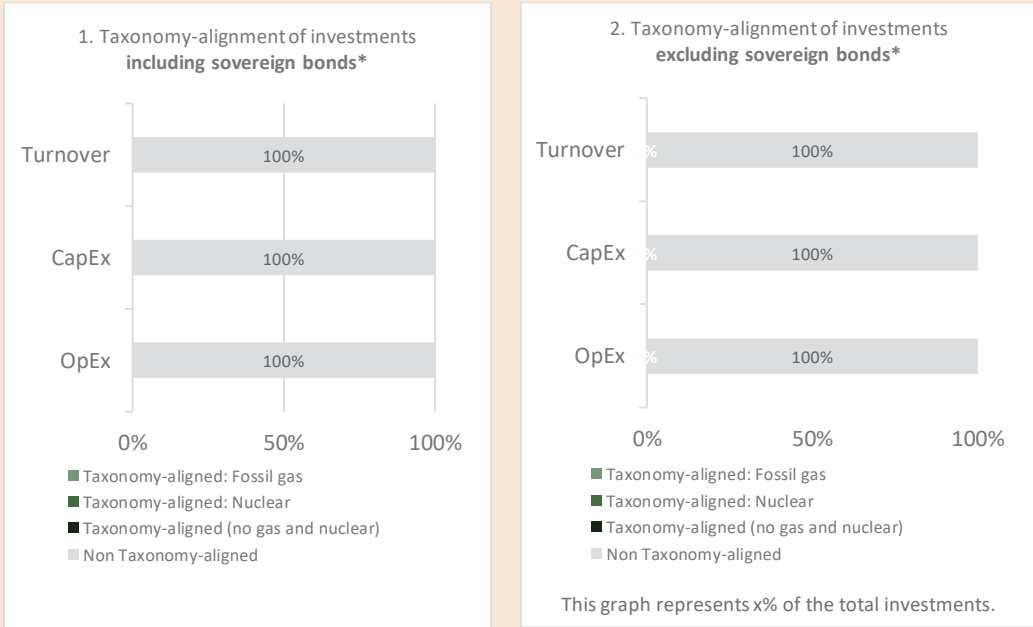
No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

The percentage of investments that were aligned with the EU Taxonomy did not change compared with previous reference periods.

● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.

● **What was the share of socially sustainable investments?**

are sustainable investments with an environmental objective that do not take into account the criteria for environmentally sustainable economic activities under Regulation (EU) 2020/852.

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 0.77% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund is an index fund tracking the performance of the MSCI World ESG Universal Index. The Index has been designated for the purpose of attaining the environmental and social characteristics promoted by the Fund. The Index integrates exclusion criteria relating to companies that are associated with Controversial Weapons or that fail to comply with the UNGC Principles.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold (i) securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity which may not form part of the Index. The Index measures the performance of global developed equity securities, re-weighting from free-float market cap weights using certain ESG metrics, in particular MSCI ESG Ratings, MSCI ESG Controversies and MSCI ESG Business Involvement Screening Research to tilt the index towards securities demonstrating both a robust ESG profile and positive trend in improving that ESG profile.

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined above. The Fund rebalances on a quarterly basis, in line with the Index rebalancing frequency.

The assessment of good governance practices is implemented through the negative screening utilised by the Index. Companies deemed by the Index provider to not violate UNGC principles are considered to exhibit good governance.

How did this financial product perform compared to the reference benchmark?



The objective of the Fund is to track the performance of the MSCI World ESG Universal Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2023, the Fund's performance was in line with expectations. The Fund returned 24.08% on a gross of fees basis, overperforming the benchmark performance of 23.89% by 18 basis points (bps). The I share class of the Fund returned 23.75% on a net of fees basis during the Reporting Period.

For information on the methodologies used in the construction of the Index and further information on the exclusion criteria and data sources, please refer to MSCI's index methodology description which can be found at the following link:

<https://www.msci.com/index-methodology> (index code 712650)

- ***How does the reference benchmark differ from a broad market index?***

The Index is based on the MSCI World Index, its parent index, which captures the performance of global developed equity market securities. The Fund's designated Index (i.e., MSCI World ESG Universal Index) applies MSCI ESG Ratings, MSCI ESG Controversies scores and MSCI ESG Business Involvement Screening Research to the constituent of the parent index to tilt the Index constituents towards securities demonstrating both a robust ESG profile and a positive trend in improving that ESG profile.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined above.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

characteristics of securities of the Index. The Fund may also hold (i) securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity which may not form part of the Index. The Index measures the performance of global developed equity securities, re-weighting from free-float market cap weights using certain ESG metrics, in particular MSCI ESG Ratings, MSCI ESG Controversies and MSCI ESG Business Involvement Screening Research to tilt the index towards securities demonstrating both a robust ESG profile and positive trend in improving that ESG profile.

● ***How did this financial product perform compared with the reference benchmark?***

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During the one year period ending 31 December 2023, the Fund's performance was in line with expectations. The Fund returned 24.08% on a gross of fees basis, overperforming the benchmark performance of 23.89% by 18 basis points (bps). The I share class of the Fund returned 23.75% on a net of fees basis during the Reporting Period.

● ***How did this financial product perform compared with the broad market index?***

The Fund returned 24.08% on a gross of fees basis, overperforming the broad market index performance of 23.79% by 0.29%.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: State Street Global Emerging Markets Screened Index Equity Fund

Legal entity identifier: 549300SZ163CFCUHTR64

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input checked="" type="radio"/> <input type="radio"/> No
<p><input type="checkbox"/> It made sustainable investments with an environmental objective: ___%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ___%</p>	<p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The State Street Global Emerging Markets Screened Index Equity Fund is an index fund tracking the performance of the MSCI Emerging Markets ex UNGC and CW Index (“Index”). The environmental and social characteristics promoted by the Fund is the Index designated by the Fund. The Index represents the performance of the broad global emerging equity markets while excluding companies that are associated with

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Controversial Weapons or fail to comply with United Nations Global Compact (UNGC) principles.

The Fund seeks to promote environmental and social characteristics reflected in the exclusions embedded in the Index as highlighted above, and which includes their adherence to ESG criteria i.e. noncompliance with UNGC principles (international norms in relation to the environment, human rights & communities, labour rights & supply chains, customers and governance) and controversial weapons.

The 1 year tracking error as of 31 December 2022 was 0.14%. The tracking difference is attributable to a combination of other small factors including security misweights, tax and transaction costs.

● ***How did the sustainability indicators perform?***

The attainment of the environmental and social characteristics is measured through the relevant portfolio exclusions listed in the previous question above. The Fund did not hold any securities that did not meet the relevant ESG criteria.

● ***...and compared to previous periods?***

The measurement of the attainment of the environmental and social characteristics promoted by the Fund has not changed from the previous period.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors in the application of the Index exclusions. Specifically, the Index considers

- Violations of UN Global Compact Principles
- Exposure to controversial weapons

What were the top investments of this financial product?



Largest Investments	Sector	% Assets	Country
TAIWAN SEMICONDUCTOR MANUFAC	INFORMATION TECHNOLOGY	6.63%	TAIWAN
TENCENT HOLDINGS LTD	COMMUNICATION SERVICES	4.09%	HONG KONG
SAMSUNG ELECTRONICS CO LTD	INFORMATION TECHNOLOGY	3.88%	KOREA, REPUBLIC OF
ALIBABA GROUP HOLDING LTD	CONSUMER DISCRETIONARY	2.64%	HONG KONG
RELIANCE INDUSTRIES LTD	ENERGY	1.35%	INDIA
MEITUAN CLASS B	CONSUMER DISCRETIONARY	1.13%	HONG KONG
CHINA CONSTRUCTION BANK H	FINANCIALS	0.88%	CHINA
ICICI BANK LTD	FINANCIALS	0.87%	INDIA
INFOSYS LTD	INFORMATION TECHNOLOGY	0.87%	INDIA
HOUSING DEVELOPMENT FINANCE	FINANCIALS	0.85%	INDIA
PDD HOLDINGS INC	CONSUMER DISCRETIONARY	0.82%	UNITED STATES
HDFC BANK LIMITED	FINANCIALS	0.81%	INDIA
JD.COM INC CL A	CONSUMER DISCRETIONARY	0.73%	HONG KONG
SK HYNIX INC	INFORMATION TECHNOLOGY	0.72%	KOREA, REPUBLIC OF
HON HAI PRECISION INDUSTRY	INFORMATION TECHNOLOGY	0.61%	TAIWAN

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2023 to 31 December 2023
n1

What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

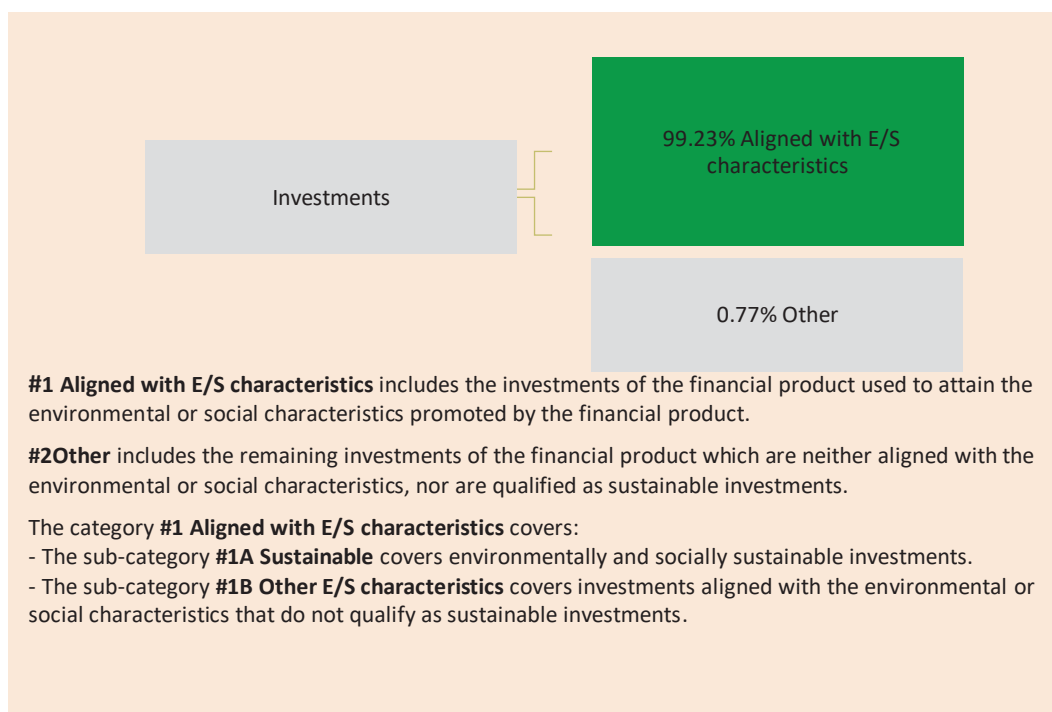
● *What was the asset allocation?*

99.23% of the Fund’s assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 0.77% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective. **Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



● *In which economic sectors were the investments made?*

FINANCIALS	22.11%
BANKS	16.23%
INSURANCE	2.73%
DIVERSIFIED FINANCIAL SERVICES	1.32%
CAPITAL MARKETS	1.08%
CONSUMER FINANCE	0.66%
FINANCIAL SERVICES	0.09%
INFORMATION TECHNOLOGY	20.67%

SEMICONDUCTORS & SEMICONDUCTOR	9.60%
TECHNOLOGY HW, STORAGE & PERIP	6.06%
ELECTRONIC EQUIP, INSTRUMENT &	2.36%
IT SERVICES	2.12%
SOFTWARE	0.28%
COMMUNICATIONS EQUIPMENT	0.24%
CONSUMER DISCRETIONARY	13.50%
BROADLINE RETAIL	4.80%
AUTOMOBILES	3.05%
HOTELS, RESTAURANTS & LEISURE	2.44%
TEXTILES, APPAREL & LUXURY GOO	1.01%
SPECIALTY RETAIL	0.77%
AUTO COMPONENTS	0.60%
HOUSEHOLD DURABLES	0.36%
DIVERSIFIED CONSUMER SERVICES	0.20%
MULTILINE RETAIL	0.20%
MEDIA	0.03%
AUTOMOBILE COMPONENTS	0.02%
LEISURE PRODUCTS	0.02%
DISTRIBUTORS	0.00%
COMMUNICATION SERVICES	9.75%
INTERACTIVE MEDIA & SERVICES	5.57%
WIRELESS TELECOMMUNICATION SER	1.63%
DIVERSIFIED TELECOMMUNICATION	1.38%
ENTERTAINMENT	1.07%
MEDIA	0.11%
MATERIALS	7.22%
METALS & MINING	3.02%
CHEMICALS	2.96%
CONSTRUCTION MATERIALS	0.98%
PAPER & FOREST PRODUCTS	0.18%
CONTAINERS & PACKAGING	0.07%
CONSUMER STAPLES	6.30%
BEVERAGES	1.80%
FOOD PRODUCTS	1.70%
FOOD & STAPLES RETAILING	1.41%
PERSONAL PRODUCTS	0.75%
TOBACCO	0.38%
CONSUMER STAPLES DISTRIBUTION	0.17%
HOUSEHOLD PRODUCTS	0.09%
INDUSTRIALS	6.18%

ELECTRICAL EQUIPMENT	1.39%
INDUSTRIAL CONGLOMERATES	1.31%
TRANSPORTATION INFRASTRUCTURE	0.72%
MACHINERY	0.63%
AIRLINES	0.35%
MARINE	0.34%
CONSTRUCTION & ENGINEERING	0.34%
ROAD & RAIL	0.33%
AIR FREIGHT & LOGISTICS	0.31%
AEROSPACE & DEFENSE	0.24%
TRADING COMPANIES & DISTRIBUTORS	0.13%
COMMERCIAL SERVICES & SUPPLIES	0.06%
BUILDING PRODUCTS	0.04%
ENERGY	4.88%
OIL, GAS & CONSUMABLE FUELS	4.83%
ENERGY EQUIPMENT & SERVICES	0.05%
HEALTH CARE	3.79%
PHARMACEUTICALS	1.29%
HEALTH CARE PROVIDERS & SERVICES	0.88%
BIOTECHNOLOGY	0.76%
LIFE SCIENCES	0.67%
HEALTH CARE EQUIPMENT & SUPPLIES	0.20%
UTILITIES	2.65%
ELECTRIC UTILITIES	1.12%
INDEPENDENT POWER & RENEWABLE ELECTRICITY	0.97%
GAS UTILITIES	0.41%
WATER UTILITIES	0.12%
MULTI-UTILITIES	0.04%
REAL ESTATE	1.75%
REAL ESTATE MANAGEMENT & DEVELOPMENT	1.65%
EQUITY REINVESTMENT TRUSTS (REITs)	0.10%
INDUSTRIAL REITS	0.01%



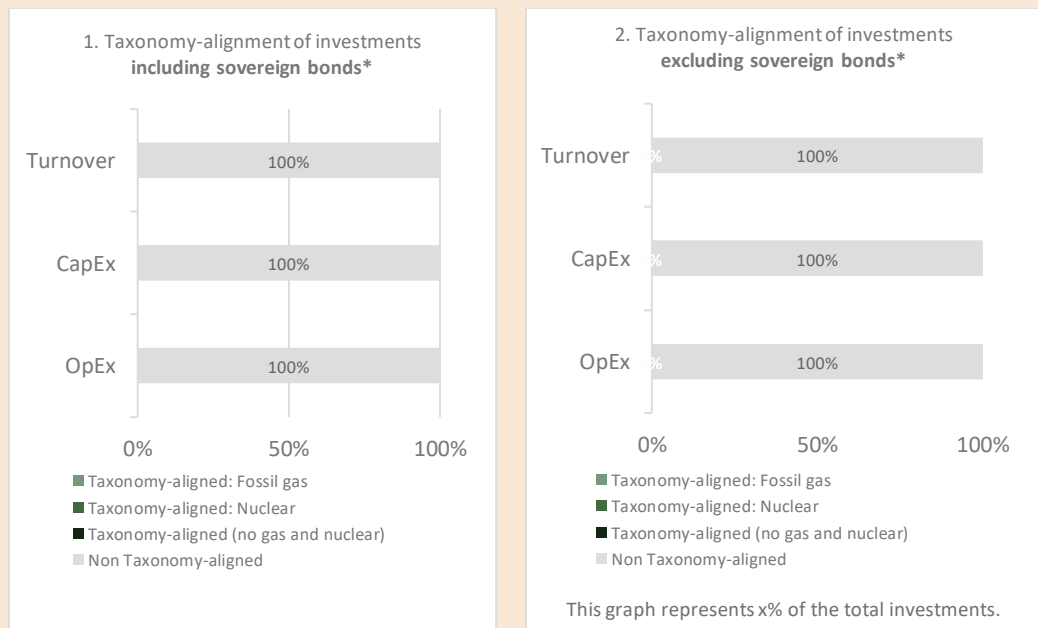
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

- Yes:
 - In fossil gas
 - In nuclear energy
- No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

The percentage of investments that were aligned with the EU Taxonomy did not change compared with previous reference periods.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 0.77% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund is an index fund tracking the performance of the MSCI Emerging Markets ex UNGC and CW Index (“Index”). The Index has been designated for the purpose of attaining the environmental and social characteristics promoted by the Fund. The Index integrates exclusion criteria relating to companies that are associated with Controversial Weapons or that fail to comply with the UNGC Principles.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold (i) securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity which may not form part of the Index. Securities in the Index

are weighted by free float-adjusted market capitalisation after screening out securities based on an assessment of their adherence to ESG criteria i.e., non-compliance with UNGC principles and controversial weapons.

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined above. The Fund rebalances on a quarterly basis, in line with the Index rebalancing frequency.

The assessment of good governance practices is implemented through the negative screening utilised by the Index. Companies deemed by the Index provider to not violate UNGC principles are considered to exhibit good governance.

How did this financial product perform compared to the reference benchmark?



The objective of the Fund is to track the performance of the MSCI Emerging Markets ex UNGC and CW Index (“Index”) as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund’s performance and that of the Index.

During the one year period ending 31 December 2023, the Fund’s performance was in line with expectations. The Fund returned 9.94% on a gross of fees basis, outperforming the benchmark performance of 9.80% by 14 basis points (bps). The I share class of the Fund returned 9.51% on a net of fees basis during the Reporting Period. The tracking difference is attributable to a combination of other small factors including security misweights, tax and transaction costs.

For information on the methodologies used in the construction of the Index and further information on the exclusion criteria and data sources, please refer to MSCI’s index methodology description which can be found at the following link:

<https://www.msci.com/index-methodology> (index code 731080)

● ***How does the reference benchmark differ from a broad market index?***

The Index is based on MSCI Emerging Markets Index, its parent index, which captures large and mid-cap representation across the global Emerging Market countries. The Fund’s designated Index (i.e., MSCI Emerging Markets ex UNGC and CW Index) represents the performance of the broad global emerging equity markets while excluding companies that are associated with Controversial Weapons or fail to comply with UNGC principles. Constituent selection is based on data from MSCI ESG Research.

● ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined above.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold (i) securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity which may not form part of the Index. Securities in the Index are weighted by free float-adjusted market capitalisation after screening out securities based on an assessment of their adherence to ESG criteria i.e., non-compliance with UNGC principles and controversial weapons.

● ***How did this financial product perform compared with the reference benchmark?***

The objective of the Fund is to track the performance of the MSCI Emerging Markets ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2022, the Fund's performance was in line with expectations. The Fund 9.94% on a gross of fees basis, overperforming the benchmark performance of 9.80% by 14 basis points (bps). The I share class of the Fund returned 9.51% on a net of fees basis during the Reporting Period. The tracking difference is attributable to a combination of other small factors including security misweights, tax and transaction costs.

● ***How did this financial product perform compared with the broad market index?***

The Fund returned 9.94% on a gross of fees basis, overperforming the broad market index performance of 9.83% by 0.11%.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: State Street Multi-Factor Global ESG Equity Fund

Legal entity identifier: 54930045LRIINCB32V69

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input checked="" type="radio"/> <input type="radio"/> No
<p><input type="checkbox"/> It made sustainable investments with an environmental objective: ___%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ___%</p>	<p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The investment policy of the State Street Multi-Factor Global ESG Equity Fund (“Fund”) is to generate a return in excess of the performance of the MSCI World Index (“Index”) over the medium and long term. The Investment manager integrates Sustainability Risk while screening out securities based on an assessment of their adherence to international norms in areas such as environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The environmental and social characteristics promoted by the Fund is the use of ESG ratings and other ESG data metrics to tilt the composition of the portfolio towards securities with favourable exposures to the relevant ESG criteria. In addition to this, further environmental or social characteristics are promoted by a negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons. The Fund may use additional ESG screens from time to time in order to exclude securities based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria.

● ***How did the sustainability indicators perform?***

The attainment of the environmental and social characteristics is measured through the ESG ratings score of the portfolio.

A further attainment of the environmental and social characteristics is measured through the % of the portfolio invested in securities that are included in the negative and norms-based screen. The Fund did not hold any securities that were included in the negative and norms-based screen.

● ***...and compared to previous periods?***

The measurement of the attainment of the environmental and social characteristics promoted by the Fund has not changed from the previous period.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considered Principal Adverse Impacts (“PAI”) on sustainability factors by applying the negative and norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considered

- Greenhouse Gas emissions
- Carbon footprint
- Greenhouse gas intensity of investee companies
- Exposure to companies active in the fossil fuel sector
- Share of non-renewable energy consumption and production
- Energy consumption intensity per high impact climate sector
- Activities negatively affecting biodiversity-sensitive areas
- Emissions to water
- Hazardous waste and radioactive waste ratio
- Violations of UN Global Compact Principles
- Unadjusted gender pay gap
- Board gender diversity
- Exposure to controversial weapons

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2023 to 31 December 2023



What were the top investments of this financial product?

Largest Investments	Sector	% Assets	Country
MICROSOFT CORP	INFORMATION TECHNOLOGY	3.55%	UNITED STATES
APPLE INC	INFORMATION TECHNOLOGY	2.93%	UNITED STATES
ACCENTURE PLC CL A	INFORMATION TECHNOLOGY	2.70%	IRELAND
META PLATFORMS INC CLASS A	COMMUNICATION SERVICES	2.48%	UNITED STATES
BERKSHIRE HATHAWAY INC CL B	FINANCIALS	2.47%	UNITED STATES
CISCO SYSTEMS INC	INFORMATION TECHNOLOGY	2.47%	UNITED STATES
NVIDIA CORP	INFORMATION TECHNOLOGY	2.14%	UNITED STATES
ALPHABET INC CL C	COMMUNICATION SERVICES	2.07%	UNITED STATES
NOVO NORDISK A/S B	HEALTH CARE	1.99%	DENMARK
ROYAL BANK OF CANADA	FINANCIALS	1.98%	CANADA
L OREAL	CONSUMER STAPLES	1.95%	FRANCE
TEXAS INSTRUMENTS INC	INFORMATION TECHNOLOGY	1.90%	UNITED STATES

AUTOMATIC DATA PROCESSING	INDUSTRIALS	1.73%	UNITED STATES
SCHNEIDER ELECTRIC SE	INDUSTRIALS	1.71%	FRANCE
EATON CORP PLC	INDUSTRIALS	1.46%	IRELAND

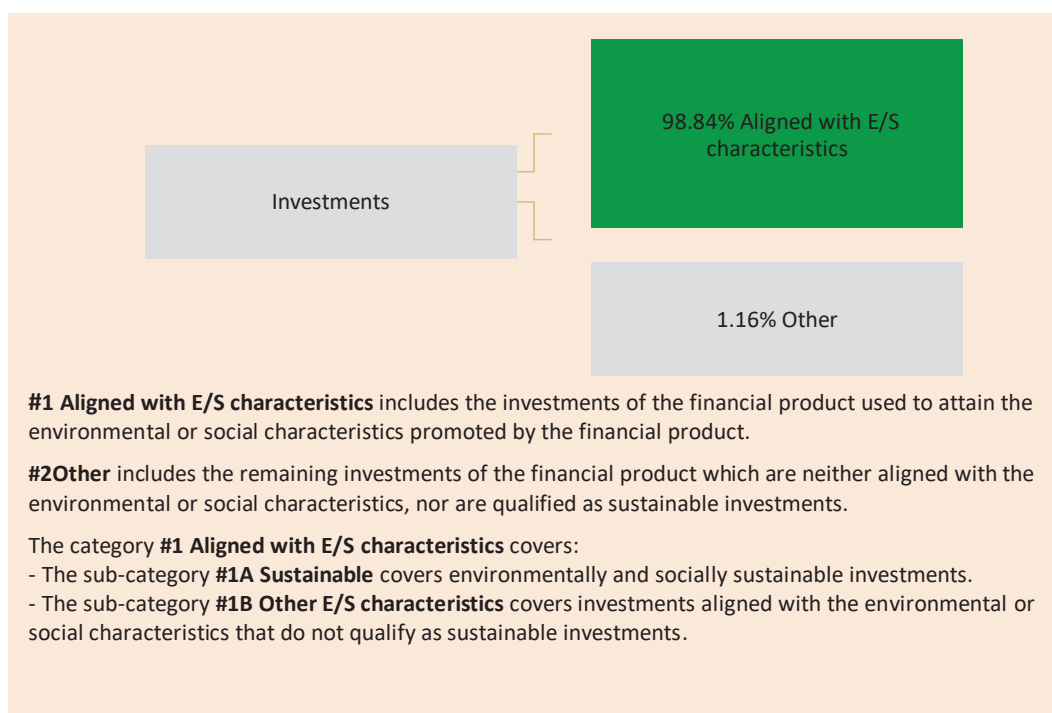
What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● What was the asset allocation?

98.84% of the Fund’s assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 1.16% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.



Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● In which economic sectors were the investments made?

INFORMATION TECHNOLOGY	23.96%
SOFTWARE	7.67%
SEMICONDUCTORS & SEMICONDUCTOR	4.96%

TECHNOLOGY HW, STORAGE & PERIP	4.57%
IT SERVICES	3.89%
COMMUNICATIONS EQUIPMENT	2.64%
ELECTRONIC EQUIP, INSTRUMENT &	0.23%
FINANCIALS	16.31%
INSURANCE	6.55%
CAPITAL MARKETS	3.95%
BANKS	3.43%
DIVERSIFIED FINANCIAL SERVICES	2.10%
CONSUMER FINANCE	0.16%
FINANCIAL SERVICES	0.11%
INDUSTRIALS	14.03%
ELECTRICAL EQUIPMENT	3.50%
MACHINERY	2.94%
BUILDING PRODUCTS	2.01%
PROFESSIONAL SERVICES	1.90%
TRADING COMPANIES & DISTRIBUTO	1.32%
COMMERCIAL SERVICES & SUPPLIES	0.96%
AIR FREIGHT & LOGISTICS	0.52%
INDUSTRIAL CONGLOMERATES	0.24%
CONSTRUCTION & ENGINEERING	0.20%
AEROSPACE & DEFENSE	0.18%
ROAD & RAIL	0.14%
GROUND TRANSPORTATION	0.11%
MARINE	0.02%
CONSUMER STAPLES	9.30%
FOOD PRODUCTS	4.13%
PERSONAL PRODUCTS	2.20%
FOOD & STAPLES RETAILING	1.10%
HOUSEHOLD PRODUCTS	0.94%
BEVERAGES	0.54%
TOBACCO	0.37%
PERSONAL CARE PRODUCTS	0.01%
HEALTH CARE	8.36%
PHARMACEUTICALS	4.70%
HEALTH CARE EQUIPMENT & SUPPLI	1.19%
BIOTECHNOLOGY	0.96%
HEALTH CARE PROVIDERS & SERVIC	0.96%
LIFE SCIENCES	0.56%
MATERIALS	6.78%
METALS & MINING	2.89%
CHEMICALS	1.97%

CONSTRUCTION MATERIALS	1.03%
CONTAINERS & PACKAGING	0.48%
PAPER & FOREST PRODUCTS	0.41%
COMMUNICATION SERVICES	6.35%
INTERACTIVE MEDIA & SERVICES	2.82%
DIVERSIFIED TELECOMMUNICATION	2.75%
MEDIA	0.41%
WIRELESS TELECOMMUNICATION SER	0.27%
ENTERTAINMENT	0.10%
CONSUMER DISCRETIONARY	6.13%
AUTOMOBILES	2.97%
AUTO COMPONENTS	1.16%
HOUSEHOLD DURABLES	0.97%
SPECIALTY RETAIL	0.79%
TEXTILES, APPAREL & LUXURY GOO	0.18%
HOTELS, RESTAURANTS & LEISURE	0.07%
ENERGY	2.89%
OIL, GAS & CONSUMABLE FUELS	2.89%
REAL ESTATE	2.81%
SPECIALIZED REITS	0.66%
REAL ESTATE MANAGEMENT & DEVEL	0.53%
RESIDENTIAL REITS	0.45%
EQUITY RE INVESTMENT TRUSTS (R	0.32%
OFFICE REITS	0.29%
RETAIL REITS	0.23%
HOTEL AND RESORT REITS	0.22%
INDUSTRIAL REITS	0.11%
UTILITIES	2.34%
ELECTRIC UTILITIES	2.22%
GAS UTILITIES	0.12%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

- **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

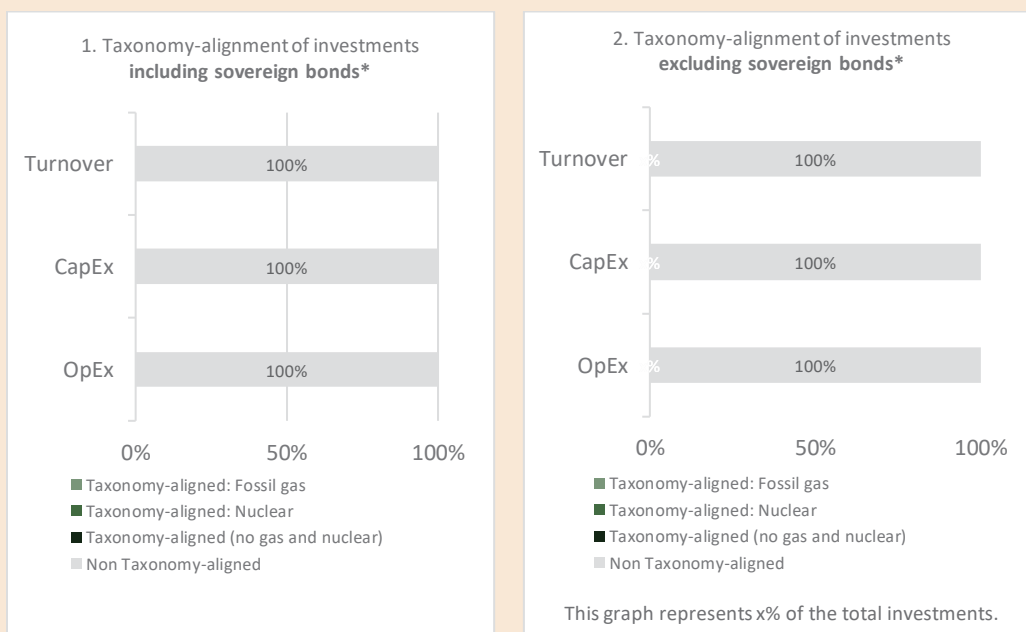
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

- Yes:
 - In fossil gas
 - In nuclear energy
- No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*




* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any "environmentally sustainable investment" within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

The percentage of investments that were aligned with the EU Taxonomy did not change compared with previous reference periods.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 1.16% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

In implementing this strategy, the Investment Manager will tilt the composition of the portfolio towards securities with favourable exposure to the relevant factors considered in the investment process including the ESG Ratings of individual securities. The securities in the Fund are selected primarily from the constituents of the Index and the Investment Manager applies the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: State Street Europe ESG Screened Enhanced Equity Fund
 Legal entity identifier: 54930076IJU42ZJN9M77

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input checked="" type="radio"/> <input type="radio"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The investment policy of the State Street Europe ESG Screened Enhanced Equity Fund (“Fund”) is to outperform the MSCI Europe Index (“Index”) over the medium and long term while screening out securities based on an assessment of their adherence to ESG criteria i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen that was applied to the portfolio of the Fund throughout the period to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

● ***How did the sustainability indicators perform?***

The attainment of the environmental and social characteristics is measured through the % of the portfolio invested in securities that are included in the negative and norms-based screen. The Fund did not hold any securities that were included in the negative and norms-based screen.

● ***...and compared to previous periods?***

The measurement of the attainment of the environmental and social characteristics promoted by the Fund has not changed from the previous period.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considered Principal Adverse Impacts (“PAI”) on sustainability factors by applying the negative and norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considered

- Exposure to companies active in the fossil fuel sector
- Violations of UN Global Compact Principles
- Exposure to controversial weapons

What were the top investments of this financial product?



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01 January 2023 to 31 December 2023

Largest Investments	Sector	% Assets	Country
NOVO NORDISK A/S B	HEALTH CARE	3.10%	DENMARK
NESTLE SA REG	CONSUMER STAPLES	2.92%	SWITZERLAND
ASML HOLDING NV	INFORMATION TECHNOLOGY	2.51%	NETHERLANDS
SHELL PLC	ENERGY	2.35%	UNITED KINGDOM
NOVARTIS AG REG	HEALTH CARE	2.31%	SWITZERLAND
LVMH MOET HENNESSY LOUIS VUI	CONSUMER DISCRETIONARY	2.25%	FRANCE
ASTRAZENECA PLC	HEALTH CARE	1.89%	UNITED KINGDOM
ROCHE HOLDING AG GENUSSSCHEIN	HEALTH CARE	1.80%	SWITZERLAND
TOTALENERGIES SE	ENERGY	1.63%	FRANCE
SAP SE	INFORMATION TECHNOLOGY	1.47%	GERMANY
SANOFI	HEALTH CARE	1.47%	FRANCE
HSBC HOLDINGS PLC	FINANCIALS	1.41%	UNITED KINGDOM
L OREAL	CONSUMER STAPLES	1.38%	FRANCE
SIEMENS AG REG	INDUSTRIALS	1.29%	GERMANY
BP PLC	ENERGY	1.25%	UNITED KINGDOM

What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● What was the asset allocation?

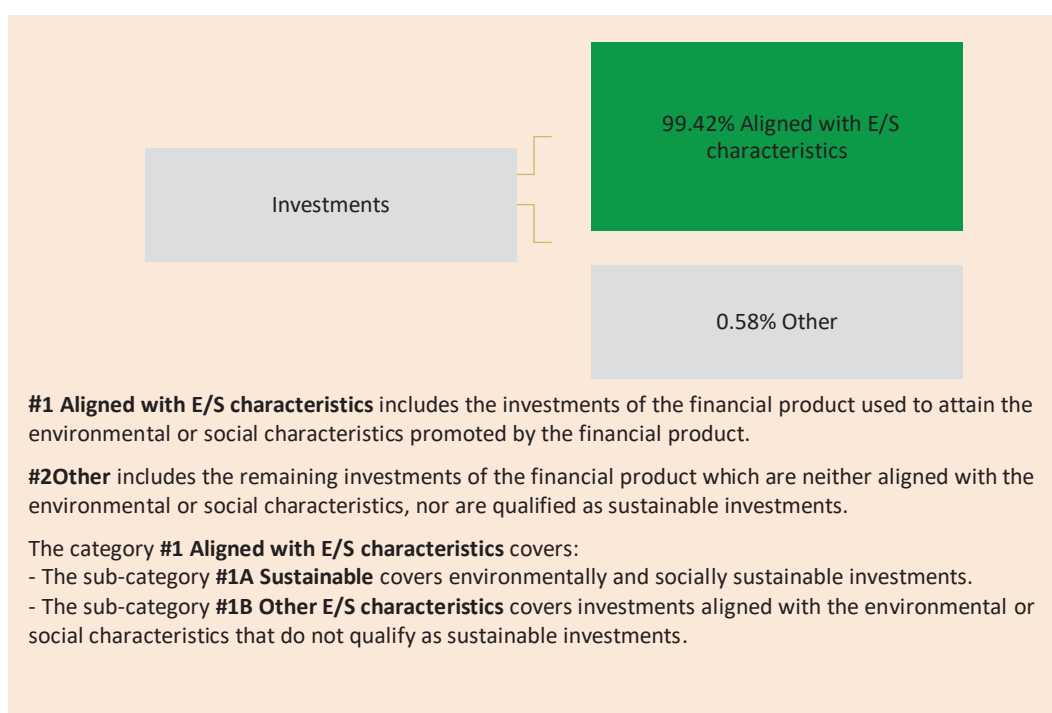
99.42% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 0.58% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



● In which economic sectors were the investments made?

FINANCIALS	17.40%
BANKS	8.18%
INSURANCE	5.07%
CAPITAL MARKETS	2.71%
DIVERSIFIED FINANCIAL SERVICES	1.21%
FINANCIAL SERVICES	0.24%
HEALTH CARE	15.66%
PHARMACEUTICALS	12.09%
HEALTH CARE EQUIPMENT & SUPPLI	2.09%

BIOTECHNOLOGY	0.59%
LIFE SCIENCES	0.53%
HEALTH CARE PROVIDERS & SERVIC	0.37%
INDUSTRIALS	15.19%
MACHINERY	2.61%
AEROSPACE & DEFENSE	2.21%
ELECTRICAL EQUIPMENT	2.18%
PROFESSIONAL SERVICES	1.89%
INDUSTRIAL CONGLOMERATES	1.45%
CONSTRUCTION & ENGINEERING	1.13%
BUILDING PRODUCTS	1.09%
AIR FREIGHT & LOGISTICS	0.91%
TRADING COMPANIES & DISTRIBUTO	0.83%
MARINE	0.49%
COMMERCIAL SERVICES & SUPPLIES	0.18%
TRANSPORTATION INFRASTRUCTURE	0.13%
AIRLINES	0.10%
CONSUMER STAPLES	12.19%
FOOD PRODUCTS	4.16%
BEVERAGES	2.62%
PERSONAL PRODUCTS	2.61%
FOOD & STAPLES RETAILING	1.02%
TOBACCO	0.95%
HOUSEHOLD PRODUCTS	0.83%
CONSUMER DISCRETIONARY	11.27%
TEXTILES, APPAREL & LUXURY GOO	4.90%
AUTOMOBILES	2.52%
HOTELS, RESTAURANTS & LEISURE	1.89%
SPECIALTY RETAIL	0.70%
BROADLINE RETAIL	0.38%
HOUSEHOLD DURABLES	0.29%
AUTO COMPONENTS	0.29%
MULTILINE RETAIL	0.26%
DISTRIBUTORS	0.04%
INFORMATION TECHNOLOGY	6.90%
SEMICONDUCTORS & SEMICONDUCTOR	3.87%
SOFTWARE	1.99%
IT SERVICES	0.45%
COMMUNICATIONS EQUIPMENT	0.36%
TECHNOLOGY HW, STORAGE & PERIP	0.19%
ELECTRONIC EQUIP, INSTRUMENT &	0.04%

MATERIALS	6.86%
CHEMICALS	3.24%
METALS & MINING	2.20%
CONSTRUCTION MATERIALS	0.98%
CONTAINERS & PACKAGING	0.24%
PAPER & FOREST PRODUCTS	0.20%
ENERGY	5.84%
OIL, GAS & CONSUMABLE FUELS	5.84%
UTILITIES	4.18%
ELECTRIC UTILITIES	2.36%
MULTI-UTILITIES	1.42%
INDPNDENT PWR & RENEWABLE ELEC	0.22%
WATER UTILITIES	0.17%
GAS UTILITIES	0.00%
COMMUNICATION SERVICES	3.11%
DIVERSIFIED TELECOMMUNICATION	2.12%
MEDIA	0.55%
INTERACTIVE MEDIA & SERVICES	0.36%
WIRELESS TELECOMMUNICATION SER	0.09%
REAL ESTATE	0.69%
OFFICE REITS	0.46%
RETAIL REITS	0.13%
REAL ESTATE MANAGEMENT & DEVEL	0.10%
DIVERSIFIED REITS	0.01%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

● Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

Yes:

In fossil gas

In nuclear energy

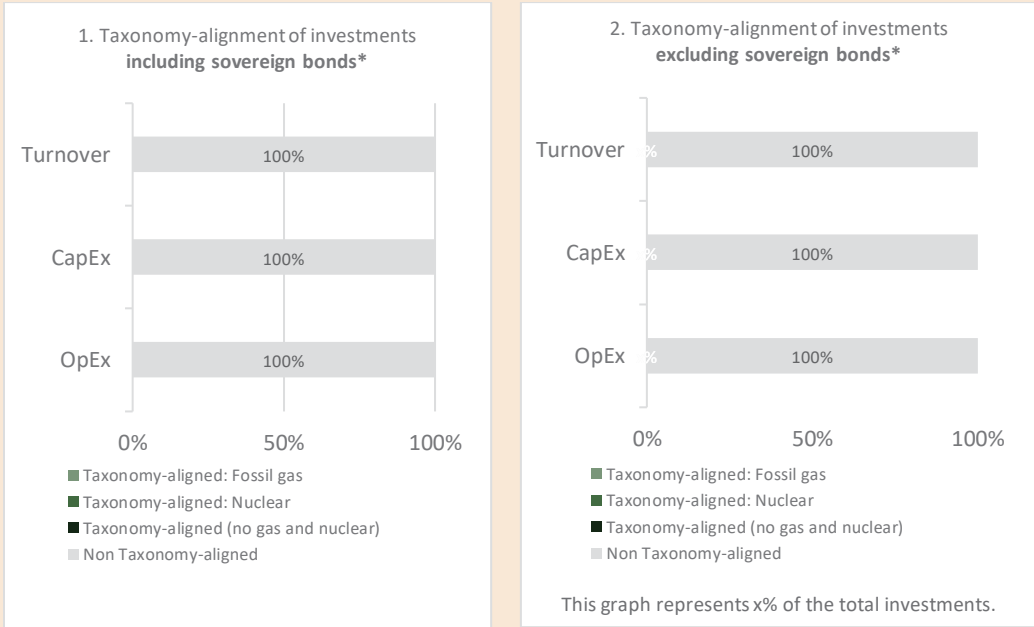
No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

The percentage of investments that were aligned with the EU Taxonomy did not change compared with previous reference periods.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 0.58% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

In implementing the Investment Policy of the Fund, securities in the Fund were selected primarily from the constituents of the Index and the Investment Manager applied the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis throughout the reference period. This resulted in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund screened out securities identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: State Street North America ESG Screened Enhanced Equity Fund

Legal entity identifier: 549300XZM86DVF3FTG61

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input type="radio"/> <input checked="" type="radio"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The investment policy of the State Street North America ESG Screened Enhanced Equity Fund ("Fund") is to outperform the MSCI North America Index ("Index") over the medium and long term while screening out securities based on an assessment of their adherence to ESG criteria i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen that was applied to the portfolio of the Fund throughout the period to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

● ***How did the sustainability indicators perform?***

The attainment of the environmental and social characteristics is measured through the % of the portfolio invested in securities that are included in the negative and norms-based screen. The Fund did not hold any securities that were included in the negative and norms-based screen.

● ***...and compared to previous periods?***

The measurement of the attainment of the environmental and social characteristics promoted by the Fund has not changed from the previous period.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considered Principal Adverse Impacts (“PAI”) on sustainability factors by applying the negative and norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considered

- Exposure to companies active in the fossil fuel sector
- Violations of UN Global Compact Principles
- Exposure to controversial weapons

What were the top investments of this financial product?



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01 January 2023 to 31 December 2023

Largest Investments	Sector	% Assets	Country
APPLE INC	INFORMATION TECHNOLOGY	6.56%	UNITED STATES
MICROSOFT CORP	INFORMATION TECHNOLOGY	5.31%	UNITED STATES
AMAZON.COM INC	CONSUMER DISCRETIONARY	2.68%	UNITED STATES
NVIDIA CORP	INFORMATION TECHNOLOGY	2.60%	UNITED STATES
META PLATFORMS INC CLASS A	COMMUNICATION SERVICES	1.81%	UNITED STATES
ALPHABET INC CL A	COMMUNICATION SERVICES	1.69%	UNITED STATES
ALPHABET INC CL C	COMMUNICATION SERVICES	1.53%	UNITED STATES
TESLA INC	CONSUMER DISCRETIONARY	1.35%	UNITED STATES
EXXON MOBIL CORP	ENERGY	1.35%	UNITED STATES
JPMORGAN CHASE + CO	FINANCIALS	1.33%	UNITED STATES
UNITEDHEALTH GROUP INC	HEALTH CARE	1.28%	UNITED STATES
BROADCOM INC	INFORMATION TECHNOLOGY	1.16%	UNITED STATES
PROCTER + GAMBLE CO/THE	CONSUMER STAPLES	1.14%	UNITED STATES
MERCK + CO. INC.	HEALTH CARE	0.94%	UNITED STATES
PEPSICO INC	CONSUMER STAPLES	0.86%	UNITED STATES

Asset allocation describes the share of investments in specific assets.

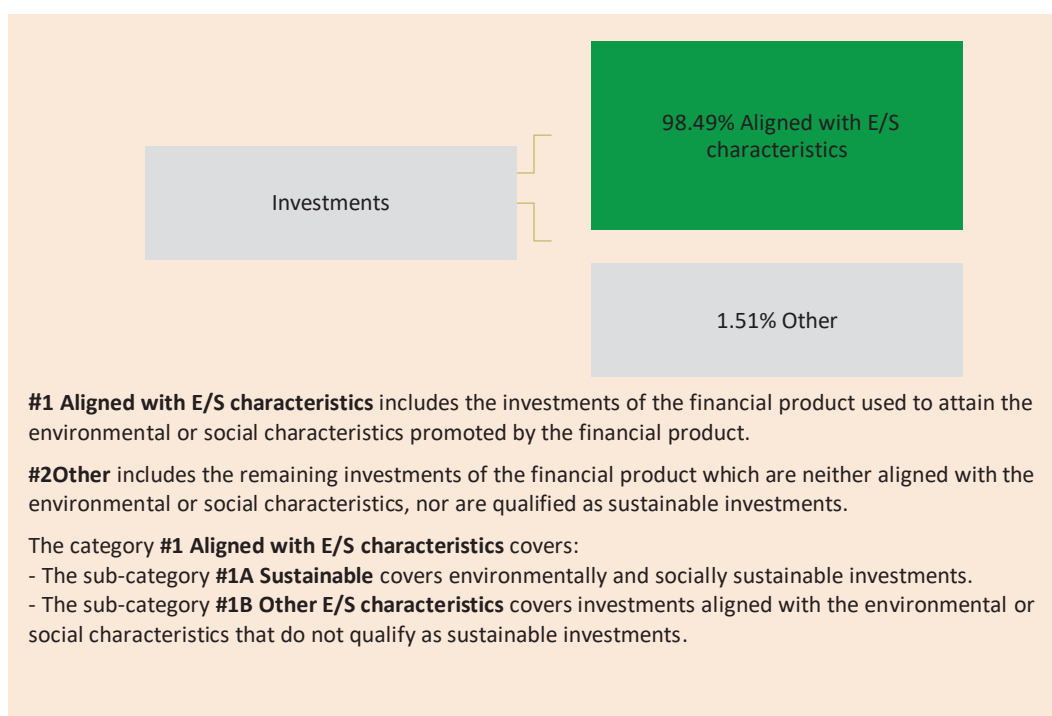
What was the proportion of sustainability-related investments?



See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● **What was the asset allocation?**

98.49% of the Fund’s assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 1.51% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **In which economic sectors were the investments made?**

INFORMATION TECHNOLOGY	26.61%
SOFTWARE	9.75%
TECHNOLOGY HW, STORAGE & PERIP	7.23%
SEMICONDUCTORS & SEMICONDUCTOR	6.67%
IT SERVICES	1.60%
COMMUNICATIONS EQUIPMENT	0.84%
ELECTRONIC EQUIP, INSTRUMENT &	0.52%
FINANCIALS	13.00%

BANKS	3.72%
CAPITAL MARKETS	3.07%
INSURANCE	2.41%
FINANCIAL SERVICES	2.27%
DIVERSIFIED FINANCIAL SERVICES	1.09%
CONSUMER FINANCE	0.43%
HEALTH CARE	12.47%
PHARMACEUTICALS	3.71%
HEALTH CARE PROVIDERS & SERVIC	2.71%
HEALTH CARE EQUIPMENT & SUPPLI	2.52%
BIOTECHNOLOGY	2.12%
LIFE SCIENCES	1.40%
CONSUMER DISCRETIONARY	10.34%
BROADLINE RETAIL	3.16%
HOTELS, RESTAURANTS & LEISURE	2.07%
SPECIALTY RETAIL	1.87%
AUTOMOBILES	1.87%
TEXTILES, APPAREL & LUXURY GOO	0.44%
HOUSEHOLD DURABLES	0.42%
AUTO COMPONENTS	0.21%
DISTRIBUTORS	0.15%
MULTILINE RETAIL	0.09%
LEISURE PRODUCTS	0.06%
INDUSTRIALS	9.17%
MACHINERY	1.76%

AEROSPACE & DEFENSE	1.45%
ROAD & RAIL	1.22%
PROFESSIONAL SERVICES	1.00%
ELECTRICAL EQUIPMENT	0.67%
INDUSTRIAL CONGLOMERATES	0.65%
BUILDING PRODUCTS	0.63%
AIR FREIGHT & LOGISTICS	0.58%
COMMERCIAL SERVICES & SUPPLIES	0.58%
TRADING COMPANIES & DISTRIBUTORS	0.46%
CONSTRUCTION & ENGINEERING	0.17%
COMMUNICATION SERVICES	8.15%
INTERACTIVE MEDIA & SERVICES	5.05%
ENTERTAINMENT	1.20%
MEDIA	0.89%
DIVERSIFIED TELECOMMUNICATION	0.68%
WIRELESS TELECOMMUNICATION SERVICES	0.34%
CONSUMER STAPLES	6.08%
FOOD & STAPLES RETAILING	1.87%
BEVERAGES	1.43%
HOUSEHOLD PRODUCTS	1.25%
FOOD PRODUCTS	0.98%
TOBACCO	0.49%
PERSONAL CARE PRODUCTS	0.03%
CONSUMER STAPLES DISTRIBUTION	0.02%
PERSONAL PRODUCTS	0.02%

ENERGY	4.80%
OIL, GAS & CONSUMABLE FUELS	4.51%
ENERGY EQUIPMENT & SERVICES	0.29%
MATERIALS	2.81%
CHEMICALS	1.60%
METALS & MINING	0.90%
CONTAINERS & PACKAGING	0.27%
CONSTRUCTION MATERIALS	0.03%
UTILITIES	2.35%
ELECTRIC UTILITIES	1.50%
MULTI-UTILITIES	0.73%
GAS UTILITIES	0.11%
REAL ESTATE	2.31%
SPECIALIZED REITS	1.09%
RETAIL REITS	0.47%
RESIDENTIAL REITS	0.25%
INDUSTRIAL REITS	0.20%
REAL ESTATE MANAGEMENT & DEVEL	0.14%
HOTEL AND RESORT REITS	0.09%
HEALTH CARE REITS	0.06%



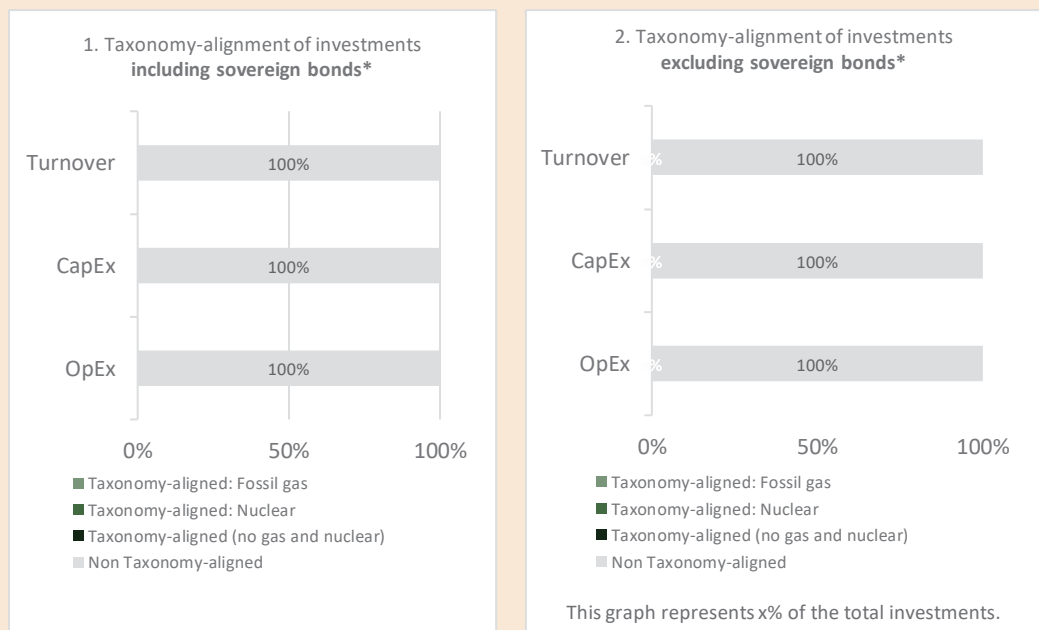
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

- Yes:
 - In fossil gas
 - In nuclear energy
- No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any "environmentally sustainable investment" within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

The percentage of investments that were aligned with the EU Taxonomy did not change compared with previous reference periods.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 1.51% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

In implementing the Investment Policy of the Fund, securities in the Fund were selected primarily from the constituents of the Index and the Investment Manager applied the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis throughout the reference period. This resulted in the exclusion of any securities

from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund screened out securities identified as being non-compliant with UN GC Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: State Street Global ESG Screened Enhanced Equity Fund

Legal entity identifier: 549300RJWR8TQWGOT308

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective:** ___%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** ___%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The investment policy of the State Street Global ESG Screened Enhanced Equity Fund (“Fund”) is to outperform the MSCI World Index (“Index”) over the medium and long term while screening out securities based on an assessment of their adherence to ESG criteria i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen that was applied to the portfolio of the Fund throughout the period to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

● ***How did the sustainability indicators perform?***

The attainment of the environmental and social characteristics is measured through the % of the portfolio invested in securities that are included in the negative and norms-based screen. The Fund did not hold any securities that were included in the negative and norms-based screen.

● ***...and compared to previous periods?***

The measurement of the attainment of the environmental and social characteristics promoted by the Fund has not changed from the previous period.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considered Principal Adverse Impacts (“PAI”) on sustainability factors by applying the negative and norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considered

- Exposure to companies active in the fossil fuel sector
- Violations of UN Global Compact Principles
- Exposure to controversial weapons

What were the top investments of this financial product?



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01 January 2023 to 31 December 2023

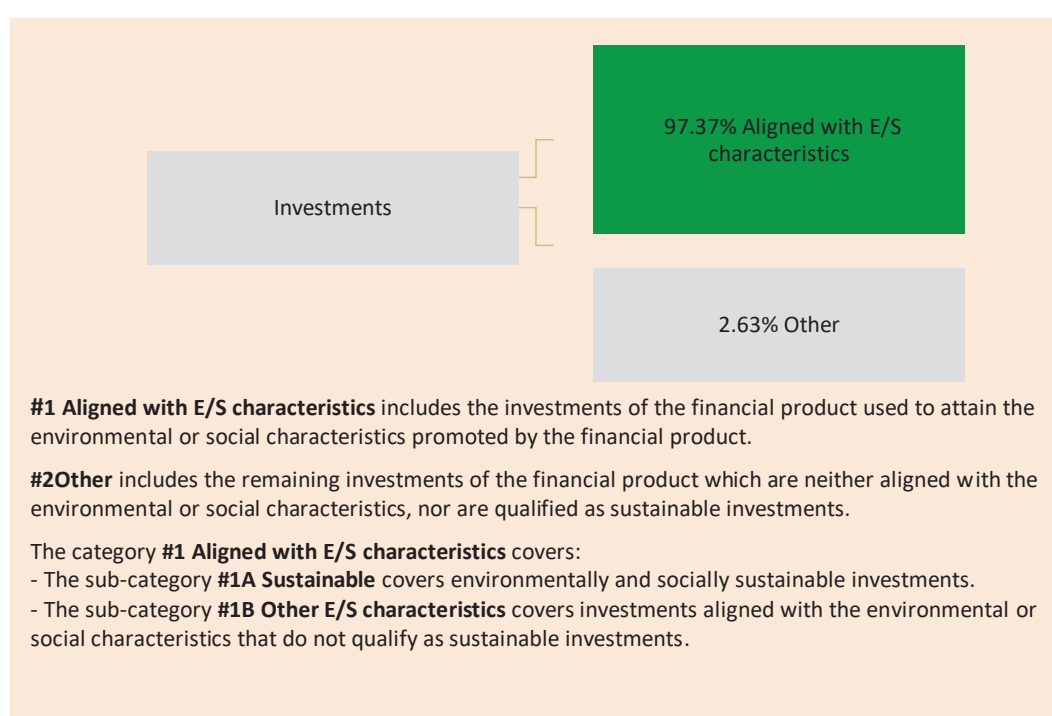
Largest Investments	Sector	% Assets	Country
APPLE INC	INFORMATION TECHNOLOGY	4.87%	UNITED STATES
MICROSOFT CORP	INFORMATION TECHNOLOGY	3.96%	UNITED STATES
AMAZON.COM INC	CONSUMER DISCRETIONARY	2.04%	UNITED STATES
NVIDIA CORP	INFORMATION TECHNOLOGY	1.78%	UNITED STATES
ALPHABET INC CL A	COMMUNICATION SERVICES	1.31%	UNITED STATES
META PLATFORMS INC CLASS A	COMMUNICATION SERVICES	1.21%	UNITED STATES
ALPHABET INC CL C	COMMUNICATION SERVICES	1.19%	UNITED STATES
TESLA INC	CONSUMER DISCRETIONARY	1.07%	UNITED STATES
EXXON MOBIL CORP	ENERGY	0.88%	UNITED STATES
UNITEDHEALTH GROUP INC	HEALTH CARE	0.84%	UNITED STATES
JPMORGAN CHASE + CO	FINANCIALS	0.82%	UNITED STATES
BROADCOM INC	INFORMATION TECHNOLOGY	0.74%	UNITED STATES
PROCTER + GAMBLE CO/THE	CONSUMER STAPLES	0.72%	UNITED STATES
BERKSHIRE HATHAWAY INC CL B	FINANCIALS	0.66%	UNITED STATES
VISA INC CLASS A SHARES	FINANCIALS	0.62%	UNITED STATES

What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● What was the asset allocation?

97.37% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 2.63% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



● In which economic sectors were the investments made?

INFORMATION TECHNOLOGY	21.60%
SOFTWARE	7.54%
SEMICONDUCTORS & SEMICONDUCTOR	5.81%
TECHNOLOGY HW, STORAGE & PERIP	5.37%
IT SERVICES	1.47%
ELECTRONIC EQUIP, INSTRUMENT & COMMUNICATIONS EQUIPMENT	0.74%
FINANCIALS	14.42%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

BANKS	5.28%
CAPITAL MARKETS	3.00%
INSURANCE	2.99%
FINANCIAL SERVICES	1.50%
DIVERSIFIED FINANCIAL SERVICES	1.27%
CONSUMER FINANCE	0.37%
HEALTH CARE	12.63%
PHARMACEUTICALS	5.19%
HEALTH CARE EQUIPMENT & SUPPLI	2.40%
HEALTH CARE PROVIDERS & SERVIC	2.07%
BIOTECHNOLOGY	1.83%
LIFE SCIENCES	1.13%
HEALTH CARE TECHNOLOGY	0.02%
INDUSTRIALS	10.92%
MACHINERY	2.01%
AEROSPACE & DEFENSE	1.47%
PROFESSIONAL SERVICES	1.08%
ROAD & RAIL	1.06%
INDUSTRIAL CONGLOMERATES	1.00%
ELECTRICAL EQUIPMENT	0.94%
TRADING COMPANIES & DISTRIBUTO	0.84%
BUILDING PRODUCTS	0.77%
AIR FREIGHT & LOGISTICS	0.61%
COMMERCIAL SERVICES & SUPPLIES	0.57%
CONSTRUCTION & ENGINEERING	0.34%
MARINE	0.19%
AIRLINES	0.03%
TRANSPORTATION INFRASTRUCTURE	0.00%
CONSUMER DISCRETIONARY	10.78%
AUTOMOBILES	2.36%
BROADLINE RETAIL	2.34%
HOTELS, RESTAURANTS & LEISURE	1.95%
SPECIALTY RETAIL	1.55%
TEXTILES, APPAREL & LUXURY GOO	1.20%
HOUSEHOLD DURABLES	0.67%
AUTO COMPONENTS	0.34%
MULTILINE RETAIL	0.15%
LEISURE PRODUCTS	0.11%
DISTRIBUTORS	0.10%
CONSUMER STAPLES	7.07%
FOOD & STAPLES RETAILING	1.69%
BEVERAGES	1.55%

FOOD PRODUCTS	1.51%
HOUSEHOLD PRODUCTS	1.09%
TOBACCO	0.59%
PERSONAL PRODUCTS	0.53%
CONSUMER STAPLES DISTRIBUTION	0.08%
PERSONAL CARE PRODUCTS	0.02%
COMMUNICATION SERVICES	7.01%
INTERACTIVE MEDIA & SERVICES	3.76%
DIVERSIFIED TELECOMMUNICATION	1.07%
ENTERTAINMENT	1.03%
MEDIA	0.78%
WIRELESS TELECOMMUNICATION SER	0.37%
ENERGY	4.62%
OIL, GAS & CONSUMABLE FUELS	4.45%
ENERGY EQUIPMENT & SERVICES	0.18%
MATERIALS	4.10%
CHEMICALS	1.93%
METALS & MINING	1.60%
CONSTRUCTION MATERIALS	0.38%
CONTAINERS & PACKAGING	0.20%
UTILITIES	2.60%
ELECTRIC UTILITIES	1.54%
MULTI-UTILITIES	0.81%
GAS UTILITIES	0.21%
INDPNDENT PWR & RENEWABLE ELEC	0.04%
REAL ESTATE	2.30%
SPECIALIZED REITS	0.62%
REAL ESTATE MANAGEMENT & DEVEL	0.49%
RETAIL REITS	0.42%
INDUSTRIAL REITS	0.22%
EQUITY RE INVESTMENT TRUSTS (R	0.21%
RESIDENTIAL REITS	0.15%
OFFICE REITS	0.09%
HOTEL AND RESORT REITS	0.06%
HEALTH CARE REITS	0.05%



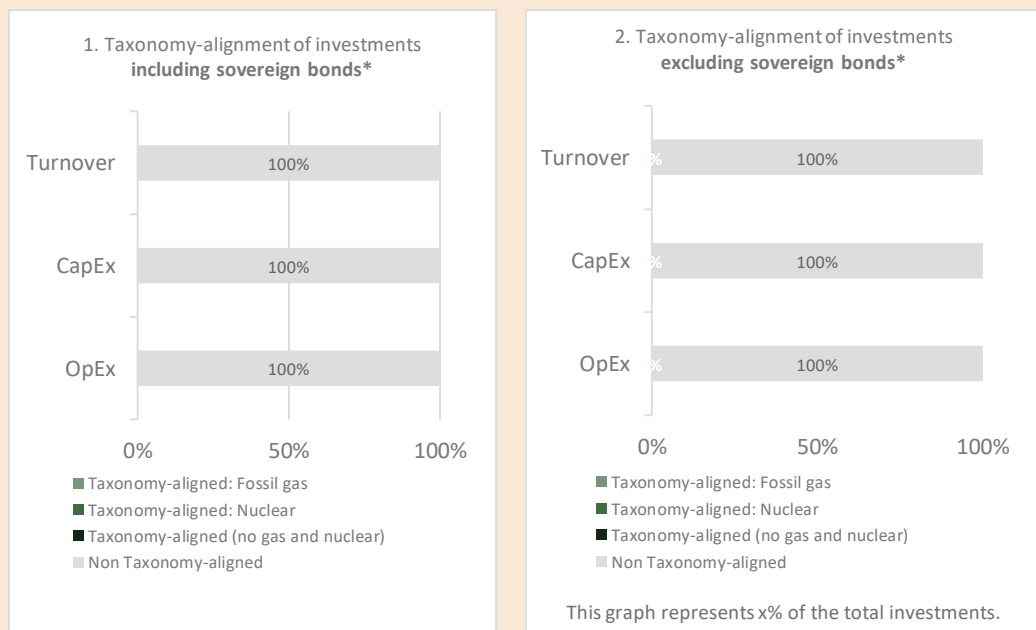
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

- Yes:
 - In fossil gas
 - In nuclear energy
- No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any "environmentally sustainable investment" within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

The percentage of investments that were aligned with the EU Taxonomy did not change compared with previous reference periods.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 2.63% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

In implementing the Investment Policy of the Fund, securities in the Fund were selected primarily from the constituents of the Index and the Investment Manager applied the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis throughout the reference period. This resulted in the exclusion of any securities

from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund screened out securities identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: State Street Sustainable Climate Emerging Markets Enhanced Equity Fund
 Legal entity identifier: 549300IUS0N9P4G0A187

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input type="radio"/> <input checked="" type="radio"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 25% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund promotes certain environmental characteristics through investments in companies which exhibit lower carbon emissions in the way of current emissions and future emissions (measured by fossil fuel reserves), produce green revenues and are better positioned for the physical risks posed by climate change. In addition to this, further environmental and social characteristics are promoted by a negative and norms-

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

based screen applied to the portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental and social protection,. Specifically, the Fund promotes certain social characteristics through exclusion of investments in companies which violate UNGC Principles relating to human rights (Principles 1 and 2), labour standards (Principles 3 to 6), anti-corruption (Principle 10) and companies associated with tobacco, alcohol, adult entertainment, gambling and controversial weapons. The UNGC Principles is the world largest corporate sustainability initiative aimed at companies to align their strategies and operations with universal principles on human rights, labour, environment and anti-corruption, and take actions that advance societal goals.

The Fund may use additional ESG screens from time to time in order to exclude securities based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria.

The Fund further promotes certain environmental and social characteristics through its allocation of a portion of the portfolio to sustainable investments. In order for the security to qualify as a sustainable investment, the company must be a “Leader” or “Outperformer” as determined by the Investment Manager using the RFactor™ ESG score.

● ***How did the sustainability indicators perform?***

The attainment of the environmental characteristics is measured through the higher exposure of the Fund’s portfolio (relative to the MSCI Emerging Markets Index (“Index”)) to companies that are mitigating greenhouse gas emissions and adapting to climate related risks.

The Carbon Intensity reduction compared to the Index is 60%

Fossil Fuel Reserves reduction compared to the Index is 88%

Brown revenues reduction compared to the Index is 52%

Green revenues increase compared to the Index is 101%

A further attainment of the environmental characteristics is measured through 0% of the portfolio invested in securities that are included in the negative and norms based screen. The attainment of the social characteristics is measured through 0% of the portfolio invested in securities that violate UNGC Principles and companies associated with controversial weapons.

● ***...and compared to previous periods?***

The measurement of the attainment of the environmental and social characteristics promoted by the Fund has not changed from the previous period.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments made by the Fund are to invest in securities that are classified as Leaders or Outperformers according to the ESG score of the Investment Manager’s proprietary ESG scoring system.

The ESG scoring system developed by the Investment Manager leverages multiple data sources and aligns them to widely accepted, transparent materiality frameworks to generate a unique ESG score for listed companies. It measures the performance of a company’s business operations and governance as it relates to financially material ESG challenges facing the company’s industry.

Companies qualified as “Leaders” or “Outperformers” as determined by the Investment Manager using the ESG score generated by its proprietary process are deemed to manage and mitigate long-term, financially-material sustainable risks better than its peers and thus operate a more sustainable business model.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Investment Manager applies a negative and norms-based screen to the Fund to screen out securities based on an assessment of their adherence to certain ESG criteria including securities of companies identified as being non-compliant with UNGC Principles relating to environmental protection, human rights, labour standards, anti-corruption and controversial weapons. By applying the relevant negative and norms-based screen, the Investment Manager deems the Fund’s sustainable investments not to cause significant harm to any environmental or social sustainable investment objective.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors as part of the Sustainable Climate Equity Strategy and by applying the negative and

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considers

- Greenhouse Gas emissions
- Carbon footprint
- Greenhouse gas intensity of investee companies
- Exposure to companies active in the fossil fuel sector
- Share of non-renewable energy consumption and production
- Violations of UN Global Compact Principles
- Exposure to controversial weapons

What were the top investments of this financial product?



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01 January 2023 to 31 December 2023

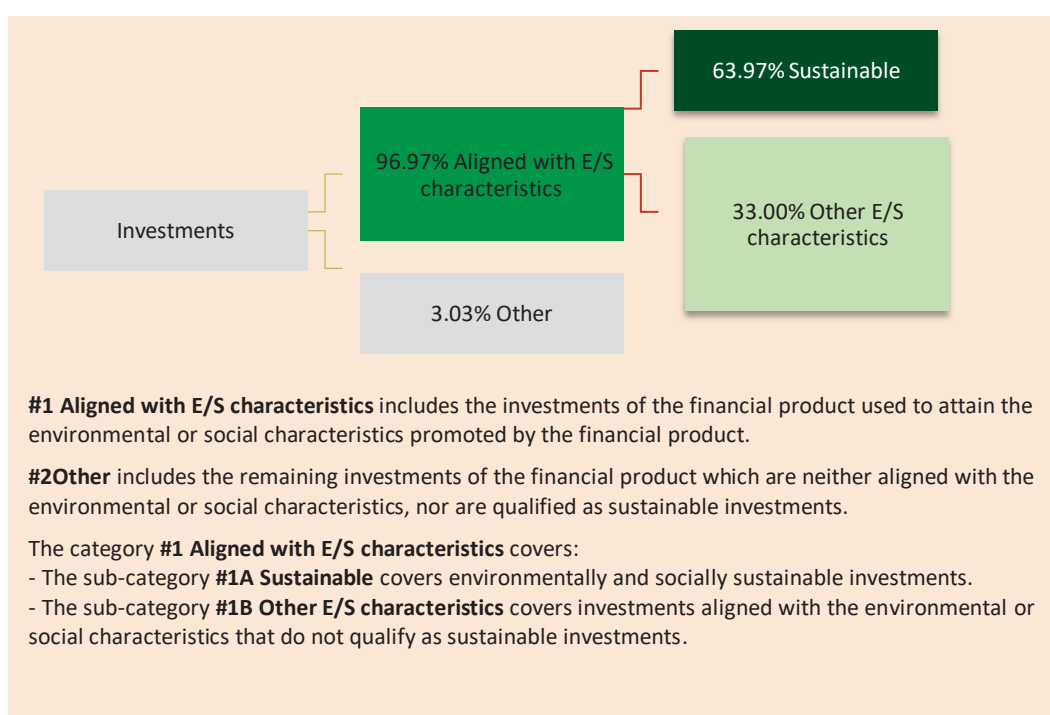
Largest Investments	Sector	% Assets	Country
TAIWAN SEMICONDUCTOR MANUFAC	INFORMATION TECHNOLOGY	6.62%	TAIWAN
SAMSUNG ELECTRONICS CO LTD	INFORMATION TECHNOLOGY	3.95%	KOREA, REPUBLIC OF
ALIBABA GROUP HOLDING LTD	CONSUMER DISCRETIONARY	2.69%	CHINA
MEITUAN CLASS B	CONSUMER DISCRETIONARY	1.00%	HONG KONG
INFOSYS LTD SP ADR	INFORMATION TECHNOLOGY	0.99%	INDIA
NETEASE INC	COMMUNICATION SERVICES	0.87%	HONG KONG
JD.COM INC CL A	CONSUMER DISCRETIONARY	0.82%	HONG KONG
HON HAI PRECISION INDUSTRY	INFORMATION TECHNOLOGY	0.79%	TAIWAN
PING AN INSURANCE GROUP CO H	FINANCIALS	0.78%	CHINA
CHINA CONSTRUCTION BANK H	FINANCIALS	0.77%	CHINA
PDD HOLDINGS INC	CONSUMER DISCRETIONARY	0.76%	UNITED STATES
RELIANCE INDUSTRIES LTD	ENERGY	0.74%	INDIA
MEDIATEK INC	INFORMATION TECHNOLOGY	0.73%	TAIWAN
ICICI BANK LTD	FINANCIALS	0.69%	INDIA
PETROBRAS PETROLEO BRAS PR	ENERGY	0.66%	BRAZIL

What was the proportion of sustainability-related investments?

The proportion of the Fund invested in Sustainable Investments was 63.97% at year end.

● What was the asset allocation?

96.97% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics, 63.97% being sustainable investments as outlined in the table below. 3.03% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



● In which economic sectors were the investments made?

FINANCIALS	21.12%
BANKS	15.39%
INSURANCE	2.88%
DIVERSIFIED FINANCIAL SERVICES	1.55%
CAPITAL MARKETS	0.81%
CONSUMER FINANCE	0.47%
FINANCIAL SERVICES	0.03%
INFORMATION TECHNOLOGY	20.61%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

SEMICONDUCTORS & SEMICONDUCTOR	9.48%
TECHNOLOGY HW, STORAGE & PERIP	5.98%
ELECTRONIC EQUIP, INSTRUMENT &	2.63%
IT SERVICES	2.34%
SOFTWARE	0.10%
COMMUNICATIONS EQUIPMENT	0.09%
CONSUMER DISCRETIONARY	13.25%
BROADLINE RETAIL	4.80%
AUTOMOBILES	3.06%
HOTELS, RESTAURANTS & LEISURE	2.19%
TEXTILES, APPAREL & LUXURY GOO	0.83%
AUTO COMPONENTS	0.79%
SPECIALTY RETAIL	0.57%
HOUSEHOLD DURABLES	0.56%
MULTILINE RETAIL	0.30%
DIVERSIFIED CONSUMER SERVICES	0.13%
LEISURE PRODUCTS	0.02%
COMMUNICATION SERVICES	9.31%
INTERACTIVE MEDIA & SERVICES	4.75%
WIRELESS TELECOMMUNICATION SER	1.77%
DIVERSIFIED TELECOMMUNICATION	1.42%
ENTERTAINMENT	1.32%
MEDIA	0.05%
MATERIALS	7.44%
METALS & MINING	3.52%
CHEMICALS	2.76%
CONSTRUCTION MATERIALS	0.78%
CONTAINERS & PACKAGING	0.27%
PAPER & FOREST PRODUCTS	0.11%
INDUSTRIALS	6.13%
ELECTRICAL EQUIPMENT	1.43%
INDUSTRIAL CONGLOMERATES	1.11%
TRANSPORTATION INFRASTRUCTURE	0.69%
MACHINERY	0.68%
CONSTRUCTION & ENGINEERING	0.48%
AIR FREIGHT & LOGISTICS	0.31%
ROAD & RAIL	0.30%
AEROSPACE & DEFENSE	0.30%
MARINE	0.23%
BUILDING PRODUCTS	0.17%
AIRLINES	0.17%

COMMERCIAL SERVICES & SUPPLIES	0.15%
TRADING COMPANIES & DISTRIBUTORS	0.12%
PROFESSIONAL SERVICES	0.01%
CONSUMER STAPLES	5.73%
FOOD PRODUCTS	2.17%
PERSONAL PRODUCTS	1.17%
FOOD & STAPLES RETAILING	1.02%
BEVERAGES	1.01%
HOUSEHOLD PRODUCTS	0.24%
CONSUMER STAPLES DISTRIBUTION	0.13%
ENERGY	4.65%
OIL, GAS & CONSUMABLE FUELS	4.54%
ENERGY EQUIPMENT & SERVICES	0.11%
HEALTH CARE	3.66%
PHARMACEUTICALS	1.44%
HEALTH CARE PROVIDERS & SERVICES	0.98%
LIFE SCIENCES	0.54%
BIOTECHNOLOGY	0.51%
HEALTH CARE EQUIPMENT & SUPPLIES	0.19%
UTILITIES	2.73%
ELECTRIC UTILITIES	0.93%
INDEPENDENT POWER & RENEWABLE ELECTRICITY	0.89%
GAS UTILITIES	0.66%
WATER UTILITIES	0.25%
REAL ESTATE	1.85%
REAL ESTATE MANAGEMENT & DEVELOPMENT	1.54%
EQUITY RE INVESTMENT TRUSTS (REIT)	0.30%
OFFICE REITS	0.01%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

- **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

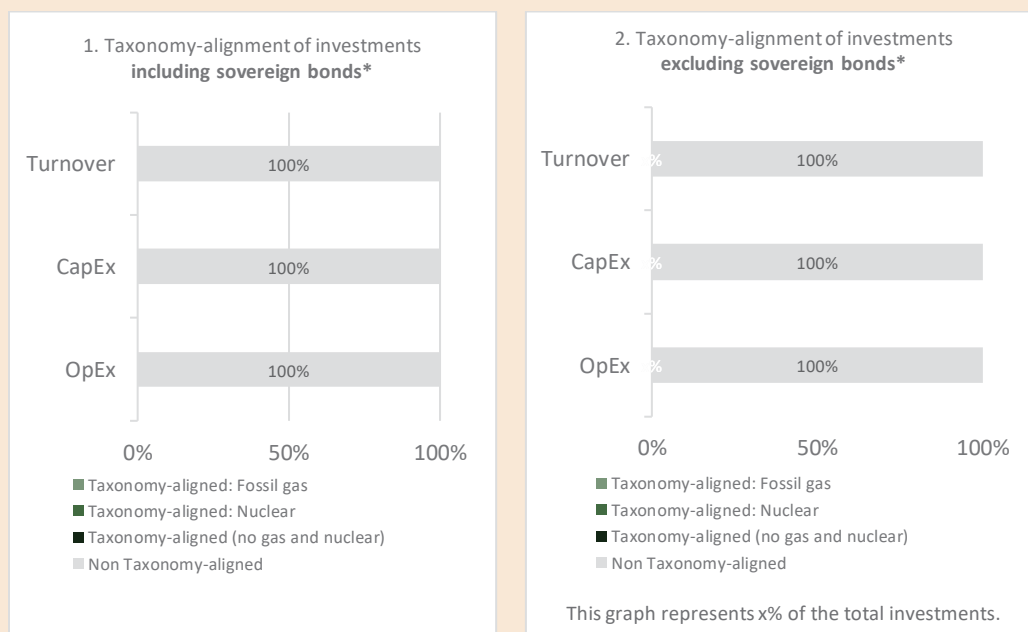
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

- Yes:
 - In fossil gas
 - In nuclear energy
- No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any "environmentally sustainable investment" within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

The percentage of investments that were aligned with the EU Taxonomy did not change compared with previous reference periods.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

are sustainable investments with an environmental objective that do not take into account the criteria for environmentally sustainable economic activities under Regulation (EU) 2020/852.

The Fund intends to invest a minimum of 1% of the Fund's securities in sustainable investments with an environmental objective, that are not aligned with the EU Taxonomy. The assessment of the Fund's investments qualifying as sustainable is determined on or around each portfolio rebalance which typically occurs on a quarterly basis.



What was the share of socially sustainable investments?

The Fund intends to invest a minimum of 1% of the Fund's securities in sustainable investments with a social objective, that are not aligned with the EU Taxonomy. The assessment of the Fund's investments qualifying as sustainable is determined on or around each portfolio rebalance which typically occurs on a quarterly basis.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 3.03% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager's discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

This strategy uses quantitative country allocation, stock selection and multi-factor models to evaluate the attractiveness of stocks including the use of a systematic methodology to provide higher exposure (relative to the Index) to companies that are mitigating and adapting to climate risk.

In implementing this strategy, the Investment Manager constructs a portfolio of securities taking into account certain ESG factors such as: carbon intensity (emissions scaled by revenue), fossil fuel reserves, green revenues, brown revenues and ratings for climate adaptation. The resulting portfolio of the Fund intends to provide higher exposure (relative to the Index) to companies that are mitigating and adapting to climate related risks. The securities in the Fund are selected primarily from the constituents of the Index and the Investment Manager applies the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis.

Application of the ESG screens results in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund will screen out securities identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-

corruption, as well as tobacco, alcohol, adult entertainment, gambling and controversial weapons. The Fund may use additional ESG screening techniques from time to time in order to exclude securities based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria referred to in the previous sentence.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: State Street Emerging Markets ESG Screened Enhanced Equity Fund
 Legal entity identifier: 549300LBU31V51ZZ5J65

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input checked="" type="radio"/> <input type="radio"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The investment policy of the State Street Emerging Markets ESG Screened Enhanced Equity Fund ("Fund") is to outperform the MSCI Emerging Markets Index ("Index") over the medium and long term while screening out securities based on an assessment of their adherence to ESG criteria i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen that was applied to the portfolio of the Fund throughout the period to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

● ***How did the sustainability indicators perform?***

The attainment of the environmental and social characteristics is measured through the % of the portfolio invested in securities that are included in the negative and norms-based screen. The Fund did not hold any securities that were included in the negative and norms-based screen.

● ***...and compared to previous periods?***

The measurement of the attainment of the environmental and social characteristics promoted by the Fund has not changed from the previous period.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considered Principal Adverse Impacts (“PAI”) on sustainability factors by applying the negative and norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considered

- Exposure to companies active in the fossil fuel sector
- Violations of UN Global Compact Principles
- Exposure to controversial weapons

What were the top investments of this financial product?



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01 January 2023 to 31 December 2023

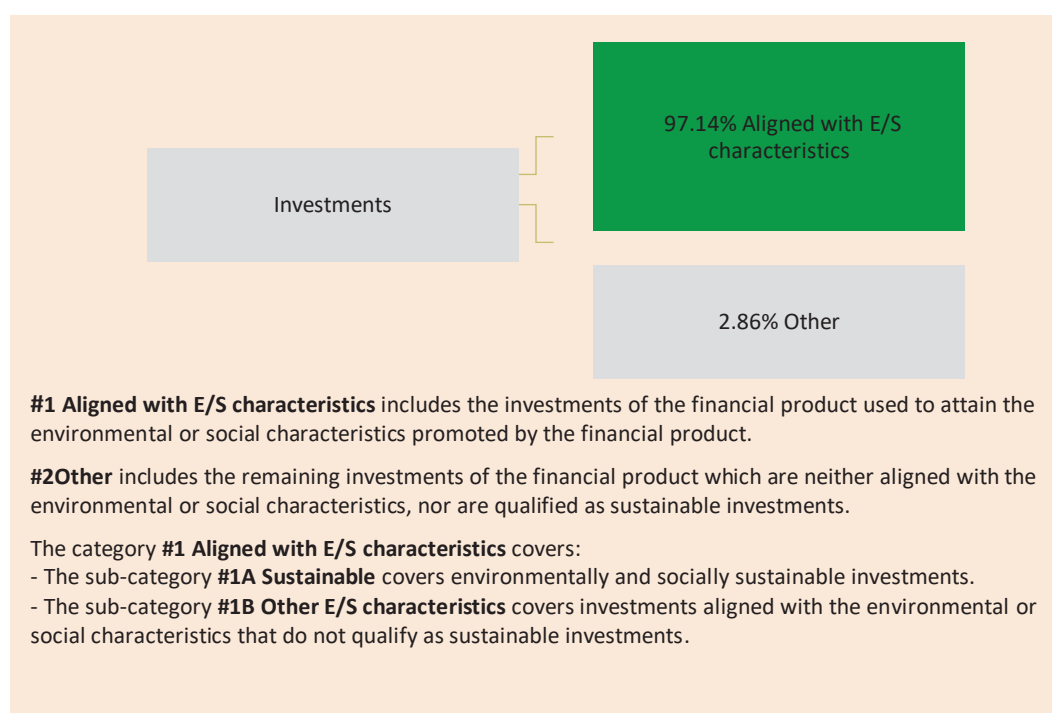
Largest Investments	Sector	% Assets	Country
TAIWAN SEMICONDUCTOR MANUFAC	INFORMATION TECHNOLOGY	6.54%	TAIWAN
SAMSUNG ELECTRONICS CO LTD	INFORMATION TECHNOLOGY	3.88%	KOREA, REPUBLIC OF
ALIBABA GROUP HOLDING LTD	CONSUMER DISCRETIONARY	2.59%	CHINA
RELIANCE INDUSTRIES LTD	ENERGY	1.13%	INDIA
MEITUAN CLASS B	CONSUMER DISCRETIONARY	1.06%	HONG KONG
INFOSYS LTD SP ADR	INFORMATION TECHNOLOGY	0.98%	INDIA
PDD HOLDINGS INC	CONSUMER DISCRETIONARY	0.86%	UNITED STATES
CHINA CONSTRUCTION BANK H	FINANCIALS	0.80%	CHINA
HON HAI PRECISION INDUSTRY	INFORMATION TECHNOLOGY	0.75%	TAIWAN
MEDIATEK INC	INFORMATION TECHNOLOGY	0.74%	TAIWAN
NETEASE INC	COMMUNICATION SERVICES	0.73%	HONG KONG
PING AN INSURANCE GROUP CO H	FINANCIALS	0.70%	CHINA
JD.COM INC CL A	CONSUMER DISCRETIONARY	0.70%	HONG KONG
NAVER CORP	COMMUNICATION SERVICES	0.69%	KOREA, REPUBLIC OF
SK HYNIX INC	INFORMATION TECHNOLOGY	0.68%	KOREA, REPUBLIC OF

What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● What was the asset allocation?

97.14% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 2.86% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



● In which economic sectors were the investments made?

FINANCIALS	21.17%
BANKS	14.98%
INSURANCE	2.85%
DIVERSIFIED FINANCIAL SERVICES	1.67%
CAPITAL MARKETS	0.94%
CONSUMER FINANCE	0.70%
FINANCIAL SERVICES	0.04%
INFORMATION TECHNOLOGY	20.80%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

SEMICONDUCTORS & SEMICONDUCTOR	9.54%
TECHNOLOGY HW, STORAGE & PERIP	6.09%
ELECTRONIC EQUIP, INSTRUMENT & IT SERVICES	2.61%
COMMUNICATIONS EQUIPMENT	2.02%
SOFTWARE	0.43%
CONSUMER DISCRETIONARY	13.06%
BROADLINE RETAIL	4.70%
AUTOMOBILES	2.88%
HOTELS, RESTAURANTS & LEISURE	2.26%
TEXTILES, APPAREL & LUXURY GOO	0.88%
AUTO COMPONENTS	0.69%
SPECIALTY RETAIL	0.57%
HOUSEHOLD DURABLES	0.45%
MULTILINE RETAIL	0.27%
DIVERSIFIED CONSUMER SERVICES	0.27%
LEISURE PRODUCTS	0.05%
AUTOMOBILE COMPONENTS	0.02%
DISTRIBUTORS	0.01%
COMMUNICATION SERVICES	9.33%
INTERACTIVE MEDIA & SERVICES	4.48%
WIRELESS TELECOMMUNICATION SER	1.65%
DIVERSIFIED TELECOMMUNICATION	1.49%
ENTERTAINMENT	1.48%
MEDIA	0.23%
MATERIALS	7.64%
METALS & MINING	3.81%
CHEMICALS	2.72%
CONSTRUCTION MATERIALS	0.78%
CONTAINERS & PACKAGING	0.18%
PAPER & FOREST PRODUCTS	0.15%
INDUSTRIALS	6.22%
INDUSTRIAL CONGLOMERATES	1.40%
ELECTRICAL EQUIPMENT	1.11%
MACHINERY	0.75%
TRANSPORTATION INFRASTRUCTURE	0.53%
AEROSPACE & DEFENSE	0.49%
CONSTRUCTION & ENGINEERING	0.47%
AIR FREIGHT & LOGISTICS	0.42%
MARINE	0.33%
TRADING COMPANIES & DISTRIBUTO	0.24%

AIRLINES	0.23%
ROAD & RAIL	0.16%
BUILDING PRODUCTS	0.06%
COMMERCIAL SERVICES & SUPPLIES	0.03%
PROFESSIONAL SERVICES	0.01%
CONSUMER STAPLES	5.88%
BEVERAGES	1.87%
FOOD PRODUCTS	1.52%
FOOD & STAPLES RETAILING	1.12%
TOBACCO	0.57%
PERSONAL PRODUCTS	0.52%
CONSUMER STAPLES DISTRIBUTION	0.19%
HOUSEHOLD PRODUCTS	0.10%
ENERGY	4.74%
OIL, GAS & CONSUMABLE FUELS	4.67%
ENERGY EQUIPMENT & SERVICES	0.07%
HEALTH CARE	3.74%
PHARMACEUTICALS	1.45%
HEALTH CARE PROVIDERS & SERVIC	0.98%
LIFE SCIENCES	0.56%
BIOTECHNOLOGY	0.55%
HEALTH CARE EQUIPMENT & SUPPLI	0.21%
UTILITIES	2.80%
ELECTRIC UTILITIES	1.30%
INDPNDENT PWR & RENEWABLE ELEC	0.76%
GAS UTILITIES	0.68%
MULTI-UTILITIES	0.05%
WATER UTILITIES	0.01%
REAL ESTATE	1.62%
REAL ESTATE MANAGEMENT & DEVEL	1.32%
EQUITY RE INVESTMENT TRUSTS (R	0.27%
INDUSTRIAL REITS	0.02%
RETAIL REITS	0.01%



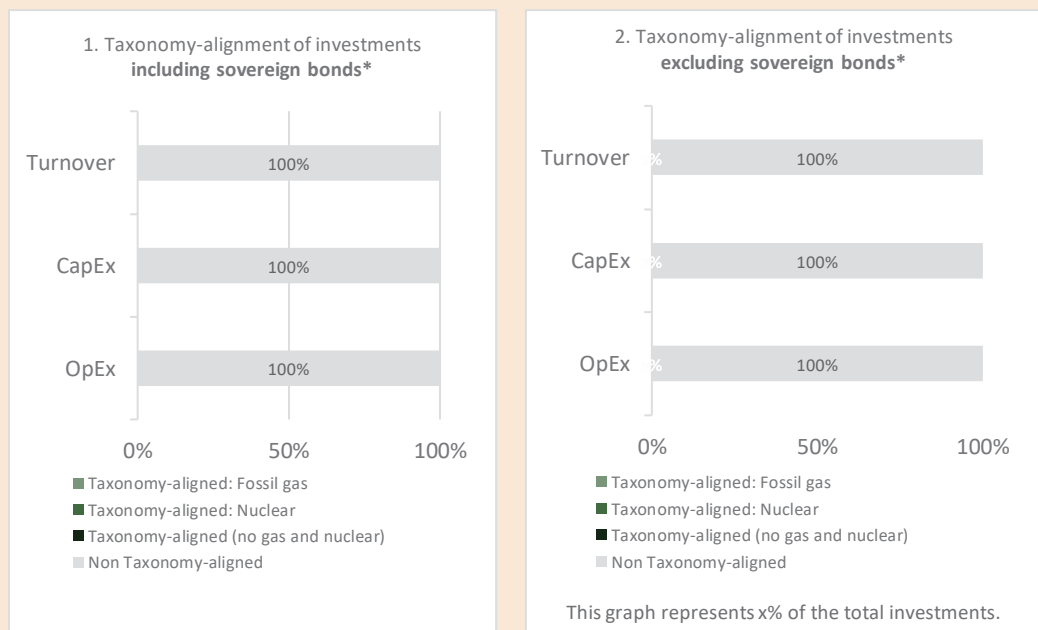
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

- Yes:
 - In fossil gas
 - In nuclear energy
- No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any "environmentally sustainable investment" within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

The percentage of investments that were aligned with the EU Taxonomy did not change compared with previous reference periods.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 2.86% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

In implementing the Investment Policy of the Fund, securities in the Fund were selected primarily from the constituents of the Index and the Investment Manager applied the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis throughout the reference period. This resulted in the exclusion of any securities

from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund screened out securities identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: State Street EMU ESG Screened Equity Fund
 Legal entity identifier: 549300YX23AKK0P3RQ65

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input type="radio"/> <input checked="" type="radio"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The investment policy of the State Street EMU ESG Screened Enhanced Equity Fund (“Fund”) is to outperform the MSCI EMU Index (“Index”) over the medium and long term while screening out securities based on an assessment of their adherence to ESG criteria i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen that was applied to the portfolio of the Fund throughout the period to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

● ***How did the sustainability indicators perform?***

The attainment of the environmental and social characteristics is measured through the % of the portfolio invested in securities that are included in the negative and norms-based screen. The Fund did not hold any securities that were included in the negative and norms-based screen.

● ***...and compared to previous periods?***

The measurement of the attainment of the environmental and social characteristics promoted by the Fund has not changed from the previous period.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considered Principal Adverse Impacts (“PAI”) on sustainability factors by applying the negative and norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considered

- Exposure to companies active in the fossil fuel sector
- Violations of UN Global Compact Principles
- Exposure to controversial weapons

What were the top investments of this financial product?



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01 January 2023 to 31 December 2023

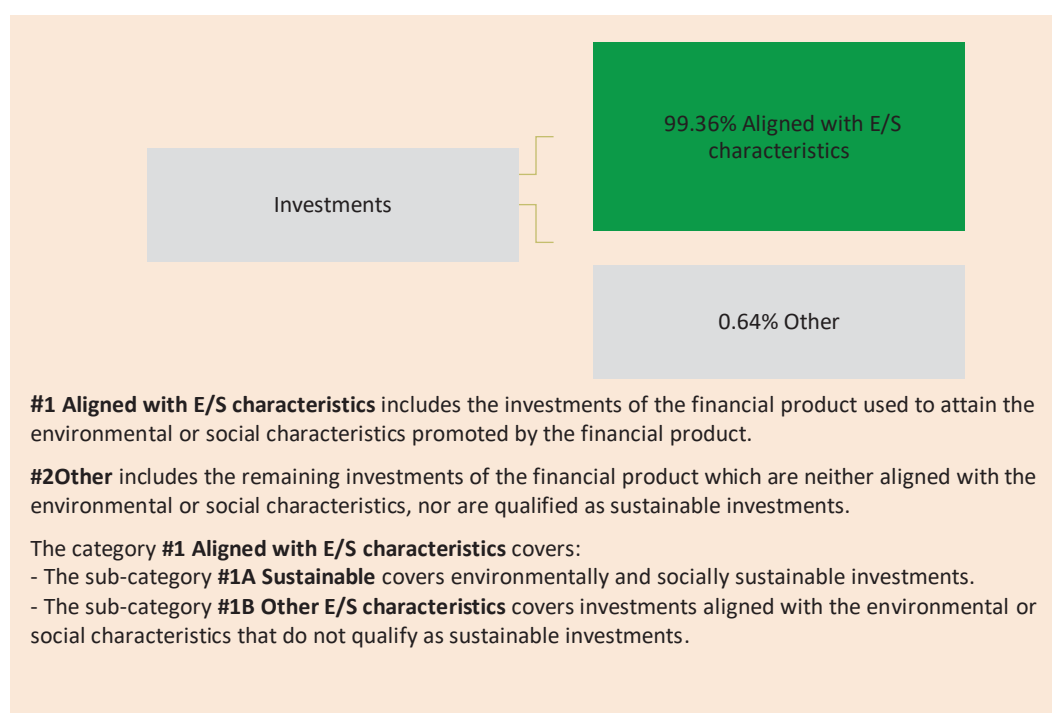
Largest Investments	Sector	% Assets	Country
SANOFI	HEALTH CARE	3.79%	FRANCE
ASML HOLDING NV	INFORMATION TECHNOLOGY	3.77%	NETHERLANDS
TOTALENERGIES SE	ENERGY	3.23%	FRANCE
LVMH MOET HENNESSY LOUIS VUI	CONSUMER DISCRETIONARY	3.00%	FRANCE
BANCO BILBAO VIZCAYA ARGENTA	FINANCIALS	2.47%	SPAIN
UNICREDIT SPA	FINANCIALS	2.35%	ITALY
ING GROEP NV	FINANCIALS	2.30%	NETHERLANDS
STELLANTIS NV	CONSUMER DISCRETIONARY	2.27%	NETHERLANDS
DEUTSCHE TELEKOM AG REG	COMMUNICATION SERVICES	2.22%	GERMANY
BAYERISCHE MOTOREN WERKE AG	CONSUMER DISCRETIONARY	2.17%	GERMANY
STMICROELECTRONICS NV	INFORMATION TECHNOLOGY	2.13%	NETHERLANDS
COMPAGNIE DE SAINT GOBAIN	INDUSTRIALS	2.09%	FRANCE
SAP SE	INFORMATION TECHNOLOGY	1.99%	GERMANY
MICHELIN (CGDE)	CONSUMER DISCRETIONARY	1.96%	FRANCE
ENGIE	UTILITIES	1.86%	FRANCE

What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● What was the asset allocation?

99.36% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 0.64% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



● In which economic sectors were the investments made?

FINANCIALS	17.92%
BANKS	11.29%
INSURANCE	4.21%
CAPITAL MARKETS	2.04%
DIVERSIFIED FINANCIAL SERVICES	0.38%
INDUSTRIALS	16.51%
CONSTRUCTION & ENGINEERING	3.86%
MACHINERY	2.53%
BUILDING PRODUCTS	2.15%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

PROFESSIONAL SERVICES	1.92%
AIR FREIGHT & LOGISTICS	1.42%
COMMERCIAL SERVICES & SUPPLIES	1.29%
INDUSTRIAL CONGLOMERATES	1.23%
TRADING COMPANIES & DISTRIBUTORS	1.13%
ELECTRICAL EQUIPMENT	0.50%
AIRLINES	0.48%
CONSUMER DISCRETIONARY	16.03%
AUTOMOBILES	6.52%
TEXTILES, APPAREL & LUXURY GOODS	4.45%
SPECIALTY RETAIL	1.65%
AUTO COMPONENTS	1.58%
HOTELS, RESTAURANTS & LEISURE	1.45%
MULTILINE RETAIL	0.10%
LEISURE PRODUCTS	0.09%
HOUSEHOLD DURABLES	0.09%
BROADLINE RETAIL	0.09%
INFORMATION TECHNOLOGY	12.17%
SEMICONDUCTORS & SEMICONDUCTOR	7.21%
SOFTWARE	2.69%
IT SERVICES	1.68%
COMMUNICATIONS EQUIPMENT	0.40%
TECHNOLOGY HW, STORAGE & PERIPHERALS	0.11%
ELECTRONIC EQUIP, INSTRUMENT & SUPPLIES	0.08%
HEALTH CARE	8.03%
PHARMACEUTICALS	5.25%
HEALTH CARE PROVIDERS & SERVICES	2.05%
LIFE SCIENCES	0.45%
HEALTH CARE TECHNOLOGY	0.14%
HEALTH CARE EQUIPMENT & SUPPLIES	0.12%
BIOTECHNOLOGY	0.02%
MATERIALS	7.00%
CONSTRUCTION MATERIALS	2.15%
CHEMICALS	2.09%
METALS & MINING	2.04%
CONTAINERS & PACKAGING	0.63%
PAPER & FOREST PRODUCTS	0.08%
CONSUMER STAPLES	6.43%
FOOD & STAPLES RETAILING	3.52%
PERSONAL PRODUCTS	1.21%
FOOD PRODUCTS	0.88%

BEVERAGES	0.81%
HOUSEHOLD PRODUCTS	0.01%
COMMUNICATION SERVICES	5.40%
DIVERSIFIED TELECOMMUNICATION	3.67%
MEDIA	1.73%
UTILITIES	4.76%
MULTI-UTILITIES	3.12%
ELECTRIC UTILITIES	1.42%
GAS UTILITIES	0.15%
INDPNDENT PWR & RENEWABLE ELEC	0.07%
ENERGY	4.20%
OIL, GAS & CONSUMABLE FUELS	3.85%
ENERGY EQUIPMENT & SERVICES	0.35%
REAL ESTATE	0.32%
RETAIL REITS	0.17%
REAL ESTATE MANAGEMENT & DEVEL	0.08%
EQUITY RE INVESTMENT TRUSTS (R	0.06%
OFFICE REITS	0.01%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

● Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

Yes:

In fossil gas In nuclear energy

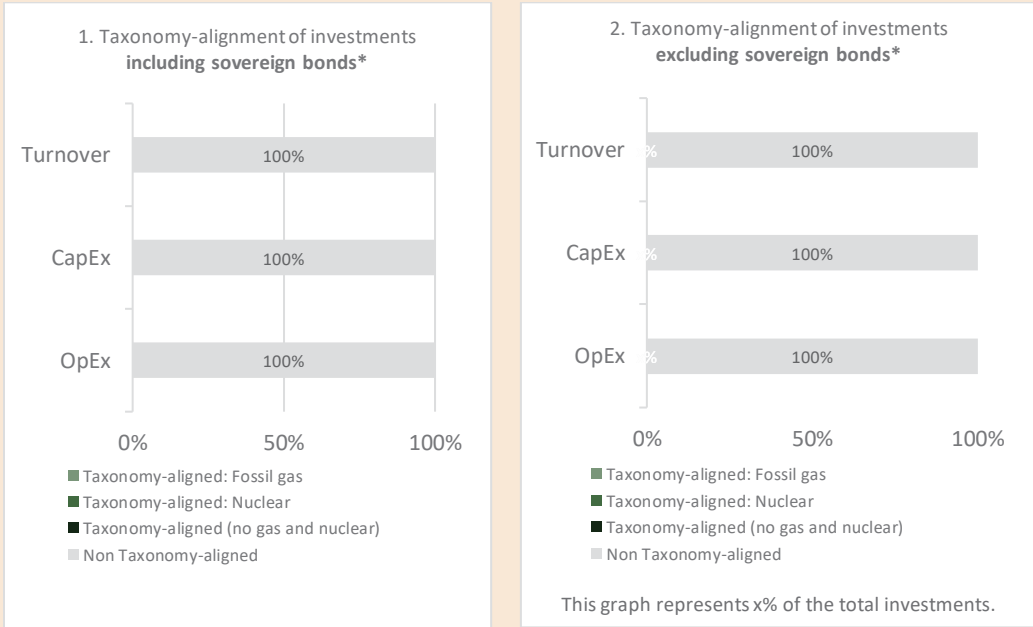
No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.


● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

The percentage of investments that were aligned with the EU Taxonomy did not change compared with previous reference periods.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 0.64% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

In implementing the Investment Policy of the Fund, securities in the Fund were selected primarily from the constituents of the Index and the Investment Manager applied the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis throughout the reference period. This resulted in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund screened out securities identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: State Street Europe Small Cap ESG Screened Equity Fund

Legal entity identifier: 5493004X5UEROS74CB07

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input checked="" type="radio"/> <input type="radio"/> No
<p><input type="checkbox"/> It made sustainable investments with an environmental objective: ___%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ___%</p>	<p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The investment policy of the State Street Europe Small Cap ESG Screened Enhanced Equity Fund (“Fund”) is to outperform the MSCI Europe Small Cap Index (“Index”) over the medium and long term while screening out securities based on an assessment of their adherence to ESG criteria i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen that was applied to the portfolio of the Fund throughout the period to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

● ***How did the sustainability indicators perform?***

The attainment of the environmental and social characteristics is measured through the % of the portfolio invested in securities that are included in the negative and norms-based screen. The Fund did not hold any securities that were included in the negative and norms-based screen.

● ***...and compared to previous periods?***

The measurement of the attainment of the environmental and social characteristics promoted by the Fund has not changed from the previous period.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considered Principal Adverse Impacts (“PAI”) on sustainability factors by applying the negative and norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considered

- Exposure to companies active in the fossil fuel sector
- Violations of UN Global Compact Principles
- Exposure to controversial weapons

What were the top investments of this financial product?



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01 January 2023 to 31 December 2023

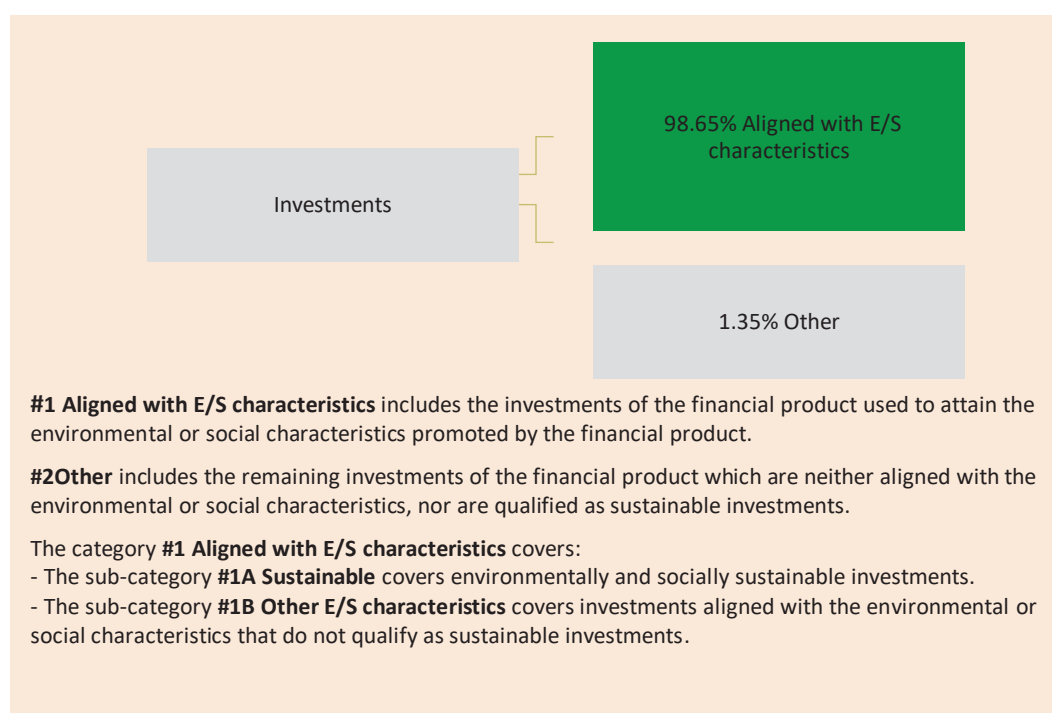
Largest Investments	Sector	% Assets	Country
REXEL SA	INDUSTRIALS	1.48%	FRANCE
HOWDEN JOINERY GROUP PLC	INDUSTRIALS	1.40%	UNITED KINGDOM
TRELLEBORG AB B SHS	INDUSTRIALS	1.34%	SWEDEN
SPECTRIS PLC	INFORMATION TECHNOLOGY	1.26%	UNITED KINGDOM
GRAFTON GROUP PLC UTS CDI	INDUSTRIALS	1.19%	IRELAND
SYDBANK A/S	FINANCIALS	1.18%	DENMARK
A2A SPA	UTILITIES	1.18%	ITALY
WIHLBORGS FASTIGHETER AB	REAL ESTATE	1.18%	SWEDEN
BALFOUR BEATTY PLC	INDUSTRIALS	1.17%	UNITED KINGDOM
TIETOEVRY OYJ	INFORMATION TECHNOLOGY	1.16%	FINLAND
INCHCAPE PLC	CONSUMER DISCRETIONARY	1.14%	UNITED KINGDOM
IPSOS	COMMUNICATION SERVICES	1.14%	FRANCE
ARYZTA AG	CONSUMER STAPLES	1.13%	SWITZERLAND
LOOMIS AB	INDUSTRIALS	1.12%	SWEDEN
MITIE GROUP PLC	INDUSTRIALS	1.12%	UNITED KINGDOM

What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● What was the asset allocation?

98.65% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 1.35% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



● In which economic sectors were the investments made?

INDUSTRIALS	26.63%
COMMERCIAL SERVICES & SUPPLIES	5.12%
MACHINERY	5.09%
TRADING COMPANIES & DISTRIBUTORS	4.23%
CONSTRUCTION & ENGINEERING	3.81%
BUILDING PRODUCTS	2.70%
MARINE	1.89%
ROAD & RAIL	1.70%
PROFESSIONAL SERVICES	0.67%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

AIRLINES	0.57%
AIR FREIGHT & LOGISTICS	0.50%
ELECTRICAL EQUIPMENT	0.36%
FINANCIALS	15.61%
BANKS	5.50%
CAPITAL MARKETS	4.25%
INSURANCE	2.50%
DIVERSIFIED FINANCIAL SERVICES	1.87%
FINANCIAL SERVICES	1.42%
CONSUMER FINANCE	0.07%
CONSUMER DISCRETIONARY	11.71%
SPECIALTY RETAIL	3.01%
AUTO COMPONENTS	2.95%
HOTELS, RESTAURANTS & LEISURE	2.21%
TEXTILES, APPAREL & LUXURY GOO	1.15%
DISTRIBUTORS	1.14%
MULTILINE RETAIL	0.58%
AUTOMOBILES	0.37%
LEISURE PRODUCTS	0.26%
HOUSEHOLD DURABLES	0.06%
INFORMATION TECHNOLOGY	10.07%
IT SERVICES	2.66%
SEMICONDUCTORS & SEMICONDUCTOR	2.37%
ELECTRONIC EQUIP, INSTRUMENT & SOFTWARE	2.30%
COMMUNICATIONS EQUIPMENT	1.32%
TECHNOLOGY HW, STORAGE & PERIP	0.79%
MATERIALS	8.63%
METALS & MINING	0.62%
CHEMICALS	3.73%
CONSTRUCTION MATERIALS	2.35%
CONTAINERS & PACKAGING	1.84%
REAL ESTATE	7.38%
REAL ESTATE MANAGEMENT & DEVEL	0.71%
RETAIL REITS	3.89%
EQUITY RE INVESTMENT TRUSTS (R	2.15%
OFFICE REITS	1.06%
RESIDENTIAL REITS	0.26%
HEALTH CARE	7.05%
HEALTH CARE EQUIPMENT & SUPPLI	0.01%
HEALTH CARE PROVIDERS & SERVIC	3.25%
	1.50%

LIFE SCIENCES	1.07%
PHARMACEUTICALS	1.04%
HEALTH CARE TECHNOLOGY	0.13%
BIOTECHNOLOGY	0.06%
COMMUNICATION SERVICES	3.89%
MEDIA	1.97%
DIVERSIFIED TELECOMMUNICATION	0.96%
ENTERTAINMENT	0.57%
INTERACTIVE MEDIA & SERVICES	0.38%
CONSUMER FINANCE	0.02%
CONSUMER STAPLES	3.56%
FOOD PRODUCTS	1.60%
FOOD & STAPLES RETAILING	1.21%
BEVERAGES	0.75%
ENERGY	2.52%
ENERGY EQUIPMENT & SERVICES	1.33%
OIL, GAS & CONSUMABLE FUELS	1.18%
UTILITIES	1.95%
MULTI-UTILITIES	1.64%
ELECTRIC UTILITIES	0.18%
INDPNDENT PWR & RENEWABLE ELEC	0.14%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

● Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

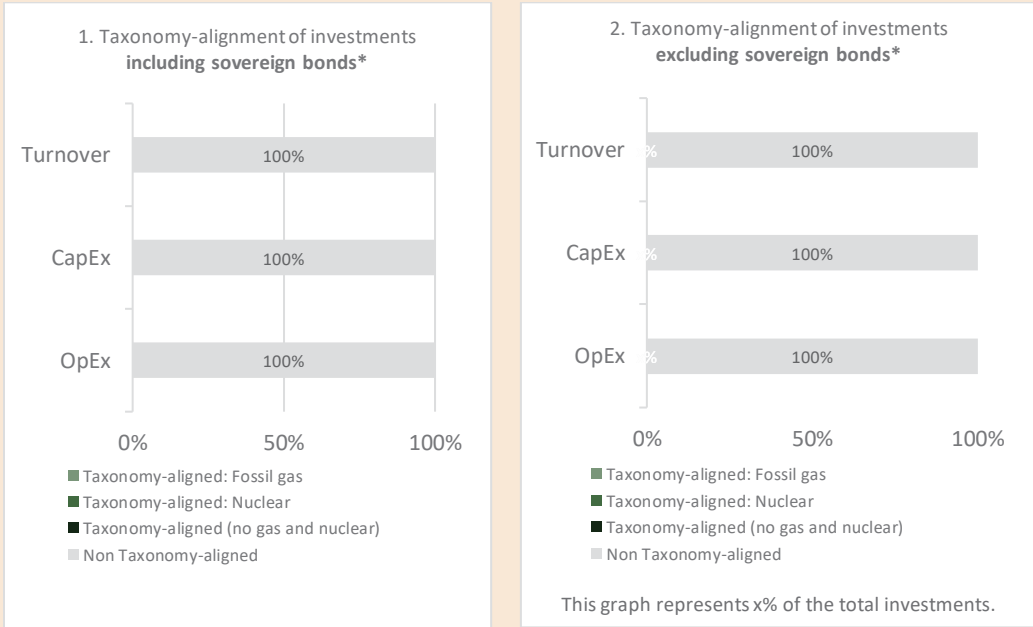
- Yes:
- In fossil gas In nuclear energy
- No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

The percentage of investments that were aligned with the EU Taxonomy did not change compared with previous reference periods.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 1.35% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

In implementing the Investment Policy of the Fund, securities in the Fund were selected primarily from the constituents of the Index and the Investment Manager applied the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis throughout the reference period. This resulted in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund screened out securities identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: State Street Emerging Markets Small Cap ESG Screened Equity Fund
 Legal entity identifier: 549300SXZY3ZL2ZGEW73

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input type="radio"/> <input checked="" type="radio"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The investment policy of the State Street Emerging Markets Small Cap ESG Screened Enhanced Equity Fund ("Fund") is to outperform the MSCI Emerging Markets Small Cap Index ("Index") over the medium and long term while screening out securities based on an assessment of their adherence to ESG criteria i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen that was applied to the portfolio of the Fund throughout the period to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

● ***How did the sustainability indicators perform?***

The attainment of the environmental and social characteristics is measured through the % of the portfolio invested in securities that are included in the negative and norms-based screen. The Fund did not hold any securities that were included in the negative and norms-based screen.

● ***...and compared to previous periods?***

The measurement of the attainment of the environmental and social characteristics promoted by the Fund has not changed from the previous period.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considered Principal Adverse Impacts (“PAI”) on sustainability factors by applying the negative and norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considered

- Exposure to companies active in the fossil fuel sector
- Violations of UN Global Compact Principles
- Exposure to controversial weapons

What were the top investments of this financial product?



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01 January 2023 to 31 December 2023

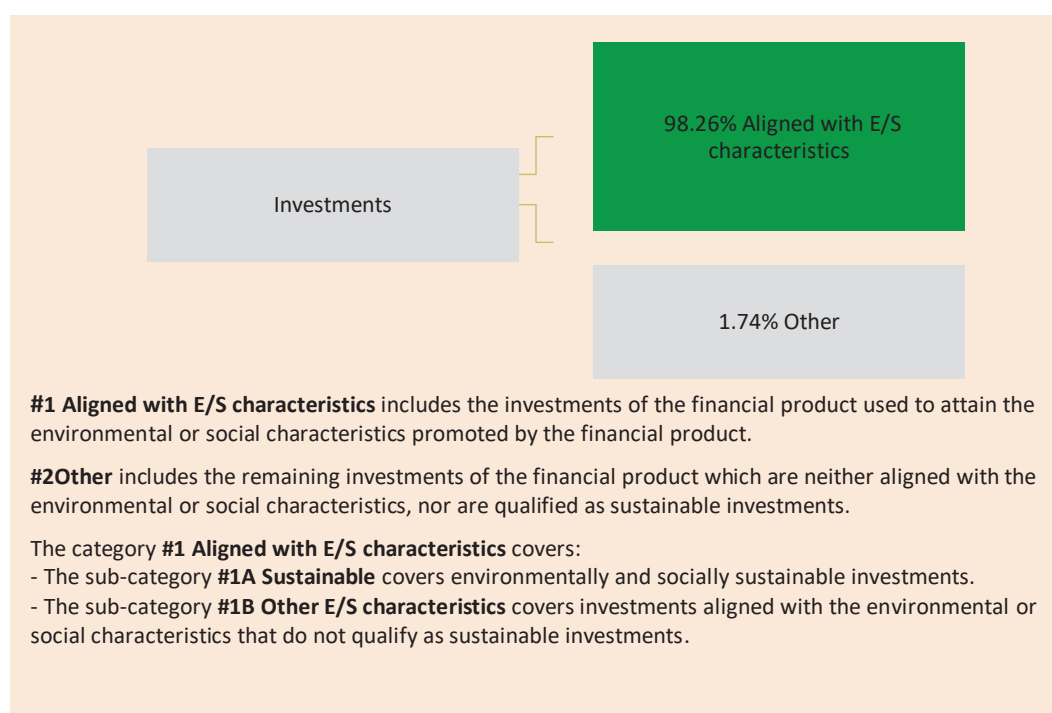
Largest Investments	Sector	% Assets	Country
ISHARES MSCI EM SMALL CAP UCIT	COMMINGLED FUND	4.86%	IRELAND
TORRENT POWER LTD	UTILITIES	1.04%	INDIA
APOLLO TYRES LTD	CONSUMER DISCRETIONARY	1.00%	INDIA
REC LTD	FINANCIALS	0.92%	INDIA
KING YUAN ELECTRONICS CO LTD	INFORMATION TECHNOLOGY	0.92%	TAIWAN
JB FINANCIAL GROUP CO LTD	FINANCIALS	0.91%	KOREA, REPUBLIC OF
AKR CORPORINDO TBK PT	ENERGY	0.89%	INDONESIA
UNITED INTERNATIONAL TRANSPOR	INDUSTRIALS	0.88%	SAUDI ARABIA
TATA CHEMICALS LTD	MATERIALS	0.85%	INDIA
TRUWORTHS INTERNATIONAL LTD	CONSUMER DISCRETIONARY	0.84%	SOUTH AFRICA
COMPEQ MANUFACTURING CO LTD	INFORMATION TECHNOLOGY	0.82%	TAIWAN
GIGABYTE TECHNOLOGY CO LTD	INFORMATION TECHNOLOGY	0.81%	TAIWAN
INTERNATIONAL GAMES SYSTEM C	COMMUNICATION SERVICES	0.80%	TAIWAN
TECO ELECTRIC + MACHINERY	INDUSTRIALS	0.80%	TAIWAN
LIC HOUSING FINANCE LTD	FINANCIALS	0.79%	INDIA

What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● What was the asset allocation?

98.26% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 1.74% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



● In which economic sectors were the investments made?

INFORMATION TECHNOLOGY	19.01%
SEMICONDUCTORS & SEMICONDUCTOR	9.16%
ELECTRONIC EQUIP, INSTRUMENT & TECHNOLOGY HW, STORAGE & PERIP	4.72%
IT SERVICES	1.24%
SOFTWARE	0.92%
COMMUNICATIONS EQUIPMENT	0.35%
INDUSTRIALS	15.00%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

MACHINERY	3.77%
CONSTRUCTION & ENGINEERING	2.36%
ELECTRICAL EQUIPMENT	2.19%
INDUSTRIAL CONGLOMERATES	1.40%
ROAD & RAIL	0.98%
TRADING COMPANIES & DISTRIBUTORS	0.88%
MARINE	0.83%
TRANSPORTATION INFRASTRUCTURE	0.66%
AEROSPACE & DEFENSE	0.66%
AIRLINES	0.55%
PROFESSIONAL SERVICES	0.35%
AIR FREIGHT & LOGISTICS	0.22%
BUILDING PRODUCTS	0.11%
GROUND TRANSPORTATION	0.04%
MATERIALS	11.32%
CHEMICALS	5.88%
METALS & MINING	3.71%
PAPER & FOREST PRODUCTS	0.84%
CONTAINERS & PACKAGING	0.46%
CONSTRUCTION MATERIALS	0.43%
FINANCIALS	11.24%
BANKS	4.04%
CAPITAL MARKETS	2.28%
DIVERSIFIED FINANCIAL SERVICES	1.76%
INSURANCE	1.21%
CONSUMER FINANCE	1.17%
FINANCIAL SERVICES	0.79%
CONSUMER DISCRETIONARY	10.58%
AUTO COMPONENTS	3.57%
TEXTILES, APPAREL & LUXURY GOODS	2.19%
SPECIALTY RETAIL	1.87%
HOUSEHOLD DURABLES	0.81%
AUTOMOBILES	0.64%
DIVERSIFIED CONSUMER SERVICES	0.62%
MULTILINE RETAIL	0.39%
HOTELS, RESTAURANTS & LEISURE	0.31%
LEISURE PRODUCTS	0.19%
HEALTH CARE	8.95%
PHARMACEUTICALS	4.01%
HEALTH CARE PROVIDERS & SERVICES	3.32%
HEALTH CARE EQUIPMENT & SUPPLIES	1.50%
BIOTECHNOLOGY	0.12%

CONSUMER STAPLES	5.29%
FOOD PRODUCTS	2.85%
FOOD & STAPLES RETAILING	1.09%
BEVERAGES	0.82%
TOBACCO	0.26%
PERSONAL PRODUCTS	0.24%
HOUSEHOLD PRODUCTS	0.03%
REAL ESTATE	4.78%
REAL ESTATE MANAGEMENT & DEVEL	3.71%
INDUSTRIAL REITS	0.55%
RETAIL REITS	0.45%
EQUITY RE INVESTMENT TRUSTS (R	0.07%
UTILITIES	4.19%
ELECTRIC UTILITIES	1.41%
INDPNDENT PWR & RENEWABLE ELEC	1.15%
WATER UTILITIES	0.79%
GAS UTILITIES	0.71%
MULTI-UTILITIES	0.12%
COMMUNICATION SERVICES	3.67%
ENTERTAINMENT	1.24%
DIVERSIFIED TELECOMMUNICATION	1.11%
WIRELESS TELECOMMUNICATION SER	0.71%
INTERACTIVE MEDIA & SERVICES	0.33%
MEDIA	0.28%
ENERGY	3.04%
OIL, GAS & CONSUMABLE FUELS	2.53%
ENERGY EQUIPMENT & SERVICES	0.52%



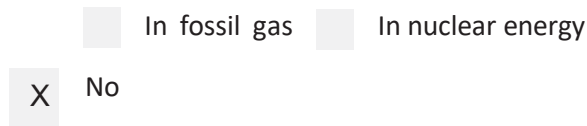
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

- **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

Yes:

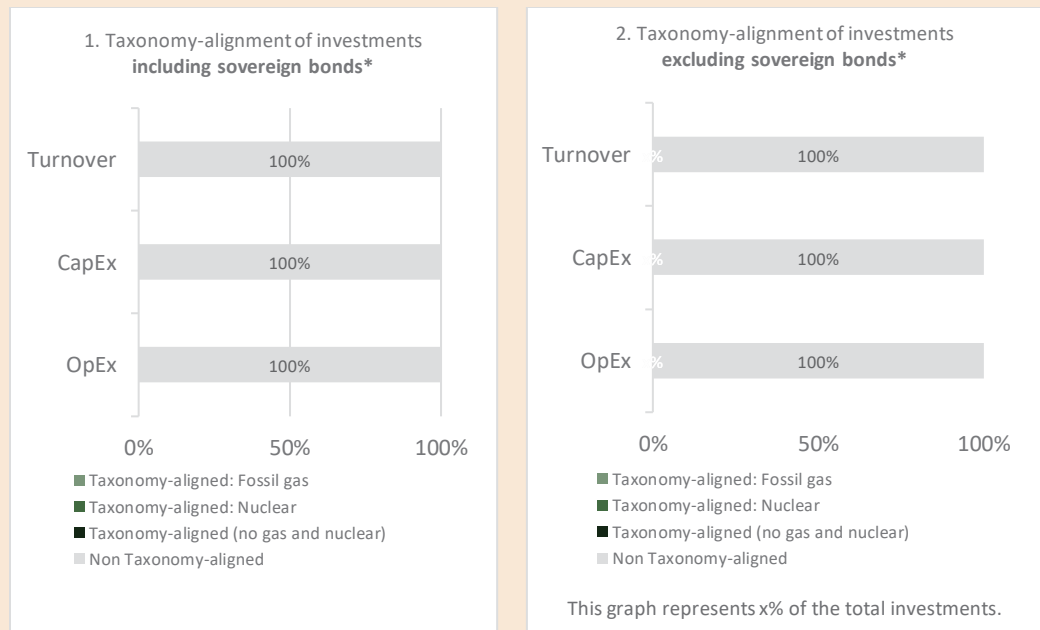
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

The percentage of investments that were aligned with the EU Taxonomy did not change compared with previous reference periods.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?



are sustainable investments with an environmental objective that do not take into account the criteria for environmentally sustainable economic activities under Regulation (EU) 2020/852.

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 1.74% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

In implementing the Investment Policy of the Fund, securities in the Fund were selected primarily from the constituents of the Index and the Investment Manager applied the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis throughout the reference period. This resulted in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund screened out securities identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: State Street Global ESG Screened Managed Volatility Equity Fund

Legal entity identifier: 549300SR9616JQE7CE72

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input checked="" type="radio"/> <input type="radio"/> No
<p><input type="checkbox"/> It made sustainable investments with an environmental objective: ___%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ___%</p>	<p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The investment policy of the State Street Global ESG Screened Managed Volatility Equity Fund ("Fund") is to outperform the MSCI World Index ("Index") over the medium and long term while screening out securities based on an assessment of their adherence to ESG criteria i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen that was applied to the portfolio of the Fund throughout the period to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

● ***How did the sustainability indicators perform?***

The attainment of the environmental and social characteristics is measured through the % of the portfolio invested in securities that are included in the negative and norms-based screen. The Fund did not hold any securities that were included in the negative and norms-based screen.

● ***...and compared to previous periods?***

The measurement of the attainment of the environmental and social characteristics promoted by the Fund has not changed from the previous period.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considered Principal Adverse Impacts (“PAI”) on sustainability factors by applying the negative and norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considered

- Exposure to companies active in the fossil fuel sector
- Violations of UN Global Compact Principles
- Exposure to controversial weapons

What were the top investments of this financial product?



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01 January 2023 to 31 December 2023

Largest Investments	Sector	% Assets	Country
PEPSICO INC	CONSUMER STAPLES	1.19%	UNITED STATES
VERTEX PHARMACEUTICALS INC	HEALTH CARE	1.15%	UNITED STATES
OVERSEA CHINESE BANKING CORP	FINANCIALS	1.15%	SINGAPORE
T MOBILE US INC	COMMUNICATION SERVICES	1.11%	UNITED STATES
CHURCH + DWIGHT CO INC	CONSUMER STAPLES	1.11%	UNITED STATES
KIMBERLY CLARK CORP	CONSUMER STAPLES	1.10%	UNITED STATES
MCDONALD S CORP	CONSUMER DISCRETIONARY	1.10%	UNITED STATES
SOFTBANK CORP	COMMUNICATION SERVICES	1.10%	JAPAN
PROCTER + GAMBLE CO/THE	CONSUMER STAPLES	1.09%	UNITED STATES
NOVARTIS AG REG	HEALTH CARE	1.07%	SWITZERLAND
BECTON DICKINSON AND CO	HEALTH CARE	1.07%	UNITED STATES
EDISON INTERNATIONAL	UTILITIES	1.07%	UNITED STATES
KROGER CO	CONSUMER STAPLES	1.07%	UNITED STATES
REGENERON PHARMACEUTICALS	HEALTH CARE	1.06%	UNITED STATES
COLGATE PALMOLIVE CO	CONSUMER STAPLES	1.06%	UNITED STATES

Asset allocation describes the share of investments in specific assets.

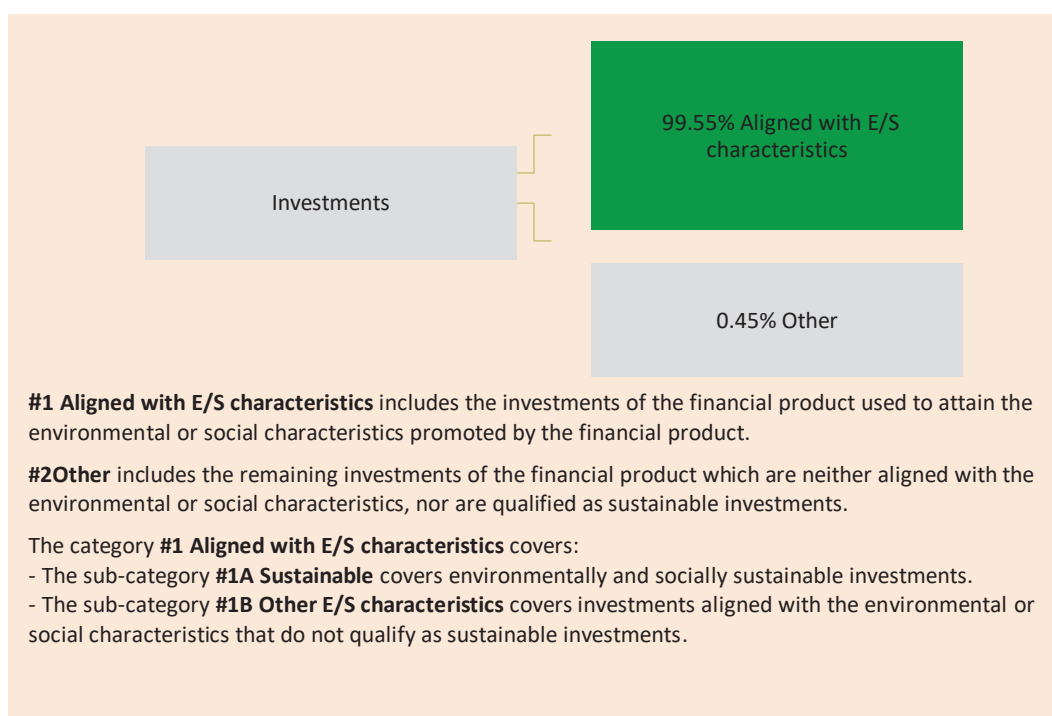
What was the proportion of sustainability-related investments?



See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● **What was the asset allocation?**

99.55% of the Fund’s assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 0.45% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **In which economic sectors were the investments made?**

CONSUMER STAPLES	25.26%
FOOD PRODUCTS	9.94%
HOUSEHOLD PRODUCTS	6.32%
FOOD & STAPLES RETAILING	3.73%
BEVERAGES	2.27%
TOBACCO	2.17%
CONSUMER STAPLES DISTRIBUTION	0.76%
PERSONAL CARE PRODUCTS	0.04%
PERSONAL PRODUCTS	0.02%
HEALTH CARE	24.28%
PHARMACEUTICALS	9.15%
BIOTECHNOLOGY	8.50%
HEALTH CARE PROVIDERS & SERVIC	5.28%
HEALTH CARE EQUIPMENT & SUPPLI	1.34%
LIFE SCIENCES	0.01%

COMMUNICATION SERVICES	14.84%
DIVERSIFIED TELECOMMUNICATION	9.57%
WIRELESS TELECOMMUNICATION SER	3.28%
ENTERTAINMENT	1.54%
MEDIA	0.44%
UTILITIES	10.98%
ELECTRIC UTILITIES	5.06%
MULTI-UTILITIES	4.14%
GAS UTILITIES	1.54%
WATER UTILITIES	0.24%
FINANCIALS	7.90%
INSURANCE	3.88%
BANKS	2.97%
CAPITAL MARKETS	1.05%
CONSUMER FINANCE	0.00%
INDUSTRIALS	6.40%
COMMERCIAL SERVICES & SUPPLIES	2.78%
AIR FREIGHT & LOGISTICS	2.56%
ROAD & RAIL	0.48%
INDUSTRIAL CONGLOMERATES	0.20%
AEROSPACE & DEFENSE	0.16%
MARINE	0.10%
MACHINERY	0.09%
AIRLINES	0.03%
CONSUMER DISCRETIONARY	2.54%
HOTELS, RESTAURANTS & LEISURE	1.34%
MULTILINE RETAIL	0.83%
SPECIALTY RETAIL	0.28%
DIVERSIFIED CONSUMER SERVICES	0.09%
ENERGY	2.21%
OIL, GAS & CONSUMABLE FUELS	2.21%
REAL ESTATE	1.92%
REAL ESTATE MANAGEMENT & DEVEL	1.53%
RETAIL REITS	0.24%
EQUITY RE INVESTMENT TRUSTS (R	0.14%
INFORMATION TECHNOLOGY	1.74%
COMMUNICATIONS EQUIPMENT	1.01%
SOFTWARE	0.60%
SEMICONDUCTORS & SEMICONDUCTOR	0.07%
IT SERVICES	0.06%
MATERIALS	1.33%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

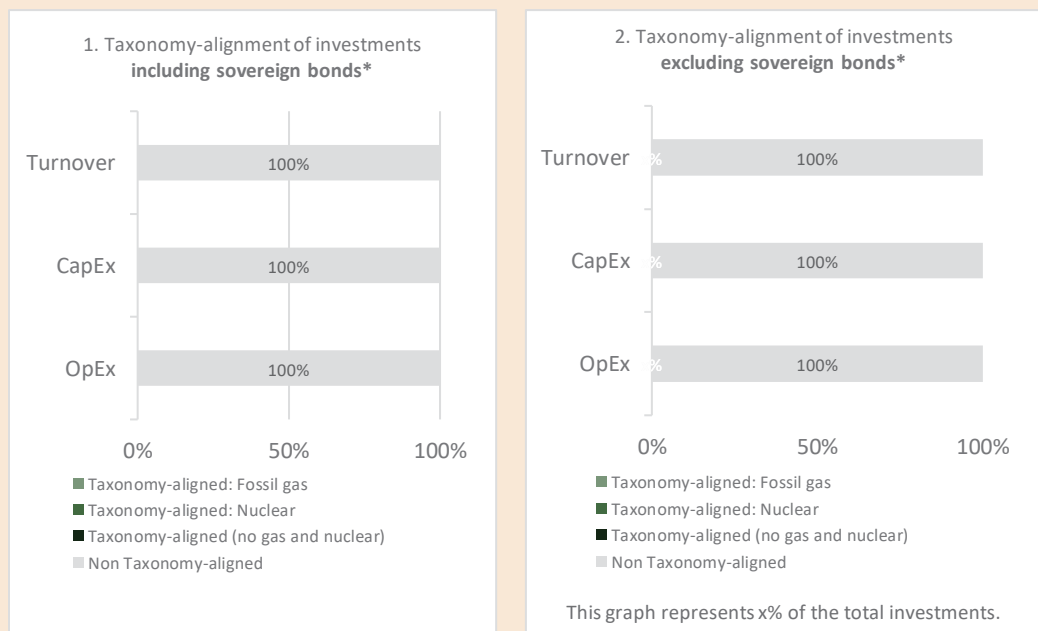
● Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

Yes:

In fossil gas In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*




* For the purpose of these graphs, ‘sovereign bonds’ consist of all sovereign exposures.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

The percentage of investments that were aligned with the EU Taxonomy did not change compared with previous reference periods.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 0.45% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

In implementing the Investment Policy of the Fund, securities in the Fund were selected primarily from the constituents of the Index and the Investment Manager applied the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis throughout the reference period. This resulted in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund screened out securities identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: State Street Global ESG Screened Defensive Equity Fund

Legal entity identifier: 549300C9I4720D0IDK69

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input checked="" type="radio"/> <input type="radio"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The investment policy of the State Street Global ESG Screened Defensive Equity Fund (“Fund”) is to outperform the MSCI World Index (“Index”) over the long term with lower volatility and reduced impact from market drawdowns while the investment policy will also involve screening out securities based on an assessment of their adherence to ESG criteria i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen that was applied to the portfolio of the Fund throughout the period to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

● ***How did the sustainability indicators perform?***

The attainment of the environmental and social characteristics is measured through the % of the portfolio invested in securities that are included in the negative and norms-based screen. The Fund did not hold any securities that were included in the negative and norms-based screen.

● ***...and compared to previous periods?***

The measurement of the attainment of the environmental and social characteristics promoted by the Fund has not changed from the previous period.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considered Principal Adverse Impacts (“PAI”) on sustainability factors by applying the negative and norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considered

- Exposure to companies active in the fossil fuel sector
- Violations of UN Global Compact Principles
- Exposure to controversial weapons

What were the top investments of this financial product?



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01 January 2023 to 31 December 2023

Largest Investments	Sector	% Assets	Country
REPUBLIC SERVICES INC	INDUSTRIALS	1.56%	UNITED STATES
ITOCHU CORP	INDUSTRIALS	1.56%	JAPAN
KONINKLIJKE AHOLD DELHAIZEN	CONSUMER STAPLES	1.50%	NETHERLANDS
WASTE MANAGEMENT INC	INDUSTRIALS	1.48%	UNITED STATES
ELI LILLY + CO	HEALTH CARE	1.46%	UNITED STATES
MITSUBISHI CORP	INDUSTRIALS	1.40%	JAPAN
LOBLAW COMPANIES LTD	CONSUMER STAPLES	1.38%	CANADA
PEPSICO INC	CONSUMER STAPLES	1.38%	UNITED STATES
MERCK + CO. INC.	HEALTH CARE	1.35%	UNITED STATES
PROCTER + GAMBLE CO/THE	CONSUMER STAPLES	1.35%	UNITED STATES
CANON INC	INFORMATION TECHNOLOGY	1.32%	JAPAN
SANOFI	HEALTH CARE	1.31%	FRANCE
PACCAR INC	INDUSTRIALS	1.30%	UNITED STATES
CONSOLIDATED EDISON INC	UTILITIES	1.30%	UNITED STATES
TOKYO GAS CO LTD	UTILITIES	1.30%	JAPAN

Asset allocation describes the share of investments in specific assets.

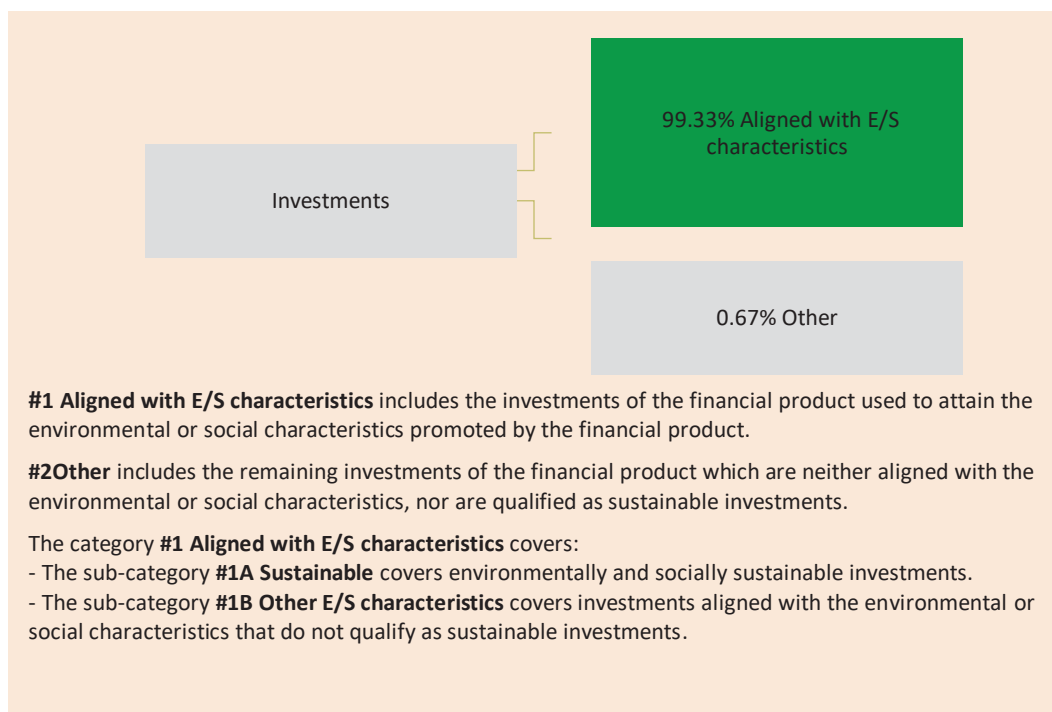
What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.



- **What was the asset allocation?**

99.33% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 0.67% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **In which economic sectors were the investments made?**

HEALTH CARE	22.61%
HEALTH CARE PROVIDERS & SERVIC	9.32%
PHARMACEUTICALS	9.21%
BIOTECHNOLOGY	4.08%
CONSUMER STAPLES	18.41%
FOOD & STAPLES RETAILING	6.94%
FOOD PRODUCTS	6.88%
HOUSEHOLD PRODUCTS	2.27%
BEVERAGES	1.15%
TOBACCO	1.15%
PERSONAL CARE PRODUCTS	0.02%
INDUSTRIALS	13.23%
TRADING COMPANIES & DISTRIBUTO	5.65%
COMMERCIAL SERVICES & SUPPLIES	3.81%
INDUSTRIAL CONGLOMERATES	1.36%
MACHINERY	0.76%
AIR FREIGHT & LOGISTICS	0.64%
CONSTRUCTION & ENGINEERING	0.53%


AEROSPACE & DEFENSE	0.48%
COMMUNICATION SERVICES	9.68%
DIVERSIFIED TELECOMMUNICATION	6.35%
MEDIA	1.25%
ENTERTAINMENT	1.02%
WIRELESS TELECOMMUNICATION SER	0.58%
INTERACTIVE MEDIA & SERVICES	0.48%
INFORMATION TECHNOLOGY	9.43%
TECHNOLOGY HW, STORAGE & PERIP	4.01%
COMMUNICATIONS EQUIPMENT	1.81%
SOFTWARE	1.72%
IT SERVICES	0.77%
SEMICONDUCTORS & SEMICONDUCTOR	0.76%
ELECTRONIC EQUIP, INSTRUMENT &	0.37%
FINANCIALS	6.88%
BANKS	3.77%
CAPITAL MARKETS	1.79%
INSURANCE	1.32%
CONSUMER DISCRETIONARY	6.36%
SPECIALTY RETAIL	2.47%
HOTELS, RESTAURANTS & LEISURE	1.71%
HOUSEHOLD DURABLES	1.09%
AUTOMOBILES	0.76%
DISTRIBUTORS	0.34%
UTILITIES	5.41%
MULTI-UTILITIES	2.80%
ELECTRIC UTILITIES	1.31%
GAS UTILITIES	1.30%
ENERGY	3.36%
OIL, GAS & CONSUMABLE FUELS	3.36%
MATERIALS	2.20%
METALS & MINING	1.72%
CONSTRUCTION MATERIALS	0.38%
CHEMICALS	0.10%
REAL ESTATE	1.68%
REAL ESTATE MANAGEMENT & DEVEL	1.58%
SPECIALIZED REITS	0.10%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

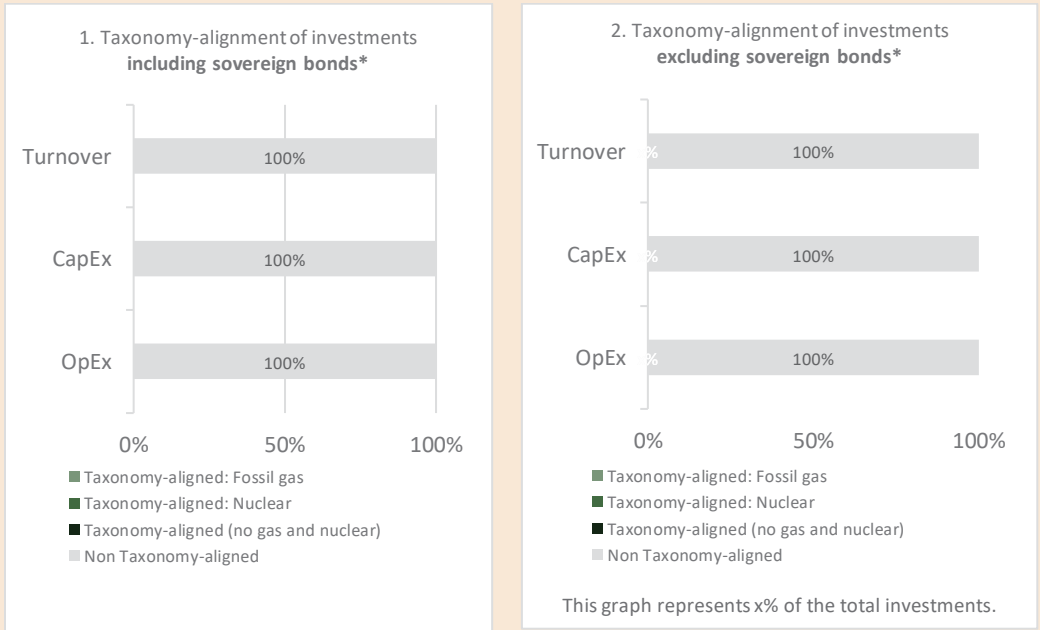
 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

- Yes:
 - In fossil gas
 - In nuclear energy
- No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, ‘sovereign bonds’ consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

The percentage of investments that were aligned with the EU Taxonomy did not change compared with previous reference periods.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 0.67% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

In implementing the Investment Policy of the Fund, securities in the Fund were selected primarily from the constituents of the Index and the Investment Manager applied the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis throughout the reference period. This resulted in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund screened out securities identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: State Street Sustainable Climate US Equity Fund

Legal entity identifier: 549300FOUZZT3QDKQWF24

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 25% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund promotes certain environmental characteristics through investments in companies which exhibit lower carbon emissions in the way of current emissions and future emissions (measured by fossil fuel reserves), produce green revenues and are better positioned for the physical risks posed by climate change. In addition to this, further environmental and social characteristics are promoted by a negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

The Fund further promotes certain environmental and social characteristics through its allocation of a portion of the portfolio to sustainable investments. In order for the security to qualify as a sustainable investment, the company must be a “Leader” or “Outperformer” as determined by the Investment Manager using the ESG score generated by its proprietary process.

● ***How did the sustainability indicators perform?***

The attainment of the environmental characteristics is measured through the higher exposure of the Fund’s portfolio (relative to the MSCI USA Index (“Index”)) to companies that are mitigating greenhouse gas emissions and adapting to climate related risks.

Carbon Intensity reduction compared to the Index is 52%

Fossil Fuel Reserves reduction compared to the Index is 79%

Brown revenues reduction compared to the Index is 74%

Green revenues increase compared to the Index is 179%

Companies that are positioned to benefit from the transition to the low-carbon economy based on their ratings for climate adaptation improved compared to the Index by 0.27.

A further attainment of the environmental characteristics is measured through 0% of the portfolio invested in securities that are included in the negative and norms based screen. The attainment of the social characteristics is measured through 0% of the portfolio invested in securities that violate UNGC Principles and companies associated with controversial weapons.

● ***...and compared to previous periods?***

The measurement of the attainment of the environmental and social characteristics promoted by the Fund has not changed from the previous period.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments made by the Fund are to invest in securities that are classified as Leaders or Outperformers according to the ESG score of the Investment Manager’s proprietary ESG scoring system.

The ESG scoring system developed by the Investment Manager leverages multiple data sources and aligns them to widely accepted, transparent materiality frameworks to generate a unique ESG score for listed companies. It measures the performance of a company’s business operations and governance as it relates to financially material ESG challenges facing the company’s industry.

Companies qualified as “Leaders” or “Outperformers” as determined by the Investment Manager using the ESG score generated by its proprietary process are deemed to manage and mitigate long-term, financially-material sustainable risks better than its peers and thus operate a more sustainable business model.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Investment Manager applies a negative and norms-based screen to the Fund to screen out securities based on an assessment of their adherence to certain ESG criteria including securities of companies identified as being non-compliant with UNGC Principles relating to environmental protection, human rights, labour standards, anti-corruption and controversial weapons. By applying the relevant negative and norms-based screen, the Investment Manager deems the Fund’s sustainable investments not to cause significant harm to any environmental or social sustainable investment objective.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors as part of the Sustainable Climate Equity Strategy and by applying the negative and norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considers

- Greenhouse Gas emissions
- Carbon footprint
- Greenhouse gas intensity of investee companies
- Exposure to companies active in the fossil fuel sector
- Share of non-renewable energy consumption and production

- Violations of UN Global Compact Principles
- Exposure to controversial weapons

What were the top investments of this financial product?



Largest Investments	Sector	% Assets	Country
APPLE INC	INFORMATION TECHNOLOGY	8.08%	UNITED STATES
MICROSOFT CORP	INFORMATION TECHNOLOGY	6.47%	UNITED STATES
ALPHABET INC CL C	COMMUNICATION SERVICES	3.57%	UNITED STATES
AMAZON.COM INC	CONSUMER DISCRETIONARY	3.25%	UNITED STATES
TESLA INC	CONSUMER DISCRETIONARY	2.58%	UNITED STATES
NVIDIA CORP	INFORMATION TECHNOLOGY	2.40%	UNITED STATES
CSX CORP	INDUSTRIALS	1.79%	UNITED STATES
META PLATFORMS INC CLASS A	COMMUNICATION SERVICES	1.67%	UNITED STATES
CISCO SYSTEMS INC	INFORMATION TECHNOLOGY	1.61%	UNITED STATES
VISA INC CLASS A SHARES	FINANCIALS	1.48%	UNITED STATES
MASTERCARD INC A	FINANCIALS	1.39%	UNITED STATES
JOHNSON + JOHNSON	HEALTH CARE	1.36%	UNITED STATES
JPMORGAN CHASE + CO	FINANCIALS	1.29%	UNITED STATES
GENERAL ELECTRIC CO	INDUSTRIALS	1.16%	UNITED STATES
UNITEDHEALTH GROUP INC	HEALTH CARE	1.08%	UNITED STATES

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01 January 2023 to 31 December 2023

What was the proportion of sustainability-related investments?

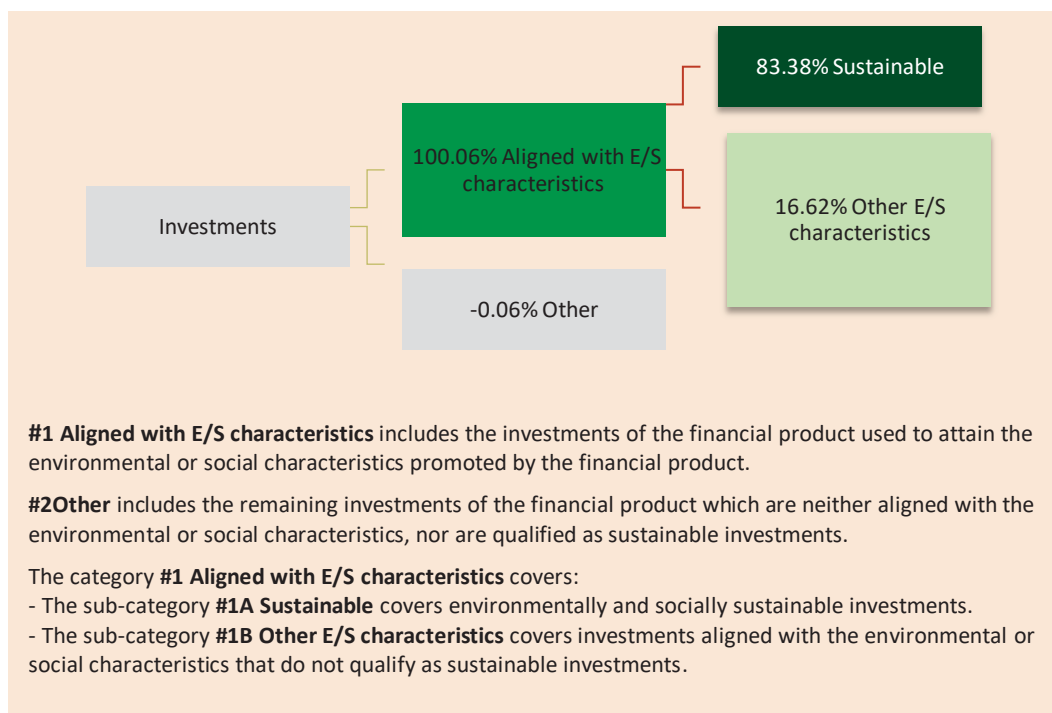
The proportion of the Fund invested in Sustainable Investments was 83.38% at year end.

● What was the asset allocation?

100.06% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics, 83.38% being sustainable investments as outlined in the table below. -0.06% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



Asset allocation describes the share of investments in specific assets.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **In which economic sectors were the investments made?**

INFORMATION TECHNOLOGY	29.26%
SOFTWARE	10.46%
TECHNOLOGY HW, STORAGE & PERIP	8.84%
SEMICONDUCTORS & SEMICONDUCTOR	6.41%
COMMUNICATIONS EQUIPMENT	1.87%
IT SERVICES	1.54%
ELECTRONIC EQUIP, INSTRUMENT &	0.13%
HEALTH CARE	13.71%
PHARMACEUTICALS	4.22%
HEALTH CARE PROVIDERS & SERVIC	3.22%
HEALTH CARE EQUIPMENT & SUPPLI	2.66%
BIOTECHNOLOGY	2.08%
LIFE SCIENCES	1.52%
FINANCIALS	12.56%
FINANCIAL SERVICES	3.31%
CAPITAL MARKETS	3.07%
BANKS	2.79%
INSURANCE	2.60%
CONSUMER FINANCE	0.47%
DIVERSIFIED FINANCIAL SERVICES	0.20%
MORTGAGE RE INVESTMENT TRUSTS	0.11%

CONSUMER DISCRETIONARY	10.70%
BROADLINE RETAIL	3.35%
AUTOMOBILES	2.65%
HOTELS, RESTAURANTS & LEISURE	1.97%
SPECIALTY RETAIL	1.57%
TEXTILES, APPAREL & LUXURY GOO	0.55%
DISTRIBUTORS	0.31%
AUTO COMPONENTS	0.29%
INDUSTRIALS	10.12%
ROAD & RAIL	2.75%
MACHINERY	1.66%
INDUSTRIAL CONGLOMERATES	1.16%
AEROSPACE & DEFENSE	1.00%
TRADING COMPANIES & DISTRIBUTO	0.91%
COMMERCIAL SERVICES & SUPPLIES	0.86%
PROFESSIONAL SERVICES	0.62%
BUILDING PRODUCTS	0.62%
ELECTRICAL EQUIPMENT	0.30%
CONSTRUCTION & ENGINEERING	0.26%
COMMUNICATION SERVICES	9.18%
INTERACTIVE MEDIA & SERVICES	5.63%
DIVERSIFIED TELECOMMUNICATION	1.28%
ENTERTAINMENT	1.25%
MEDIA	0.81%
WIRELESS TELECOMMUNICATION SER	0.21%
CONSUMER STAPLES	5.18%
BEVERAGES	1.34%
FOOD & STAPLES RETAILING	1.21%
HOUSEHOLD PRODUCTS	1.11%
TOBACCO	0.93%
CONSUMER STAPLES DISTRIBUTION	0.38%
PERSONAL PRODUCTS	0.11%
FOOD PRODUCTS	0.11%
REAL ESTATE	2.80%
RESIDENTIAL REITS	0.75%
INDUSTRIAL REITS	0.51%
OFFICE REITS	0.44%
SPECIALIZED REITS	0.37%
REAL ESTATE MANAGEMENT & DEVEL	0.34%
RETAIL REITS	0.23%
HEALTH CARE REITS	0.10%
HOTEL AND RESORT REITS	0.06%

ENERGY	2.46%
OIL, GAS & CONSUMABLE FUELS	1.29%
ENERGY EQUIPMENT & SERVICES	1.17%
MATERIALS	2.32%
CHEMICALS	1.18%
METALS & MINING	0.61%
CONTAINERS & PACKAGING	0.53%
UTILITIES	1.68%
WATER UTILITIES	0.95%
ELECTRIC UTILITIES	0.73%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

● Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

Yes:

In fossil gas

In nuclear energy

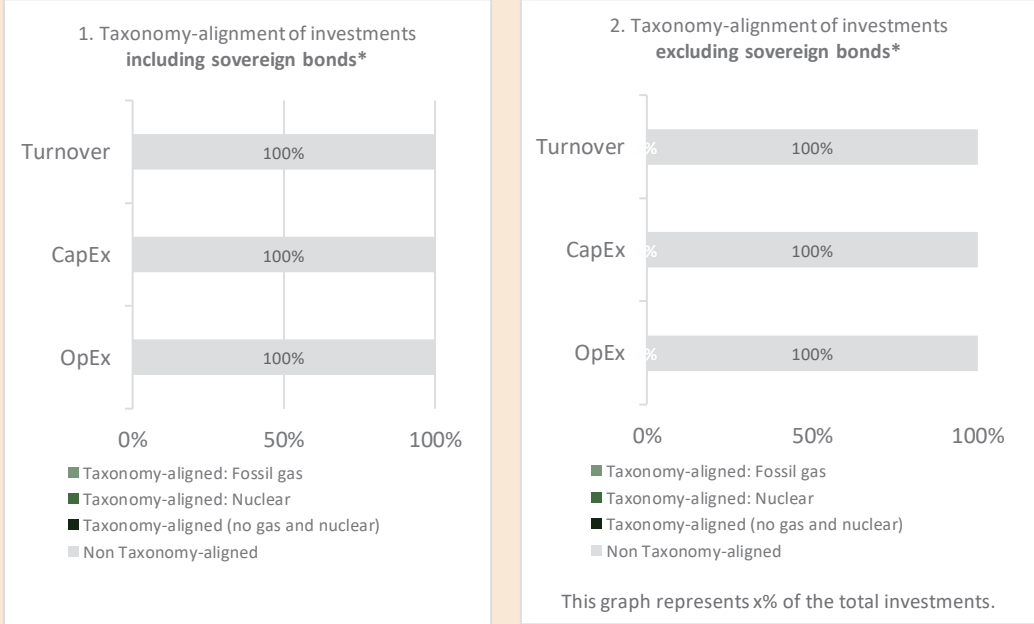
No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

The percentage of investments that were aligned with the EU Taxonomy did not change compared with previous reference periods.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?



The Fund intends to invest a minimum of 1% of the Fund’s securities in sustainable investments with an environmental objective, that are not aligned with the EU Taxonomy. The assessment of the Fund’s investments qualifying as sustainable is determined on or around each portfolio rebalance which typically occurs on a quarterly basis.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of socially sustainable investments?



The Fund intends to invest a minimum of 1% of the Fund's securities in sustainable investments with a social objective, that are not aligned with the EU Taxonomy. The assessment of the Fund's investments qualifying as sustainable is determined on or around each portfolio rebalance which typically occurs on a quarterly basis.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held -0.06% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager's discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The strategy used by the fund is a systematic methodology who provides higher exposure (relative to the Index) to companies that are mitigating and adapting to climate risk.

In implementing this strategy, the Investment Manager has employed a quantitative process to construct a portfolio of securities taking into account certain ESG factors such as: carbon intensity (emissions scaled by revenue), fossil fuel reserves, green revenues, brown revenues and ratings for climate adaptation. The resulting portfolio of the Fund provides higher exposure (relative to the Index) to companies that are mitigating and adapting to climate related risks. The securities in the Fund are selected primarily from the constituents of the Index and the Investment Manager applies the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis.

Application of the ESG screens results in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund screens out securities identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: State Street Sustainable Climate World Equity Fund

Legal entity identifier: 549300UN2KRY0QD46M87

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 25% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund promotes certain environmental characteristics through investments in companies which exhibit lower carbon emissions in the way of current emissions and future emissions (measured by fossil fuel reserves), produce green revenues and are better positioned for the physical risks posed by climate change. In addition to this, further environmental and social characteristics are promoted by a negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons. The Fund may use additional ESG screening techniques from time to time in order to exclude securities based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria.

The Fund further promotes certain environmental and social characteristics through its allocation of a portion of the portfolio to sustainable investments. In order for the security to qualify as a sustainable investment, the company must be a “Leader” or “Outperformer” as determined by the Investment Manager using the ESG score generated by its proprietary process.

● ***How did the sustainability indicators perform?***

The attainment of the environmental characteristics is measured through the higher exposure of the Fund’s portfolio (relative to the MSCI World Index (“Index”)) to companies that are mitigating greenhouse gas emissions and adapting to climate related risks.

Carbon Intensity reduction compared to the Index is 60%

Fossil Fuel Reserves reduction compared to the Index is 90%

Brown revenues reduction compared to the Index is 90%

Green revenues increase compared to the Index is 304%

Companies that are positioned to benefit from the transition to the low-carbon economy based on their ratings for climate adaptation improved compared to the Index by 0.25.

A further attainment of the environmental characteristics is measured through 0% of the portfolio invested in securities that are included in the negative and norms based screen. The attainment of the social characteristics is measured through 0% of the portfolio invested in securities that violate UNGC Principles and companies associated with controversial weapons.

● ***...and compared to previous periods?***

The measurement of the attainment of the environmental and social characteristics promoted by the Fund has not changed from the previous period.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments made by the Fund are to invest in securities that are classified as Leaders or Outperformers according to the ESG score of the Investment Manager’s proprietary ESG scoring system.

The ESG scoring system developed by the Investment Manager leverages multiple data sources and aligns them to widely accepted, transparent materiality frameworks to generate a unique ESG score for listed companies. It measures the performance of a company's business operations and governance as it relates to financially material ESG challenges facing the company's industry.

Companies qualified as "Leaders" or "Outperformers" as determined by the Investment Manager using the ESG score generated by its proprietary process are deemed to manage and mitigate long-term, financially-material sustainable risks better than its peers and thus operate a more sustainable business model.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Investment Manager applies a negative and norms-based screen to the Fund to screen out securities based on an assessment of their adherence to certain ESG criteria including securities of companies identified as being non-compliant with UNGC Principles relating to environmental protection, human rights, labour standards, anti-corruption and controversial weapons. By applying the relevant negative and norms-based screen, the Investment Manager deems the Fund's sustainable investments not to cause significant harm to any environmental or social sustainable investment objective.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considers Principal Adverse Impacts ("PAI") on sustainability factors as part of the Sustainable Climate Equity Strategy and by applying the negative and norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considers

- Greenhouse Gas emissions
- Carbon footprint
- Greenhouse gas intensity of investee companies

- Exposure to companies active in the fossil fuel sector
- Share of non-renewable energy consumption and production
- Violations of UN Global Compact Principles
- Exposure to controversial weapons

What were the top investments of this financial product?



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01 January 2023 to 31 December 2023

Largest Investments	Sector	% Assets	Country
APPLE INC	INFORMATION TECHNOLOGY	5.62%	UNITED STATES
MICROSOFT CORP	INFORMATION TECHNOLOGY	4.48%	UNITED STATES
AMAZON.COM INC	CONSUMER DISCRETIONARY	2.19%	UNITED STATES
CISCO SYSTEMS INC	INFORMATION TECHNOLOGY	2.00%	UNITED STATES
TESLA INC	CONSUMER DISCRETIONARY	1.93%	UNITED STATES
SCHNEIDER ELECTRIC SE	INDUSTRIALS	1.71%	FRANCE
NVIDIA CORP	INFORMATION TECHNOLOGY	1.70%	UNITED STATES
ALPHABET INC CL C	COMMUNICATION SERVICES	1.57%	UNITED STATES
ALPHABET INC CL A	COMMUNICATION SERVICES	1.21%	UNITED STATES
ENBRIDGE INC	ENERGY	1.12%	CANADA
TOKYO ELECTRON LTD	INFORMATION TECHNOLOGY	1.12%	JAPAN
META PLATFORMS INC CLASS A	COMMUNICATION SERVICES	1.08%	UNITED STATES
VISA INC CLASS A SHARES	FINANCIALS	0.96%	UNITED STATES
CANADIAN NATL RAILWAY CO	INDUSTRIALS	0.92%	CANADA
JPMORGAN CHASE + CO	FINANCIALS	0.91%	UNITED STATES

Asset allocation describes the share of investments in specific assets.

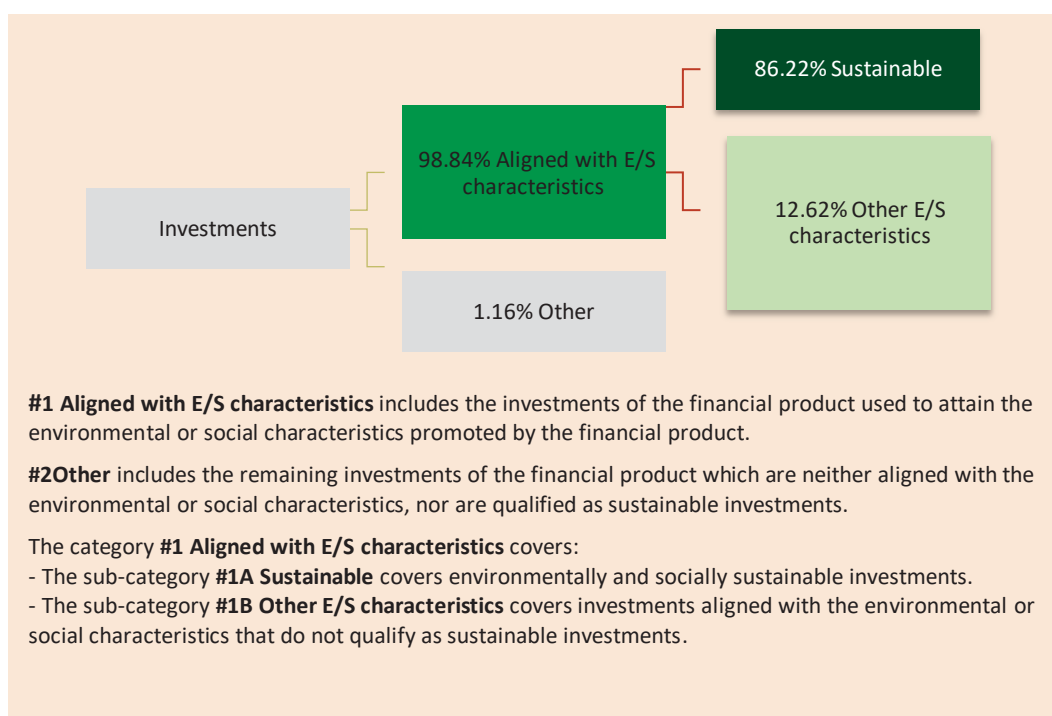
What was the proportion of sustainability-related investments?



The proportion of the Fund invested in Sustainable Investments was 86.22% at year end.

● **What was the asset allocation?**

98.84% of the Fund’s assets were invested in securities which are #1 Aligned with the environmental and social characteristics, 86.22% being sustainable investments as outlined in the table below.. 1.16% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **In which economic sectors were the investments made?**

INFORMATION TECHNOLOGY	23.22%
SOFTWARE	7.49%
TECHNOLOGY HW, STORAGE & PERIP	6.37%
SEMICONDUCTORS & SEMICONDUCTOR	5.54%
COMMUNICATIONS EQUIPMENT	2.20%
IT SERVICES	1.49%
ELECTRONIC EQUIP, INSTRUMENT &	0.13%
FINANCIALS	15.29%
INSURANCE	4.82%
BANKS	4.70%
CAPITAL MARKETS	2.78%
FINANCIAL SERVICES	2.29%
CONSUMER FINANCE	0.54%
MORTGAGE RE INVESTMENT TRUSTS	0.08%

DIVERSIFIED FINANCIAL SERVICES	0.07%
HEALTH CARE	12.78%
PHARMACEUTICALS	5.37%
HEALTH CARE PROVIDERS & SERVIC	2.82%
HEALTH CARE EQUIPMENT & SUPPLI	2.15%
BIOTECHNOLOGY	1.40%
LIFE SCIENCES	1.03%
HEALTH CARE TECHNOLOGY	0.01%
INDUSTRIALS	11.83%
ROAD & RAIL	2.94%
ELECTRICAL EQUIPMENT	2.26%
MACHINERY	1.13%
TRADING COMPANIES & DISTRIBUTO	0.99%
INDUSTRIAL CONGLOMERATES	0.87%
GROUND TRANSPORTATION	0.75%
AEROSPACE & DEFENSE	0.74%
BUILDING PRODUCTS	0.72%
PROFESSIONAL SERVICES	0.70%
CONSTRUCTION & ENGINEERING	0.59%
TRANSPORTATION INFRASTRUCTURE	0.12%
COMMERCIAL SERVICES & SUPPLIES	0.02%
CONSUMER DISCRETIONARY	10.48%
AUTOMOBILES	2.55%
BROADLINE RETAIL	2.45%
SPECIALTY RETAIL	1.60%
HOTELS, RESTAURANTS & LEISURE	1.48%
TEXTILES, APPAREL & LUXURY GOO	0.85%
AUTO COMPONENTS	0.67%
HOUSEHOLD DURABLES	0.60%
DISTRIBUTORS	0.25%
DIVERSIFIED CONSUMER SERVICES	0.02%
MEDIA	0.01%
LEISURE PRODUCTS	0.00%
COMMUNICATION SERVICES	7.88%
INTERACTIVE MEDIA & SERVICES	3.91%
DIVERSIFIED TELECOMMUNICATION	2.03%
MEDIA	0.89%
ENTERTAINMENT	0.74%
WIRELESS TELECOMMUNICATION SER	0.30%
CONSUMER STAPLES	6.34%
FOOD & STAPLES RETAILING	2.35%
HOUSEHOLD PRODUCTS	1.06%

PERSONAL PRODUCTS	1.05%
BEVERAGES	0.82%
TOBACCO	0.62%
CONSUMER STAPLES DISTRIBUTION	0.29%
FOOD PRODUCTS	0.16%
ENERGY	3.60%
OIL, GAS & CONSUMABLE FUELS	3.16%
ENERGY EQUIPMENT & SERVICES	0.44%
MATERIALS	3.20%
CHEMICALS	1.71%
METALS & MINING	1.15%
CONTAINERS & PACKAGING	0.31%
PAPER & FOREST PRODUCTS	0.03%
REAL ESTATE	2.63%
REAL ESTATE MANAGEMENT & DEVEL	0.80%
INDUSTRIAL REITS	0.52%
RESIDENTIAL REITS	0.50%
OFFICE REITS	0.37%
SPECIALIZED REITS	0.32%
EQUITY RE INVESTMENT TRUSTS (R	0.06%
RETAIL REITS	0.04%
DIVERSIFIED REITS	0.02%
UTILITIES	1.73%
WATER UTILITIES	0.91%
ELECTRIC UTILITIES	0.47%
GAS UTILITIES	0.18%
INDPNDENT PWR & RENEWABLE ELEC	0.17%



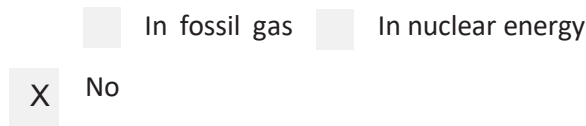
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

- **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

Yes:

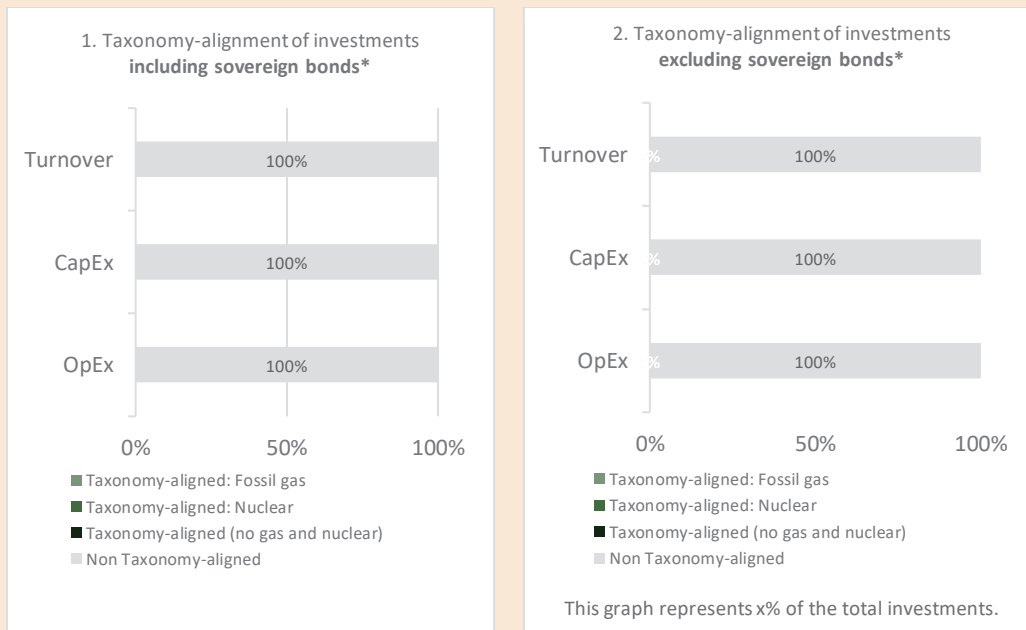
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any "environmentally sustainable investment" within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

The percentage of investments that were aligned with the EU Taxonomy did not change compared with previous reference periods.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?



are sustainable investments with an environmental objective that do not take into account the criteria for environmentally sustainable economic activities under Regulation (EU) 2020/852.



The Fund intends to invest a minimum of 1% of the Fund's securities in sustainable investments with an environmental objective, that are not aligned with the EU Taxonomy. The assessment of the Fund's investments qualifying as sustainable is determined on or around each portfolio rebalance which typically occurs on a quarterly basis.

What was the share of socially sustainable investments?



The Fund intends to invest a minimum of 1% of the Fund's securities in sustainable investments with a social objective, that are not aligned with the EU Taxonomy. The assessment of the Fund's investments qualifying as sustainable is determined on or around each portfolio rebalance which typically occurs on a quarterly basis.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 1.16% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager's discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The strategy used by the fund is a systematic methodology who provides higher exposure (relative to the Index) to companies that are mitigating and adapting to climate risk.

In implementing this strategy, the Investment Manager has employed a quantitative process to construct a portfolio of securities taking into account certain ESG factors such as: carbon intensity (emissions scaled by revenue), fossil fuel reserves, green revenues, brown revenues and ratings for climate adaptation. The resulting portfolio of the Fund provides higher exposure (relative to the Index) to companies that are mitigating and adapting to climate related risks. The securities in the Fund are selected primarily from the constituents of the Index and the Investment Manager applies the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis.

Application of the ESG screens results in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund screens out securities identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: State Street Sustainable Climate US Corporate Bond Fund

Legal entity identifier: 5493008SOKGTNM21F646

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input checked="" type="radio"/> <input type="radio"/> No
<p><input type="checkbox"/> It made sustainable investments with an environmental objective: ___%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ___%</p>	<p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 25% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund promotes certain environmental characteristics through investments in bonds of companies which exhibit lower carbon emissions in the way of current emissions and future emissions (measured by fossil fuel reserves), green labelled and climate-aligned bonds and corporate bonds issued by companies that are better positioned for the

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

physical risks posted by climate change. In addition to this, further environmental and social characteristics are promoted by a negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption, controversial weapons and tobacco. The Fund may use additional ESG screening techniques from time to time in order to exclude securities of issuers based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria.

The Fund further promotes certain environmental and social characteristics through its allocation of a portion of the portfolio to sustainable investments. In order for the security to qualify as a sustainable investment, the company must be a “Leader” or “Outperformer” as determined by the Investment Manager using the ESG score generated by its proprietary process.

● ***How did the sustainability indicators perform?***

The attainment of the environmental characteristics is measured through the higher exposure of the Fund’s portfolio (relative to the Bloomberg US Corporate Bond Index (“Index”)) to companies that are mitigating greenhouse gas emissions and adapting to climate related risks.

The Carbon Intensity reduction compared to the Index is 185%

Fossil Fuel Reserves reduction compared to the Index is 89%

Brown revenues reduction compared to the Index is 4%

Green & Climate Aligned bonds exposure increased compared to the Index is 6%

Companies that are positioned to benefit from the transition to the low-carbon economy based on their ratings for climate adaptation remained equal to the Index.

A further attainment of the environmental characteristics is measured through 0% of the portfolio invested in securities that are included in the negative and norms based screen.

The attainment of the social characteristics is measured through 0% of the portfolio invested in securities that violate UNGC Principles and companies associated with controversial weapons.

● ***...and compared to previous periods?***

The measurement of the attainment of the environmental and social characteristics promoted by the Fund has not changed from the previous period.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments made by the Fund are to invest in securities that are classified as Leaders or Outperformers according to the ESG score of the

Investmet Manager’s proprietary ESG scoring system and / or aligned to the Climate Bonds Initiatives (CBI) green bond database screening process

The ESG scoring system developed by the Investment Manager leverages multiple data sources and aligns them to widely accepted, transparent materiality frameworks to generate a unique ESG score for listed companies. It measures the performance of a company’s business operations and governance as it relates to financially material ESG challenges facing the company’s industry.

Companies qualified as “Leaders” or “Outperformers” as determined by the Investmetn Manager using the ESG score generated by its proprietary process are deemed to manage and mitigate long-term, financially-material sustainable risks better than its peers and thus operate a more sustainable business model.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Investment Manager applies a negative and norms-based screen to the Fund to screen out securities based on an assessment of their adherence to certain ESG criteria including securities of companies identified as being non-compliant with UNGC Principles relating to environmental protection, human rights, labour standards, anti-corruption and controversial weapons and tobacco. By applying the relevant negative and norms-based screen, the Investment Manager deems the Fund’s sustainable investments not to cause significant harm to any environmental or social sustainable investment objective.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors as part of the Sustainable Climate Equity Strategy and by applying the negative and norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considers

- Greenhouse Gas emissions
- Carbon footprint
- Greenhouse gas intensity of investee companies
- Exposure to companies active in the fossil fuel sector
- Share of non-renewable energy consumption and production
- Violations of UN Global Compact Principles
- Exposure to controversial weapons

What were the top investments of this financial product?



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01 January 2023 to 31 December 2023

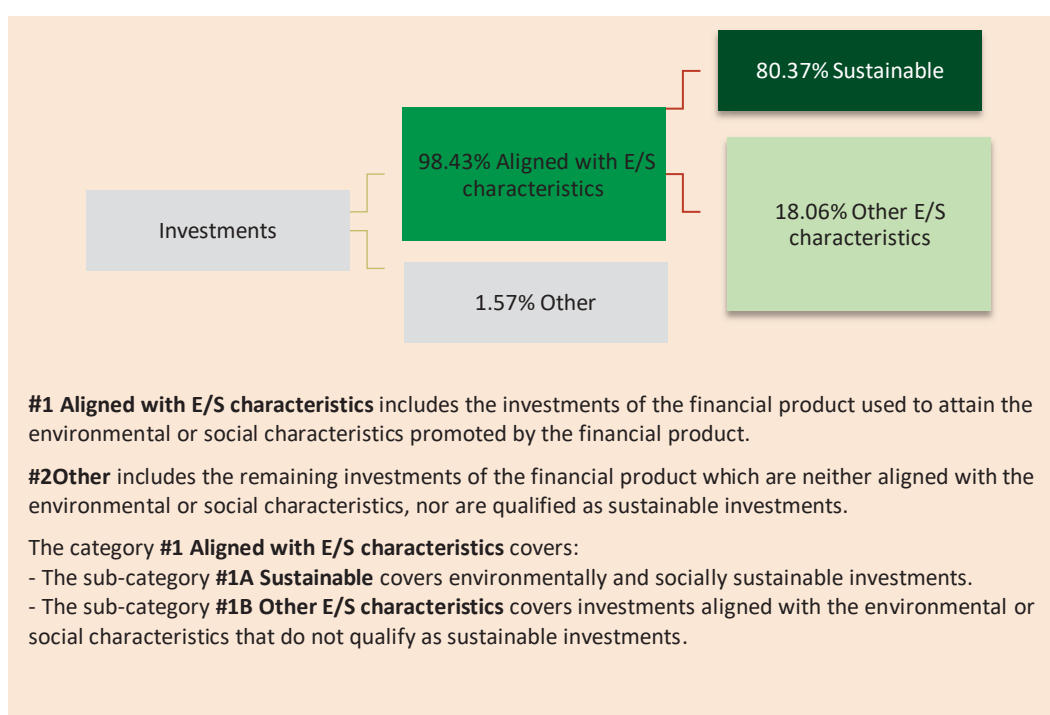
Largest Investments	Sector	% Assets	Country
BANK OF AMERICA CORP	BANKING	3.31%	UNITED STATES
JPMORGAN CHASE + CO	BANKING	2.97%	UNITED STATES
MORGAN STANLEY	BANKING	2.20%	UNITED STATES
GOLDMAN SACHS GROUP INC	BANKING	2.04%	UNITED STATES
CITIGROUP INC	BANKING	2.01%	UNITED STATES
VERIZON COMMUNICATIONS	COMMUNICATIONS	1.62%	UNITED STATES
HSBC HOLDINGS PLC	BANKING	1.55%	UNITED KINGDOM
APPLE INC	TECHNOLOGY	1.53%	UNITED STATES
ORACLE CORP	TECHNOLOGY	1.52%	UNITED STATES
AT+T INC	COMMUNICATIONS	1.46%	UNITED STATES
COMCAST CORP	COMMUNICATIONS	1.41%	UNITED STATES
UNION PACIFIC CORP	TRANSPORTATION	1.27%	UNITED STATES
AMAZON.COM INC	CONSUMER_CYCLICAL	1.08%	UNITED STATES
MCDONALD S CORP	CONSUMER_CYCLICAL	1.06%	UNITED STATES
AMGEN INC	CONSUMER_NON_CYCLICAL	1.04%	UNITED STATES

What was the proportion of sustainability-related investments?

The proportion of the Fund invested in Sustainable Investments was 80.37% at year end.

● What was the asset allocation?

98.43% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics 80.37% being sustainable investments as outlined in the table below. 1.57% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



● In which economic sectors were the investments made?

BANKING	26.69%
BANKING	26.69%
CONSUMER_NON_CYCLICAL	16.21%
PHARMACEUTICALS	6.57%
HEALTHCARE	4.25%
FOOD_AND_BEVERAGE	3.95%
CONSUMER_PRODUCTS	1.29%
SUPERMARKETS	0.15%
TECHNOLOGY	12.64%
TECHNOLOGY	12.64%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

COMMUNICATIONS	10.67%
WIRELINES	3.82%
WIRELESS	2.47%
MEDIA_ENTERTAINMENT	2.37%
CABLE_SATELLITE	2.01%
CONSUMER_CYCLICAL	8.20%
RETAILERS	3.92%
AUTOMOTIVE	2.38%
RESTAURANTS	1.39%
CONSUMER_CYCLICAL_SERVICES	0.51%
LODGING	0.00%
INSURANCE	4.67%
HEALTH_INSURANCE	1.88%
P&C	1.82%
LIFE	0.97%
TRANSPORTATION	4.35%
RAILROADS	3.52%
TRANSPORTATION_SERVICES	0.82%
CAPITAL_GOODS	3.89%
DIVERSIFIED_MANUFACTURING	1.83%
CONSTRUCTION_MACHINERY	0.91%
BUILDING_MATERIALS	0.51%
ENVIRONMENTAL	0.36%
PACKAGING	0.23%
AEROSPACE/DEFENSE	0.05%
REITS	3.32%
OFFICE_REITS	0.90%
OTHER_REITS	0.66%
RETAIL_REITS	0.65%
APARTMENT_REITS	0.62%
HEALTHCARE_REITS	0.48%
ELECTRIC	2.76%
ELECTRIC	2.76%
BASIC_INDUSTRY	1.49%
CHEMICALS	1.00%
METALS_AND_MINING	0.44%
PAPER	0.05%
BROKERAGE_ASSETMANAGERS_EXCHANGES	1.25%
BROKERAGE_ASSETMANAGERS_EXCHANGES	1.25%
ENERGY	1.22%
MIDSTREAM	0.99%
REFINING	0.23%

FINANCE_COMPANIES	0.78%
FINANCE_COMPANIES	0.78%
NATURAL_GAS	0.73%
NATURAL_GAS	0.73%
OTHER_UTILITY	0.50%
OTHER_UTILITY	0.50%
INDUSTRIAL_OTHER	0.09%
INDUSTRIAL_OTHER	0.09%
FINANCIAL_OTHER	0.04%
FINANCIAL_OTHER	0.04%
FINANCE	0.01%
FINANCIAL_OTHER	0.01%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

● Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

Yes:

In fossil gas In nuclear energy

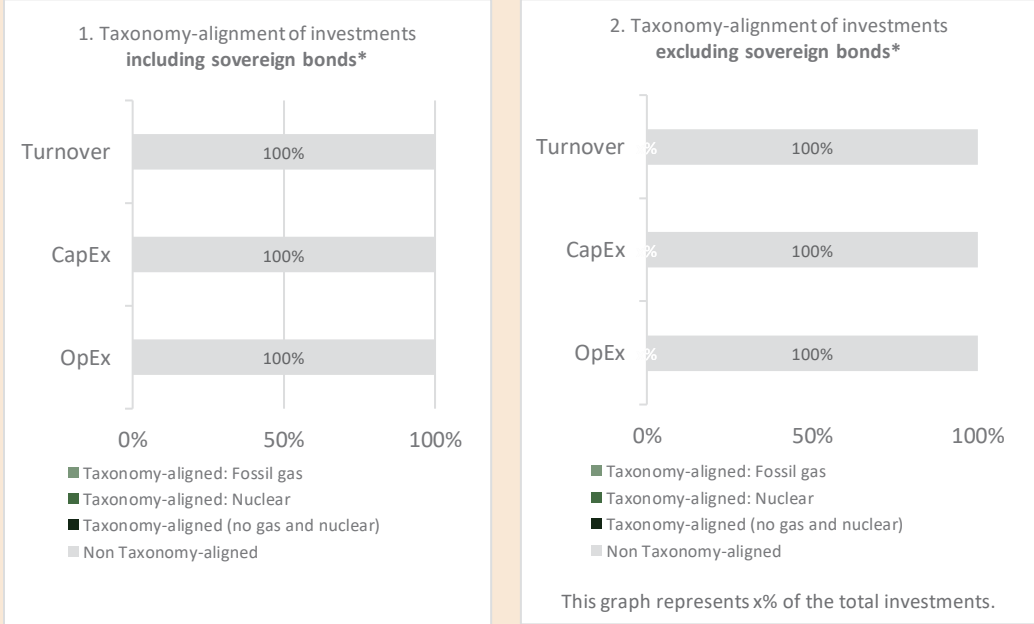
No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

The percentage of investments that were aligned with the EU Taxonomy did not change compared with previous reference periods.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?



The Fund intends to invest a minimum of 1% of the Fund’s securities in sustainable investments with an environmental objective, that are not aligned with the EU Taxonomy. The assessment of the Fund’s investments qualifying as sustainable is determined on or around each portfolio rebalance which typically occurs on a quarterly basis.

What was the share of socially sustainable investments?



The Fund intends to invest a minimum of 1% of the Fund's securities in sustainable investments with a social objective, that are not aligned with the EU Taxonomy. The assessment of the Fund's investments qualifying as sustainable is determined on or around each portfolio rebalance which typically occurs on a quarterly basis.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 1.57% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager's discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The strategy used by the fund is a systematic methodology which provides higher exposure (relative to the Index) to companies that are mitigating and adapting to climate risk.

In implementing this strategy, the Investment Manager has employed a quantitative process to construct a portfolio of securities taking into account certain ESG factors such as: carbon intensity (emissions scaled by revenue), fossil fuel reserves, green revenues, brown revenues and ratings for climate adaptation. The resulting portfolio of the Fund provides higher exposure (relative to the Index) to companies that are mitigating and adapting to climate related risks. The securities in the Fund are selected primarily from the constituents of the Index and the Investment Manager applies the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis.

Application of the ESG screens results in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund will screen out securities identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: State Street Sustainable Climate Euro Corporate Bond Fund

Legal entity identifier: 549300XZOKME431V8W03

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input checked="" type="radio"/> <input type="radio"/> No
<p><input type="checkbox"/> It made sustainable investments with an environmental objective: ___%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ___%</p>	<p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 25% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund promotes certain environmental characteristics through investments in bonds of companies which exhibit lower carbon emissions in the way of current emissions and future emissions (measured by fossil fuel reserves), green labelled and climate-aligned bonds and corporate bonds issued by companies that are better positioned for the physical risks posted by climate change. In addition to this, further environmental and social characteristics are promoted by a negative and norms-based screen applied to the

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption, controversial weapons and tobacco. The Fund may use additional ESG screening techniques from time to time in order to exclude securities of issuers based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria.

The Fund further promotes certain environmental and social characteristics through its allocation of a portion of the portfolio to sustainable investments. In order for the security to qualify as a sustainable investment, the company must be a “Leader” or “Outperformer” as determined by the Investment Manager using the ESG score generated by its proprietary process.

● ***How did the sustainability indicators perform?***

The attainment of the environmental characteristics is measured through the higher exposure of the Fund’s portfolio (relative to the Bloomberg Euro Aggregate Corporate Index (“Index”)) to companies that are mitigating greenhouse gas emissions and adapting to climate related risks.

The Carbon Intensity reduction compared to the Index is 89%

Fossil Fuel Reserves reduction compared to the Index is 99%

Brown revenues reduction compared to the Index is 1%

Green & Climate Aligned bonds exposure increased compared to the Index is 18%

Companies that are positioned to benefit from the transition to the low-carbon economy based on their ratings for climate adaptation reduced compared to the Index by 0.09.

A further attainment of the environmental characteristics is measured through 0% of the portfolio invested in securities that are included in the negative and norms based screen.

The attainment of the social characteristics is measured through 0% of the portfolio invested in securities that violate UNGC Principles and companies associated with controversial weapons.

● ***...and compared to previous periods?***

The measurement of the attainment of the environmental and social characteristics promoted by the Fund has not changed from the previous period.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments made by the Fund are to invest in securities that are classified as Leaders or Outperformers according to the ESG score of the Investment Manager’s proprietary ESG scoring system and / or aligned to the Climate Bonds Initiatives (CBI) green bond database screening process

The ESG scoring system developed by the Investment Manager leverages multiple data sources and aligns them to widely accepted, transparent materiality frameworks to generate a unique ESG score for listed companies. It measures the performance of a company's business operations and governance as it relates to financially material ESG challenges facing the company's industry.

Companies qualified as "Leaders" or "Outperformers" as determined by the Investment Manager using the ESG score generated by its proprietary process are deemed to manage and mitigate long-term, financially-material sustainable risks better than its peers and thus operate a more sustainable business model.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Investment Manager applies a negative and norms-based screen to the Fund to screen out securities based on an assessment of their adherence to certain ESG criteria including securities of companies identified as being non-compliant with UNGC Principles relating to environmental protection, human rights, labour standards, anti-corruption and controversial weapons and tobacco. By applying the relevant negative and norms-based screen, the Investment Manager deems the Fund's sustainable investments not to cause significant harm to any environmental or social sustainable investment objective.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considers Principal Adverse Impacts ("PAI") on sustainability factors as part of the Sustainable Climate Equity Strategy and by applying the negative and norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considers

- Greenhouse Gas emissions
- Carbon footprint

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- Greenhouse gas intensity of investee companies
- Exposure to companies active in the fossil fuel sector
- Share of non-renewable energy consumption and production
- Violations of UN Global Compact Principles
- Exposure to controversial weapons

What were the top investments of this financial product?



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01 January 2023 to 31 December 2023

Largest Investments	Sector	% Assets	Country
BNP PARIBAS	BANKING	2.19%	FRANCE
VOLKSWAGEN INTL FIN NV	CONSUMER_CYCLICAL	1.58%	NETHERLANDS
ING GROEP NV	BANKING	1.56%	NETHERLANDS
SOCIETE GENERALE	BANKING	1.29%	FRANCE
CAIXABANK SA	BANKING	1.27%	SPAIN
BANCO SANTANDER SA	BANKING	1.24%	SPAIN
ABN AMRO BANK NV	BANKING	1.19%	NETHERLANDS
INTESA SANPAOLO SPA	BANKING	1.16%	ITALY
DEUTSCHE BANK AG	BANKING	1.12%	GERMANY
E.ON SE	ELECTRIC	1.10%	GERMANY
ENGIE SA	NATURAL_GAS	1.03%	FRANCE
CREDIT AGRICOLE SA	BANKING	1.03%	FRANCE
ORANGE SA	COMMUNICATIONS	0.96%	FRANCE
MORGAN STANLEY	BANKING	0.95%	UNITED STATES
JPMORGAN CHASE + CO	BANKING	0.90%	UNITED STATES

What was the proportion of sustainability-related investments?

The proportion of the Fund invested in Sustainable Investments was 94.58% at year end.

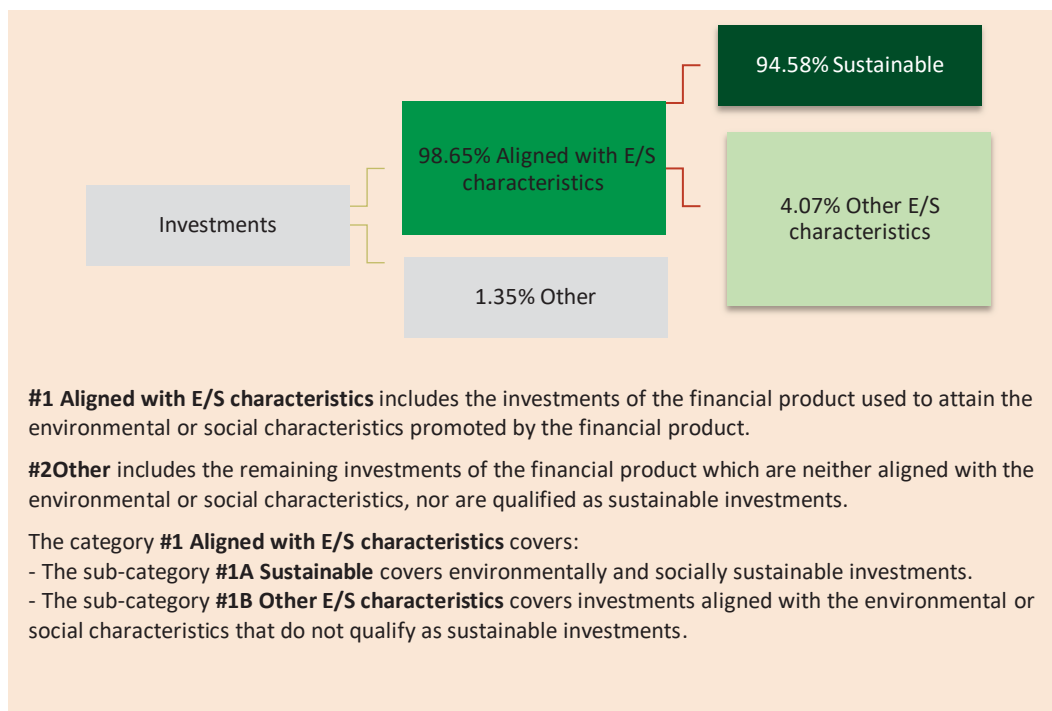
● What was the asset allocation?

98.65% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics 94.58% being sustainable investments as outlined in the table below. 1.35% of the assets, consisting of cash as well as cash equivalents were classified



Asset allocation describes the share of investments in specific assets.

under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **In which economic sectors were the investments made?**

BANKING	35.23%
BANKING	35.23%
CONSUMER_NON_CYCLICAL	11.96%
FOOD_AND_BEVERAGE	3.66%
HEALTHCARE	3.57%
PHARMACEUTICALS	2.90%
CONSUMER_PRODUCTS	1.21%
SUPERMARKETS	0.61%
CONSUMER_CYCLICAL	11.43%
AUTOMOTIVE	7.67%
CONSUMER_CYCLICAL_SERVICES	1.59%
RETAILERS	1.30%
RESTAURANTS	0.87%
COMMUNICATIONS	7.65%
WIRELINES	5.15%
MEDIA_ENTERTAINMENT	1.16%
WIRELESS	0.96%
CABLE_SATELLITE	0.38%
ELECTRIC	5.94%
ELECTRIC	5.94%

INSURANCE	4.48%
LIFE	3.23%
P&C	1.25%
REITS	4.35%
OTHER_REITS	1.79%
RETAIL_REITS	1.35%
OFFICE_REITS	1.13%
HEALTHCARE_REITS	0.08%
CAPITAL_GOODS	4.03%
DIVERSIFIED_MANUFACTURING	2.96%
BUILDING_MATERIALS	0.54%
CONSTRUCTION_MACHINERY	0.39%
PACKAGING	0.08%
AEROSPACE/DEFENSE	0.06%
FINANCIAL_OTHER	3.99%
FINANCIAL_OTHER	3.99%
TECHNOLOGY	3.95%
TECHNOLOGY	3.95%
TRANSPORTATION	2.11%
TRANSPORTATION_SERVICES	1.91%
RAILROADS	0.20%
NATURAL_GAS	1.53%
NATURAL_GAS	1.53%
BASIC_INDUSTRY	1.08%
CHEMICALS	0.74%
PAPER	0.35%
BROKERAGE_ASSETMANAGERS_EXCHANGES	0.81%
BROKERAGE_ASSETMANAGERS_EXCHANGES	0.81%
INDUSTRIAL_OTHER	0.41%
INDUSTRIAL_OTHER	0.41%
OWNED_NO_GUARANTEE	0.39%
OWNED_NO_GUARANTEE	0.39%
ENERGY	0.15%
REFINING	0.07%
INTEGRATED	0.07%
FINANCE_COMPANIES	0.11%
FINANCE_COMPANIES	0.11%
TREASURIES	0.03%
TREASURIES	0.03%
Financial	0.03%
Real Estate	0.03%
LOCAL_AUTHORITIES	0.01%



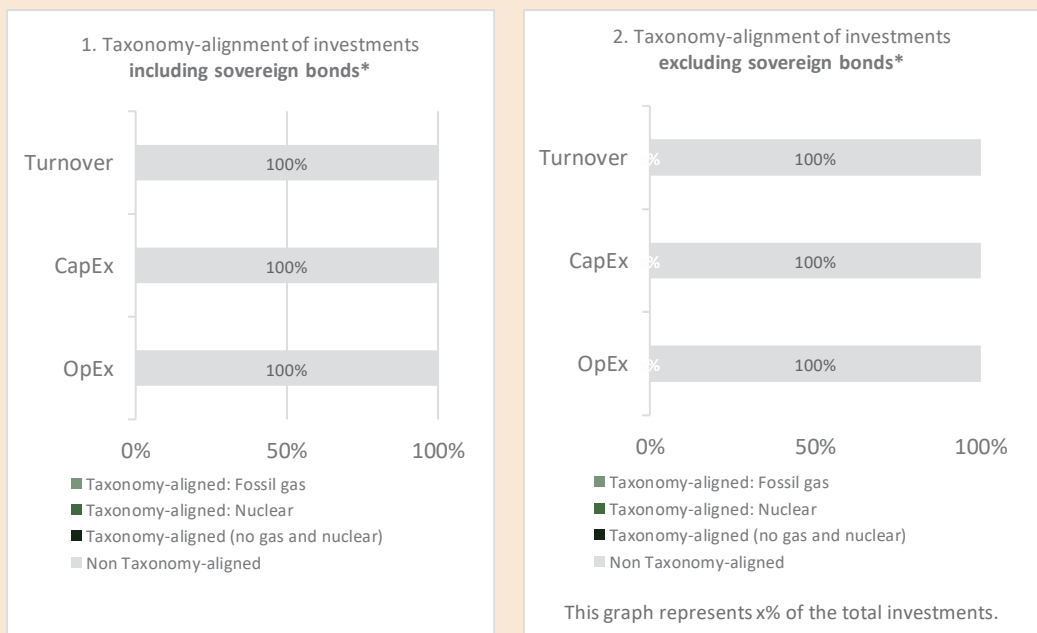
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

● Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

- Yes:
 - In fossil gas
 - In nuclear energy
- No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, ‘sovereign bonds’ consist of all sovereign exposures.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

The percentage of investments that were aligned with the EU Taxonomy did not change compared with previous reference periods.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?



The Fund intends to invest a minimum of 1% of the Fund’s securities in sustainable investments with an environmental objective, that are not aligned with the EU Taxonomy. The assessment of the Fund’s investments qualifying as sustainable is determined on or around each portfolio rebalance which typically occurs on a quarterly basis.

What was the share of socially sustainable investments?



The Fund intends to invest a minimum of 1% of the Fund’s securities in sustainable investments with a social objective, that are not aligned with the EU Taxonomy. The assessment of the Fund’s investments qualifying as sustainable is determined on or around each portfolio rebalance which typically occurs on a quarterly basis.

What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 1.35% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The strategy used by the fund is a systematic methodology which provides higher exposure (relative to the Index) to companies that are mitigating and adapting to climate risk.

In implementing this strategy, the Investment Manager has employed a quantitative process to construct a portfolio of securities taking into account certain ESG factors such as: carbon intensity (emissions scaled by revenue), fossil fuel reserves, green revenues, brown revenues and ratings for climate adaptation. The resulting portfolio of the Fund provides higher exposure (relative to the Index) to companies that are mitigating and adapting to climate related risks. The securities in the Fund are selected primarily from the constituents of the Index and the Investment Manager applies the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis.

Application of the ESG screens results in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund will screen out securities identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.